



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX8645
ABG AGGRESSIVE CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
110,259.679	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	727,713.88	831,994.80	2	0.00
16,566.897	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	349,892.86	390,874.63	1	0.00
27,955.478	CUSIP # 256210105 DODGE & COX INCOME FUND	351,120.80	401,630.91	1	0.00
108,121.783	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	1,147,172.12	1,283,455.22	3	0.00
30,198.319	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	362,077.84	402,201.77	1	0.00
		2,937,977.50	3,310,157.33	9	0.00
MUTUAL FUNDS - EQUITY					
121,782.582	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	3,429,397.51	3,175,961.94	10	0.00
158,741.693	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	6,322,681.63	6,937,804.02	19	0.00
20,108.34	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,652,692.21	2,293,591.27	8	0.00
30,205.328	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,783,926.67	1,966,091.96	5	0.00
64,512.69	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,605,720.85	1,551,289.92	5	0.00

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ABG AGGRESSIVE CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
160,264.758	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,607,455.52	1,786,735.11	5	0.00
69,765.782	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,573,916.04	2,060,050.80	5	0.00
16,162.925	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,061,742.71	2,396,178.04	6	0.00
55,922.743	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	2,656,889.52	2,855,345.84	8	0.00
21,485.576	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,651,596.23	1,281,100.54	5	0.00
7,472.807	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	964,365.74	872,252.87	3	0.00
3,380.846	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	565,243.64	475,477.79	2	0.00
19,913.942	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,680,736.70	1,597,600.87	5	0.00
		28,556,364.97	29,249,480.97	85	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
767,226.56	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	767,226.56	767,226.56	2	0.00
		767,226.56	767,226.56	2	0.00
	COMMON TRUST FUNDS - EQUITY				

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ABG AGGRESSIVE CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
50,713.468	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,292,179.16	1,131,120.14	4	0.00
		1,292,179.16	1,131,120.14	4	0.00



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ABG BALANCED CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
263,521.112	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,739,239.34	2,032,339.62	4	0.00
44,272.56	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	935,036.47	1,041,700.38	2	0.00
181,358.063	CUSIP # 256210105 DODGE & COX INCOME FUND	2,277,857.27	2,579,156.51	5	0.00
468,854.651	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	1,837,910.23	1,942,507.90	4	0.00
342,441.626	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	3,633,305.65	4,042,194.75	8	2.28
151,133.129	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	1,812,086.22	2,012,193.40	4	0.00
42,879.545	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	451,092.81	523,751.46	1	0.00
		12,686,527.99	14,173,844.02	29	2.28
MUTUAL FUNDS - EQUITY					
121,593.168	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	3,424,063.61	3,165,443.02	8	0.00
142,482.512	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	5,675,078.45	6,017,981.20	13	0.00
19,328.649	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	2,549,835.38	2,103,307.46	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
22,702.547	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,340,812.43	1,412,305.73	3	0.00
66,987.802	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,667,326.39	1,538,735.49	4	0.00
86,823.713	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	870,841.84	940,549.97	2	0.00
58,273.839	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,314,657.81	1,622,041.35	3	0.00
16,823.021	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,145,944.56	2,436,286.95	5	0.00
55,010.863	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	2,613,566.10	2,692,169.40	6	0.00
11,094.863	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	852,862.12	539,814.23	2	0.00
3,429.243	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	442,543.81	389,579.11	1	0.00
2,401.085	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	401,437.40	297,559.99	1	0.00
9,919.154	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	837,176.60	733,688.65	2	0.00
		24,136,146.50	23,889,462.55	55	0.00

COMMON TRUST FUNDS - FIXED INCOME

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ABG BALANCED CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
595,264.64	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	595,264.64	595,264.64	1	0.00
		595,264.64	595,264.64	1	0.00
	COMMON TRUST FUNDS - EQUITY				
65,711.296	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,674,323.82	1,423,010.81	4	0.00
		1,674,323.82	1,423,010.81	4	0.00
	COMMON TRUST FUNDS - OTHER				
440,418.1382	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	4,664,028.08	4,474,280.93	11	0.00
		4,664,028.08	4,474,280.93	11	0.00



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ABG GROWTH CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
220,508.575	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,455,356.60	1,689,765.53	3	0.00
23,322.275	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	492,566.45	547,255.76	1	0.00
79,625.071	CUSIP # 256210105 DODGE & COX INCOME FUND	1,000,090.89	1,140,355.19	2	0.00
504,601.57	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	1,978,038.15	2,099,431.98	4	0.00
275,816.67	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,926,414.87	3,249,881.12	6	1.88
81,261.328	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	974,323.32	1,080,884.05	2	0.00
47,070.953	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	495,186.43	576,351.38	1	0.00
		9,321,976.71	10,383,925.01	20	1.88
MUTUAL FUNDS - EQUITY					
149,672.36	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	4,214,773.66	3,962,727.12	9	0.00
183,336.837	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	7,302,306.22	7,878,273.37	16	0.00
24,208.179	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	3,193,542.97	2,755,661.74	7	0.00

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ABG GROWTH CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
33,226.762	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	1,962,372.56	2,086,315.18	4	0.00
72,855.513	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	1,813,373.72	1,689,556.74	4	0.00
188,546.569	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	1,891,122.09	2,070,295.22	4	0.00
77,893.8	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	1,757,284.13	2,251,909.86	4	0.00
18,247.679	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	2,327,673.93	2,665,222.13	5	0.00
65,311.707	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	3,102,959.20	3,316,606.28	7	0.00
17,914.302	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	1,377,072.39	908,568.84	3	0.00
6,997.371	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	903,010.73	811,614.07	2	0.00
5,201.478	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	869,635.11	766,824.25	2	0.00
15,912.035	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	1,342,975.75	1,233,774.80	3	0.00
		32,058,102.46	32,397,349.60	69	0.00
COMMON TRUST FUNDS - FIXED INCOME					

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ABG GROWTH CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
964,173.86	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	964,173.86	964,173.86	2	0.00
		964,173.86	964,173.86	2	0.00
COMMON TRUST FUNDS - EQUITY					
91,180.07	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	2,323,268.18	2,015,198.09	5	0.00
		2,323,268.18	2,015,198.09	5	0.00
COMMON TRUST FUNDS - OTHER					
189,216.1984	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	2,003,799.54	1,911,719.06	4	0.00
		2,003,799.54	1,911,719.06	4	0.00



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ABG INCOME CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
208,955.155	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	1,379,104.02	1,592,086.07	6	0.00
45,170.123	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	953,993.00	1,064,988.79	4	0.00
134,219.81	CUSIP # 256210105 DODGE & COX INCOME FUND	1,685,800.81	1,895,874.26	7	0.00
185,883.488	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	728,663.27	765,433.22	3	0.00
201,987.828	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,143,090.86	2,365,230.18	9	0.00
138,575.053	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	1,661,514.89	1,827,158.60	7	0.00
46,156.554	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	485,566.95	549,285.38	2	0.00
		9,037,733.80	10,060,056.50	39	0.00
MUTUAL FUNDS - EQUITY					
58,666.895	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	1,652,059.76	1,544,369.49	7	0.00
47,079.85	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	1,875,190.43	1,933,540.11	8	0.00
6,895.452	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	909,648.03	814,058.38	4	0.00

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ABG INCOME CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,997.899	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	708,595.91	800,913.25	3	0.00
17,402.926	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	433,158.83	404,369.99	2	0.00
23,010.891	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	230,799.24	255,026.80	1	0.00
19,421.323	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	438,145.05	536,516.83	2	0.00
5,230.846	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	667,246.72	732,426.62	3	0.00
24,613.946	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	1,169,408.57	1,282,544.30	5	0.00
5,636.13	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	433,249.31	287,158.07	2	0.00
1,350.075	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	225,719.04	212,903.48	1	0.00
2,649.103	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	223,584.29	201,312.33	1	0.00
		8,966,805.18	9,005,139.65	38	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
334,027.72	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	334,027.72	334,027.72	1	0.00

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ABG INCOME CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		334,027.72	334,027.72	1	0.00
	COMMON TRUST FUNDS - EQUITY				
8,684.021	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	221,268.86	182,383.35	1	0.00
		221,268.86	182,383.35	1	0.00
	COMMON TRUST FUNDS - OTHER				
462,576.1193	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	4,898,681.10	4,711,387.47	21	0.00
		4,898,681.10	4,711,387.47	21	0.00



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ABG WEALTH PRESERVATION CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
124,361.264	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	820,784.34	925,680.04	8	0.00
30,340.648	CUSIP # 19766M345 COLUMBIA STRATEGIC INCOME INST3	640,794.49	719,730.23	6	0.00
76,295.256	CUSIP # 256210105 DODGE & COX INCOME FUND	958,268.42	1,087,771.37	9	0.00
56,395.464	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	221,070.22	233,024.48	2	0.00
99,224.627	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	1,052,773.29	1,155,170.02	10	0.00
84,702.838	CUSIP # 77958D200 T ROWE PRICE INFLATION PROTECTED BOND I	1,015,587.03	1,119,936.67	10	0.00
31,462.549	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	330,986.02	377,848.65	3	0.00
		5,040,263.81	5,619,161.46	49	0.00
MUTUAL FUNDS - EQUITY					
14,379.188	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	404,917.93	398,100.71	4	0.00
12,361.917	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	492,375.15	532,641.05	5	0.00
1,440.546	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	190,036.83	189,044.12	2	0.00

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ABG WEALTH PRESERVATION CIF

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3,288.045	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	194,191.94	224,867.12	2	0.00
10,353.59	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	103,846.51	113,994.46	1	0.00
4,032.749	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	90,978.82	117,678.66	1	0.00
741.023	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND N	94,524.89	105,347.92	1	0.00
3,961.974	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	188,233.38	233,121.01	2	0.00
1,290.192	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	99,177.06	67,620.42	1	0.00
		1,858,282.51	1,982,415.47	18	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
63,219.37	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	63,219.37	63,219.37	1	0.00
		63,219.37	63,219.37	1	0.00
	COMMON TRUST FUNDS - EQUITY				
3,758.062	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	95,755.42	81,037.84	1	0.00
		95,755.42	81,037.84	1	0.00
	COMMON TRUST FUNDS - OTHER				

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
306,250.2532	CUSIP # 41026E111 HB&T LINCOLN SVF R-INT	3,243,190.18	3,122,050.36	31	0.00
		3,243,190.18	3,122,050.36	31	0.00

HB8F1000002 - AFL-CIO HIT DVF

6/30/2022

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Base	Base	Receivable	Base		Gain/Loss
				Base			Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-8,382.21	0.00	-8,382.21	-0.01	0.00
	CASH		-125,736.65	0.00	-125,736.65	-0.09	0.00
	PAYABLE FOR TRUSTEE FEES		-7,772.74	0.00	-7,772.74	-0.01	0.00
	PAYABLE FOR CUSTODIAN FEES		-23,379.16	0.00	-23,379.16	-0.02	0.00
0.000	BLACKROCK FEDERAL FUND 30	0.0000	0.00	225.39	0.00	0.00	0.00
99VVBJNY8	0.110%						
SUBTOTAL UNITED STATES			-165,270.76	225.39	-165,270.76	-0.13	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			-165,270.76	225.39	-165,270.76	-0.13	0.00
TOTAL CASH & CASH EQUIVALENTS			-165,270.76	225.39	-165,270.76	-0.13	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
3,858,270.290	US DEBT INDEX FUND M 09257F750	11.5740	46,222,738.84	0.00	44,655,620.34	33.11	-1,567,118.50
89,090.594	AFL CIO HSG INVT TR 99VVBHSM3	1,014.5398	101,946,232.43	220,328.15	90,385,951.19	67.01	-11,560,281.24
SUBTOTAL UNITED STATES			148,168,971.27	220,328.15	135,041,571.53	100.12	-13,127,399.74
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			148,168,971.27	220,328.15	135,041,571.53	100.12	-13,127,399.74
TOTAL FIXED INCOME SECURITIES			148,168,971.27	220,328.15	135,041,571.53	100.12	-13,127,399.74
TOTAL ASSETS - BASE:			148,003,700.51	220,553.54	134,876,300.77	99.99	-13,127,399.74
NET ASSETS - BASE:					135,096,854.31		



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
610,535.91	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	610,535.91	610,535.91	16	0.00
		610,535.91	610,535.91	16	0.00
CORPORATE BONDS					
50,000	CUSIP # 097023BR5 BOEING CO 2.25% 06/15/2026	44,729.00	44,735.50	1	50.00
50,000	CUSIP # 205887CG5 CONAGRA FOODS INC .5% 08/11/2023	48,217.50	48,836.00	1	97.22
50,000	CUSIP # 294429AQ8 EQUIFAX INC 2.6% 12/01/2024	48,287.50	48,884.50	1	108.33
50,000	CUSIP # 29444UBF2 EQUINIX INC 1.25% 07/15/2025	45,466.50	49,299.00	1	288.19
50,000	CUSIP # 37045XDM5 GENERAL MOTORS FINL CO 1.2% 10/15/2024	46,541.50	49,805.00	1	126.67
50,000	CUSIP # 581557BQ7 MCKESSON CORP .9% 12/03/2025	45,216.00	48,614.50	1	35.00
50,000	CUSIP # 714046AK5 PERKINELMER INC .55% 09/15/2023	48,174.00	49,628.00	1	84.79
50,000	CUSIP # 931427AU2 WALGREENS BOOT ALLIANCE INC .95% 11/17/2023	48,388.00	49,927.00	1	58.06
		375,020.00	389,729.50	10	848.26
COMMON STOCK					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
50	CUSIP # 02079K107 ALPHABET INC CL C	109,372.50	127,247.21	3	0.00
1,060	CUSIP # 037833100 APPLE INC	144,923.20	12,136.91	4	0.00
750	CUSIP # 053015103 AUTO DATA PROCESSING INC.	157,530.00	63,122.30	4	780.00
1,150	CUSIP # 09260D107 BLACKSTONE INC	104,914.50	130,973.50	3	0.00
365	CUSIP # 22160K105 COSTCO WHOLESALE CORP	174,937.20	115,467.12	4	0.00
980	CUSIP # 254687106 DISNEY WALT	92,512.00	31,849.69	2	0.00
485	CUSIP # 437076102 HOME DEPOT INC	133,020.95	47,643.80	3	0.00
795	CUSIP # 438516106 HONEYWELL INTERNATIONAL	138,178.95	78,155.22	4	0.00
595	CUSIP # 46120E602 INTUITIVE SURGICAL INC	119,422.45	126,938.19	3	0.00
685	CUSIP # 532457108 LILLY ELI & COMPANY	222,097.55	172,403.47	6	0.00
290	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	124,688.40	127,075.10	3	0.00
1,710	CUSIP # 579780206 MCCORMICK & CO	142,357.50	62,055.59	4	0.00
585	CUSIP # 594918104 MICROSOFT CORPORATION	150,245.55	62,922.56	4	0.00
1,070	CUSIP # 742718109 PROCTER & GAMBLE CO	153,855.30	132,899.35	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXXXX8814
BOWEN HANES TOTAL RETURN FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
390	CUSIP # 78409V104 S&P GLOBAL INC	131,453.40	34,335.51	3	0.00
1,720	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	108,669.60	129,996.40	3	0.00
415	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	155,670.65	20,680.93	4	0.00
890	CUSIP # 882508104 TEXAS INSTRUMENTS INC	136,748.50	45,673.19	3	0.00
700	CUSIP # 907818108 UNION PACIFIC CORP	149,296.00	173,772.97	4	0.00
730	CUSIP # 92826C839 VISA INC CL A	143,729.70	127,117.82	4	0.00
850	CUSIP # 98978V103 ZOETIS INC	146,106.50	111,228.02	4	0.00
		2,939,730.40	1,933,694.85	75	780.00

Holdings

As of: June 30, 2022



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

View Date: July 5, 2022



STATE STREET

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.954244

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
-9.570	Local	1.000000	-9.57	1.000000	-9.57	0.00	0.00	0.00
	Base	1.110763	-10.63	1.047950	-10.03	0.60	0.00	0.00

INTERNATIONAL Total

-9.570	Local	-9.57	-9.57	0.00	0.00
	Base	-10.63	-10.03	0.60	0.00

EURO CURRENCY Total

-9.570	Local	-9.57	-9.57	0.00	0.00
	Base	-10.63	-10.03	0.60	0.00

MEXICAN PESO

Exchange Rate: 20.109500

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
0.390	Local	1.000000	0.39	1.000000	0.39	0.00	0.00	0.00
	Base	0.051282	0.02	0.049728	0.02	0.00	0.00	0.00

MEXICAN PESO Total

0.390	Local	0.39	0.39	0.00	0.00
	Base	0.02	0.02	0.00	0.00

POUND STERLING

Exchange Rate: 0.821490

GBP	POUND STERLING	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
-2.620	Local	1.000000	-2.62	1.000000	-2.62	0.00	0.00	0.00
	Base	1.198473	-3.14	1.217300	-3.19	-0.05	0.00	0.00

POUND STERLING Total

-2.620	Local	-2.62	-2.62	0.00	0.00
	Base	-3.14	-3.19	-0.05	0.00

Holdings

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



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

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

Exchange Rate: 1,298.400000

KRW	SOUTH KOREAN WON	1,261.000	Local	1.000000	1,261.00	1.000000	1,261.00	0.00	0.00
			Base	0.000777	0.98	0.000770	0.97	-0.01	0.00

SOUTH KOREAN WON Total

		1,261.000	Local		1,261.00		1,261.00	0.00	0.00
			Base		0.98		0.97	-0.01	0.00

US DOLLAR

Exchange Rate: 1.000000

USD	US DOLLAR	2,487,408.760	Local	1.000000	2,487,408.76	1.000000	2,487,408.76	0.00	1.76
			Base	1.000000	2,487,408.76	1.000000	2,487,408.76	0.00	1.12

US DOLLAR Total

		2,487,408.760	Local		2,487,408.76		2,487,408.76	0.00	1.76
			Base		2,487,408.76		2,487,408.76	0.00	1.12

CASH Total

		2,488,657.960	Base		2,487,395.99		2,487,396.53	0.54	1.12
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CASH EQUIVALENT

US DOLLAR

Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX					1.437626	31 Dec 2030		
		2,111,836.330	Local	100.000000	2,111,836.33	100.000000	2,111,836.33	0.00	1.49
			Base	100.000000	2,111,836.33	100.000000	2,111,836.33	0.00	0.95

91282CAS0	US TREASURY FRN 10/22 VAR					1.812776	31 Oct 2022		
		10,170,000.000	Local	100.001845	10,170,187.63	100.100555	10,180,226.44	10,038.81	7.19
			Base	100.001845	10,170,187.63	100.100555	10,180,226.44	10,038.81	4.60

91282CBK6	US TREASURY FRN 01/23 VAR					1.806776	31 Jan 2023		
		45,340,000.000	Local	100.008721	45,343,953.94	100.162034	45,413,466.23	69,512.29	32.05
			Base	100.008721	45,343,953.94	100.162034	45,413,466.23	69,512.29	20.50

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282CDE8	US TREASURY FRN 10/23 VAR				1.792776	31 Oct 2023		
	8,570,000.000	Local	100.037685	8,573,229.60	100.245159	8,591,010.12	17,780.52	6.06
		Base	100.037685	8,573,229.60	100.245159	8,591,010.12	17,780.52	3.88
91282CEL1	US TREASURY FRN 04/24 VAR				1.682776	30 Apr 2024		
	31,510,000.000	Local	99.967246	31,499,679.07	99.922657	31,485,629.22	-14,049.85	22.22
		Base	99.967246	31,499,679.07	99.922657	31,485,629.22	-14,049.85	14.21
US DOLLAR Total								
	97,701,836.330	Local		97,698,886.57		97,782,168.34	83,281.77	69.01
		Base		97,698,886.57		97,782,168.34	83,281.77	44.14
CASH EQUIVALENT Total								
	97,701,836.330	Base		97,698,886.57		97,782,168.34	83,281.77	44.14
FIXED INCOME								
AUSTRALIAN DOLLAR							Exchange Rate:	1.448750
ACI02GUD6	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 07/23 4				4.250000	21 Jul 2023		
	2,975,000.000	Local	103.932583	3,091,994.34	101.497842	3,019,560.80	-72,433.54	23.20
		Base	79.796818	2,373,955.34	70.058907	2,084,252.49	-289,702.85	0.94
ACI05YGQ1	NEW S WALES TREASURY CRP LOCAL GOVT G 04/23 4				4.000000	20 Apr 2023		
	1,325,000.000	Local	103.090328	1,365,946.84	101.222119	1,341,193.08	-24,753.76	10.31
		Base	78.724011	1,043,093.15	69.868589	925,758.81	-117,334.34	0.42
B1Y98KII0	WESTERN AUST TREAS CORP LOCAL GOVT G 10/23 6				6.000000	16 Oct 2023		
	2,790,000.000	Local	107.661245	3,003,748.74	103.747859	2,894,565.27	-109,183.47	22.24
		Base	82.943805	2,314,132.17	71.611982	1,997,974.30	-316,157.87	0.90
B5SRJWII0	AUSTRALIAN GOVERNMENT BONDS REGS 07/22 5.75				5.750000	15 Jul 2022		
	5,750,000.000	Local	100.198427	5,761,409.57	100.142004	5,758,165.23	-3,244.34	44.25
		Base	67.637668	3,889,165.92	69.123040	3,974,574.79	85,408.87	1.79
AUSTRALIAN DOLLAR Total								
	12,840,000.000	Local		13,223,099.49		13,013,484.38	-209,615.11	100.00

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		9,620,346.58		8,982,560.39	-637,786.19	4.05

BRAZILIAN REAL

Exchange Rate: 5.233450

ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.000000	01 Jan 2023		
	11,540,000.000	Local	98.861778	11,408,649.23	98.250800	11,338,142.32	-70,506.91	100.00
		Base	41.184622	4,752,705.34	18.773620	2,166,475.71	-2,586,229.63	0.98

BRAZILIAN REAL Total

	11,540,000.000	Local		11,408,649.23		11,338,142.32	-70,506.91	100.00
		Base		4,752,705.34		2,166,475.71	-2,586,229.63	0.98

EURO CURRENCY

Exchange Rate: 0.954244

FRANCE

ACI1JFLL0	FRANCE (GOVT OF) BONDS REGS 05/52 0.75				0.750000	25 May 2052		
	5,330,000.000	Local	75.167858	4,006,446.83	63.660000	3,393,078.00	-613,368.83	25.21
		Base	79.139352	4,218,127.45	66.712497	3,555,776.09	-662,351.36	1.61

ACI22TCT9	FRANCE (GOVT OF) BONDS REGS 05/32 0.00000				0.010000	25 May 2032		
	12,180,000.000	Local	87.484989	10,655,671.72	82.662000	10,068,231.60	-587,440.12	74.79
		Base	92.210744	11,231,268.58	86.625643	10,551,003.31	-680,265.27	4.76

FRANCE Total

	17,510,000.000	Local		14,662,118.55		13,461,309.60	-1,200,808.95	100.00
		Base		15,449,396.03		14,106,779.40	-1,342,616.63	6.37

EURO CURRENCY Total

	17,510,000.000	Local		14,662,118.55		13,461,309.60	-1,200,808.95	100.00
		Base		15,449,396.03		14,106,779.40	-1,342,616.63	6.37

MALAYSIAN RINGGIT

Exchange Rate: 4.407500

ACI05FPC3	MALAYSIA GOVERNMENT BONDS 03/23 3.48				3.480000	15 Mar 2023		
	12,030,000.000	Local	100.170812	12,050,548.69	100.374440	12,075,045.13	24,496.44	22.11
		Base	26.031886	3,131,635.87	22.773554	2,739,658.57	-391,977.30	1.24

ACI0C1S66	MALAYSIA GOVERNMENT BONDS 09/25 3.955				3.955000	15 Sep 2025		
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& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		4,335,000.000	Local 100.688396	4,364,841.95	100.638089	4,362,661.16	-2,180.79	7.99
			Base 23.539211	1,020,424.80	22.833372	989,826.70	-30,598.10	0.45
ACI0T0C26	MALAYSIA GOVERNMENT BONDS 03/22 3.882				3.882000	10 Mar 2022		
		0.000	Local 0.000000	-18,850.85	0.000000	0.00	18,850.85	0.00
			Base 0.000000	-4,295.19	0.000000	0.00	4,295.19	0.00
ACI0V6W28	MALAYSIA GOVERNMENT BONDS 11/27 3.899				3.899000	16 Nov 2027		
		8,650,000.000	Local 100.794995	8,718,767.04	98.896046	8,554,507.98	-164,259.06	15.67
			Base 23.562242	2,038,133.95	22.438127	1,940,898.01	-97,235.94	0.88
ACI1N27G1	MALAYSIA GOVERNMENT BONDS 06/50 4.065				4.065000	15 Jun 2050		
		34,300,000.000	Local 97.183876	33,334,069.32	86.337000	29,613,591.00	-3,720,478.32	54.23
			Base 23.151347	7,940,911.90	19.588656	6,718,908.91	-1,222,002.99	3.03
MALAYSIAN RINGGIT Total								
		59,315,000.000	Local	58,449,376.15		54,605,805.27	-3,843,570.88	100.00
			Base	14,126,811.33		12,389,292.19	-1,737,519.14	5.59
MEXICAN PESO							Exchange Rate:	20.109500
929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
		89,200,000.000	Local 109.215312	97,420,058.72	97.048000	86,566,816.00	-10,853,242.72	22.72
			Base 7.725580	6,891,217.02	4.825978	4,304,772.17	-2,586,444.85	1.94
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042		
		115,500,000.000	Local 107.484950	124,145,117.81	87.391000	100,936,605.00	-23,208,512.81	26.49
			Base 6.802316	7,856,675.39	4.345757	5,019,349.31	-2,837,326.08	2.27
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047		
		31,300,000.000	Local 103.186670	32,297,427.82	89.121000	27,894,873.00	-4,402,554.82	7.32
			Base 5.477337	1,714,406.34	4.431786	1,387,149.01	-327,257.33	0.63
ACI26RR14	MEX BONOS DESARR FIX RT BONDS 07/53 8				8.000000	31 Jul 2053		
		48,400,000.000	Local 87.791454	42,491,063.74	88.568000	42,866,912.00	375,848.26	11.25
			Base 4.361875	2,111,147.40	4.404287	2,131,674.68	20,527.28	0.96
B44NNDII5	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038		
		92,500,000.000	Local 116.502810	107,765,099.34	94.814000	87,702,950.00	-20,062,149.34	23.02

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	7.487930	6,926,335.58	4.714886	4,361,269.55	-2,565,066.03	1.97
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038		
	24,300,000.000	Local	106.797881	25,951,885.08	94.814000	23,039,802.00	-2,912,083.08	6.05
		Base	5.219693	1,268,385.36	4.714886	1,145,717.30	-122,668.06	0.52
P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
	12,400,000.000	Local	103.981186	12,893,667.05	97.048000	12,033,952.00	-859,715.05	3.16
		Base	5.152125	638,863.50	4.825978	598,421.24	-40,442.26	0.27
MEXICAN PESO Total								
	413,600,000.000	Local		442,964,319.56		381,041,910.00	-61,922,409.56	100.00
		Base		27,407,030.59		18,948,353.26	-8,458,677.33	8.55
NEW ZEALAND DOLLAR							Exchange Rate:	1.601153
ACI20G4S0	NEW ZEALAND GOVERNMENT BONDS 05/51 2.75				2.750000	15 May 2051		
	3,500,000.000	Local	98.138126	3,434,834.41	76.474000	2,676,590.00	-758,244.41	100.00
		Base	69.981125	2,449,339.39	47.761832	1,671,664.11	-777,675.28	0.75
NEW ZEALAND DOLLAR Total								
	3,500,000.000	Local		3,434,834.41		2,676,590.00	-758,244.41	100.00
		Base		2,449,339.39		1,671,664.11	-777,675.28	0.75
POLISH ZLOTY							Exchange Rate:	4.481400
ACI02MK85	POLAND GOVERNMENT BOND BONDS 10/23 4				4.000000	25 Oct 2023		
	8,760,000.000	Local	103.328740	9,051,597.64	95.860000	8,397,336.00	-654,261.64	100.00
		Base	26.655099	2,334,986.67	21.390637	1,873,819.79	-461,166.88	0.85
POLISH ZLOTY Total								
	8,760,000.000	Local		9,051,597.64		8,397,336.00	-654,261.64	100.00
		Base		2,334,986.67		1,873,819.79	-461,166.88	0.85
SOUTH AFRICAN RAND							Exchange Rate:	16.268750
989RJI11	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5				6.500000	28 Feb 2041		
	64,200,000.000	Local	78.680525	50,512,896.99	61.260000	39,328,920.00	-11,183,976.99	44.56

Holdings

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



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	7.165847	4,600,474.01	3.765501	2,417,451.86	-2,183,022.15	1.09
ACI0289D8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75				8.750000	28 Feb 2048		
	59,500,000.000	Local	93.617696	55,702,529.39	76.880000	45,743,600.00	-9,958,929.39	51.83
		Base	6.944022	4,131,693.23	4.725624	2,811,746.45	-1,319,946.78	1.27
S69124NG6	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5				6.500000	28 Feb 2041		
	5,200,000.000	Local	70.362335	3,658,841.44	61.260000	3,185,520.00	-473,321.44	3.61
		Base	4.878388	253,676.19	3.765501	195,806.07	-57,870.12	0.09
SOUTH AFRICAN RAND Total								
	128,900,000.000	Local		109,874,267.82		88,258,040.00	-21,616,227.82	100.00
		Base		8,985,843.43		5,425,004.38	-3,560,839.05	2.45
SOUTH KOREAN WON							Exchange Rate:	1,298.400000
ACI1VN206	KOREA TREASURY BOND SR UNSECURED 03/51 1.875				1.875000	10 Mar 2051		
	6,410,000,000.000	Local	96.684462	6,197,474,028.00	70.532001	4,521,101,264.10	-1,676,372,763.90	24.57
		Base	0.083987	5,383,575.94	0.054322	3,482,055.81	-1,901,520.13	1.57
ACI1X9C46	KOREA TREASURY BOND SR UNSECURED 06/31 2				2.000000	10 Jun 2031		
	15,930,000,000.000	Local	99.924702	15,918,005,097.00	87.145866	13,882,336,453.80	-2,035,668,643.20	75.43
		Base	0.086138	13,721,725.35	0.067118	10,691,879.59	-3,029,845.76	4.83
SOUTH KOREAN WON Total								
	22,340,000,000.000	Local		22,115,479,125.00		18,403,437,717.90	-3,712,041,407.10	100.00
		Base		19,105,301.29		14,173,935.40	-4,931,365.89	6.40
US DOLLAR							Exchange Rate:	1.000000
056054AA7	BX COMMERCIAL MORTGAGE TRUST 2 BX 2019 XL A 144A				2.244000	15 Oct 2036		
	347,495.950	Local	97.670030	339,399.40	98.239160	341,377.10	1,977.70	0.24
Original Face:	460,000.000	Base	97.670030	339,399.40	98.239160	341,377.10	1,977.70	0.15
064159YN0	BANK OF NOVA SCOTIA SR UNSECURED 09/23 VAR				1.855450	15 Sep 2023		
	3,875,000.000	Local	100.000000	3,875,000.00	99.461100	3,854,117.63	-20,882.37	2.72
		Base	100.000000	3,875,000.00	99.461100	3,854,117.63	-20,882.37	1.74

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
08162MAV0	BENCHMARK MORTGAGE TRUST BMARK 2020 B17 A2				2.210800	15 Mar 2053		
		495,000.000	Local 101.319691	501,532.47	94.555210	468,048.29	-33,484.18	0.33
Original Face:		495,000.000	Base 101.319691	501,532.47	94.555210	468,048.29	-33,484.18	0.21
097023CR4	BOEING CO SR UNSECURED 08/59 3.95				3.950000	01 Aug 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
12592TAA3	COMM MORTGAGE TRUST COMM 2015 3BP A 144A				3.178000	10 Feb 2035		
		255,000.000	Local 102.091412	260,333.10	95.561440	243,681.67	-16,651.43	0.17
Original Face:		255,000.000	Base 102.091412	260,333.10	95.561440	243,681.67	-16,651.43	0.11
14040HCL7	CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR				1.852910	06 Dec 2024		
		3,035,000.000	Local 100.000000	3,035,000.00	97.318846	2,953,626.98	-81,373.02	2.08
			Base 100.000000	3,035,000.00	97.318846	2,953,626.98	-81,373.02	1.33
2027A0KG3	COMMONWEALTH BANK AUST SR UNSECURED 144A 07/25 VAR				1.098167	07 Jul 2025		
		3,685,000.000	Local 100.000000	3,685,000.00	98.106000	3,615,206.10	-69,793.90	2.55
			Base 100.000000	3,685,000.00	98.106000	3,615,206.10	-69,793.90	1.63
6325C0EA5	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/25 VAR				1.092896	12 Jan 2025		
		1,000,000.000	Local 99.949065	999,490.65	98.391783	983,917.83	-15,572.82	0.69
			Base 99.949065	999,490.65	98.391783	983,917.83	-15,572.82	0.44
89175JAB6	TOWD POINT MORTGAGE TRUST TPMT 2017 6 A2 144A				3.000000	25 Oct 2057		
		230,000.000	Local 97.178270	223,510.02	94.510420	217,373.97	-6,136.05	0.15
Original Face:		230,000.000	Base 97.178270	223,510.02	94.510420	217,373.97	-6,136.05	0.10
912810TB4	US TREASURY N/B 11/51 1.875				1.875000	15 Nov 2051		
		5,345,000.000	Local 97.648236	5,219,298.22	75.687500	4,045,496.88	-1,173,801.34	2.86
			Base 97.648236	5,219,298.22	75.687500	4,045,496.88	-1,173,801.34	1.83
912810TD0	US TREASURY N/B 02/52 2.25				2.250000	15 Feb 2052		
		23,520,000.000	Local 84.729975	19,928,490.20	83.000000	19,521,600.00	-406,890.20	13.78
			Base 84.729975	19,928,490.20	83.000000	19,521,600.00	-406,890.20	8.81
91282CDY4	US TREASURY N/B 02/32 1.875				1.875000	15 Feb 2032		
		5,690,000.000	Local 91.183374	5,188,333.97	90.843750	5,169,009.38	-19,324.59	3.65
			Base 91.183374	5,188,333.97	90.843750	5,169,009.38	-19,324.59	2.33

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Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
		47,477,495.950	Local	43,255,388.04		41,413,455.83	-1,841,932.21	29.23
Original Face:		1,440,000.000	Base	43,255,388.04		41,413,455.83	-1,841,932.21	18.69
FIXED INCOME Total								
		23,043,442,495.950	Base	147,487,148.69		121,151,340.46	-26,335,808.23	54.69
Original Face:		1,440,000.000						

Holdings

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		23,143,632,990.240	Base	247,673,431.25		221,420,905.33	-26,252,525.92	99.95
Original Face:		1,440,000.000						

Holdings - Futures Contracts

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

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

FUTURES LONG

POUND STERLING

Exchange Rate: 0.821490

ADI22WN68	LONG GILT FUTURE SEP22 IFLL 20220928	28 Sep 2022							
85.000	8,500,000.000		Local 9,688,300.00	10,007,291.99	113.980000	-318,991.99	-410,791.99	91,800.00	
			Base 11,793,570.22		138.747885	-388,309.04	-500,057.20	111,748.16	0.05

POUND STERLING Total

85.000	8,500,000.000		Local 9,688,300.00	10,007,291.99		-318,991.99	-410,791.99	91,800.00	
			Base			-388,309.04	-500,057.20	111,748.16	0.05

FUTURES LONG Total

85.000	8,500,000.000		Base			-388,309.04	-500,057.20	111,748.16	0.05
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Holdings - Futures Contracts

BWGLOBAL INV GRD FXD INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

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								
85.000	8,500,000.000	Base			-388,309.04	-500,057.20	111,748.16	0.05



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
87,817.51	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	87,817.51	87,817.51	3	0.00
		87,817.51	87,817.51	3	0.00
COMMON STOCK					
572	CUSIP # 008252108 AFFILIATED MANAGERS GROUP	66,695.20	88,848.77	2	0.00
1,505	CUSIP # 011659109 ALASKA AIR GROUP INC	60,275.25	97,322.23	2	0.00
2,531	CUSIP # 01741R102 ALLEGHENY TECHNOLOGIES INC	57,479.01	54,776.06	2	0.00
2,698	CUSIP # 03852U106 ARAMARK	82,639.74	102,985.76	3	0.00
2,187	CUSIP # 05368V106 AVIENT CORP	87,654.96	107,766.32	3	519.41
1,320	CUSIP # 084423102 BERKLEY (W R) CORPORATION	90,103.20	74,039.50	3	792.00
1,211	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	109,425.96	98,170.34	4	0.00
2,771	CUSIP # 131193104 CALLAWAY GOLF CO	56,528.40	62,332.82	2	0.00
586	CUSIP # 133131102 CAMDEN PROPERTY TRUST	78,805.28	85,385.00	3	550.84
187	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	40,012.39	57,527.99	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,287	CUSIP # 171779309 CIENA CORP	58,815.90	73,661.12	2	0.00
1,202	CUSIP # 194014502 ENOVIS CORP	66,110.00	131,006.11	2	0.00
2,959	CUSIP # 22002T108 COPORATE OFFICE PROPERTIES	77,496.21	79,173.08	3	813.73
1,311	CUSIP # 237266101 DARLING INTERNATIONAL INC	78,397.80	94,292.43	3	0.00
597	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	72,326.55	51,553.70	2	0.00
888	CUSIP # 29605J106 ESAB CORP	38,850.00	2,815.18	1	44.40
612	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	89,505.00	84,490.95	3	0.00
3,021	CUSIP # 421946104 HEALTHCARE REALTY TRUST INC	82,171.20	83,777.39	3	0.00
1,401	CUSIP # 513272104 LAMB WESTON HOLDINGS INC	100,115.46	95,662.29	3	0.00
272	CUSIP # 536797103 LITHIA MOTORS INC	74,748.32	80,441.14	2	0.00
738	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	58,611.96	67,327.56	2	0.00
548	CUSIP # 55306N104 MKS INSTRUMENTS INC	56,241.24	87,954.27	2	0.00
1,330	CUSIP # 55826T102 MADISON SQUARE GARDEN ENTERT CO	69,984.60	102,788.39	2	0.00
65	CUSIP # 570535104 MARKEL CORP	84,061.25	76,811.23	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,602	CUSIP # 57776J100 MAXLINEAR INC-CLASS A	54,435.96	61,943.48	2	0.00
1,980	CUSIP # 626717102 MURPHY OIL CORP	59,776.20	79,357.00	2	0.00
3,863	CUSIP # 62955J103 NOV INC	65,323.33	60,104.86	2	0.00
558	CUSIP # 65336K103 NEXSTAR MEDIA GROUP INC CL A	90,887.04	84,122.91	3	0.00
5,622	CUSIP # 71943U104 PHYSICIANS REALTY TRUST	98,103.90	96,833.05	3	0.00
1,028	CUSIP # 72346Q104 PINNACLE FINANCIAL PARTNERS	74,334.68	91,531.84	2	0.00
642	CUSIP # 758750103 REGAL REXNORD CORP	72,879.84	35,576.09	2	224.70
1,126	CUSIP # 840441109 SOUTH STATE CORP	86,870.90	93,994.08	3	0.00
951	CUSIP # 84790A105 SPECTRUM BRANDS HOLDINGS INC	78,001.02	82,994.20	3	0.00
1,383	CUSIP # 860630102 STIFEL FINANCIAL CORP	77,475.66	92,151.52	3	0.00
1,906	CUSIP # 87161C501 SYNOVUS FINANCIAL CORP NEW	68,711.30	87,716.42	2	648.04
693	CUSIP # 87166B102 SYNEOS HEALTH INC	49,674.24	61,382.15	2	0.00
1,336	CUSIP # 887389104 TIMKEN COMPANY	70,874.80	114,104.40	2	0.00
1,041	CUSIP # 902104108 II-VI INC	53,038.95	67,757.81	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXXXX8235
CHANNING SMID CAP INTRINSIC
VALUE CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
992	CUSIP # 929740108 WABTEC CORP	81,423.36	80,465.85	3	0.00
1,830	CUSIP # 98983L108 ZURN WATER SOLUTIONS CORP	49,849.20	76,699.61	2	0.00
		2,868,715.26	3,207,644.90	95	3,593.12
	FOREIGN STOCK				
3,258	CUSIP # G0750C108 AXALTA COATING SYSTEMS LTD	72,034.38	85,559.22	2	0.00
		72,034.38	85,559.22	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX4417
CLARIVEST EMERGING MARKETS
EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
54,961.23	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	54,961.23	54,961.23	1	14.41
		54,961.23	54,961.23	1	14.41
FOREIGN STOCK					
7,700	CUSIP # 02364W105 AMERICA MOVIL SAB DE CV ADR	157,311.00	97,562.78	2	0.00
2,600	CUSIP # 035128206 ANGLOGOLD ASHANTI SPON ADR	38,454.00	58,707.58	0	0.00
600	CUSIP # 056752108 BAIDU INC ADR	89,238.00	161,103.52	1	0.00
14,952	CUSIP # 201662905 GAZPROM PJSC	16,447.20	74,782.09	0	0.00
5,200	CUSIP # 43289P106 HIMAX TECHNOLOGIES INC ADR	38,896.00	57,776.43	0	6,448.00
7,050	CUSIP # 45104G104 ICICI BANK LTD ADR	125,067.00	88,921.69	1	0.00
5,000	CUSIP # 456788108 INFOSYS LTD ADR	92,550.00	92,429.52	1	0.00
8,700	CUSIP # 465562106 ITAU UNIBANCO HOLDING SA ADR	37,236.00	46,077.34	0	25.50
10,000	CUSIP # 6137720T0 UNIMICRON TECHNOLOGY CORP	53,293.00	78,047.24	1	0.00
1,383	CUSIP # 6175076K9 KT&G CORPORATION	88,242.32	90,533.59	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX4417
CLARIVEST EMERGING MARKETS
EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,800	CUSIP # 62914V106 NIO INC ADR	39,096.00	82,226.10	0	0.00
1,545	CUSIP # 637494710 SRF LIMITED	44,079.16	45,651.47	0	0.00
2,060	CUSIP # 6563206Z6 MTN GROUP LTD	16,721.02	18,111.44	0	0.00
628	CUSIP # 6633712I2 MARUTI SUZUKI IND	67,387.41	63,122.21	1	0.00
160,600	CUSIP # 6727121I7 BANK NEGARA INDONESIA PERSER	84,475.60	87,806.86	1	0.00
11,000	CUSIP # 71654V101 PETROLEO BRASILEIRO SA ADR	116,930.00	100,742.87	1	0.00
300	CUSIP # 722304102 PINDUODUO INC ADR	18,540.00	44,335.10	0	0.00
7,100	CUSIP # 874039100 TAIWAN SEMICONDUCTOR MFG ADR	580,425.00	502,286.66	7	2,621.02
1,200	CUSIP # 89677Q107 TRIP.COM GROUP LTD ADR	32,940.00	26,797.39	0	0.00
6,900	CUSIP # 91912E105 VALE SA ADR	100,947.00	118,709.17	1	0.00
47,300	CUSIP # B800MQ5I6 ASTRA INTL	20,996.47	22,485.08	0	0.00
4,595	CUSIP # BFX05H3X2 ABSA GROUP LTD	43,670.42	44,593.84	0	0.00
20,800	CUSIP # BK6YZP5H9 ALIBABA GROUP HOLDING LTD	296,601.76	669,868.46	3	0.00
1,892	CUSIP # BKPQZT6H6 JD.COM INC CL A	60,950.59	47,845.31	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX4417
CLARIVEST EMERGING MARKETS
EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,964	CUSIP # BL0L913X0 SIBANYE STILLWATER LTD	19,911.59	24,347.45	0	0.00
8,462	CUSIP # BL6B9P1X5 WUXI BIOLOGICS CAYMAN INC	77,423.92	95,482.57	1	0.00
3,300	CUSIP # BLC90T0H0 KUAISHOU TECHNOLOGY	36,754.08	36,789.63	0	0.00
5,400	CUSIP # BM93SF4H1 NETEASE INC	99,160.20	101,245.55	1	0.00
412	CUSIP # BMG3GS6X1 SK SQUARE CO LTD	12,488.26	28,338.20	0	0.00
8,000	CUSIP # BMMV2K8X2 TENCENT HLDGS LTD	361,296.00	585,364.08	4	0.00
22,500	CUSIP # BNM1NF7H0 CHINA CONCH ENVIRO	15,655.50	1.00	0	0.00
100	CUSIP # BP40HF4X2 GLOBANT SA	17,400.00	32,103.04	0	0.00
965	CUSIP # BYZDW2702 LUKOIL PJSC	694.80	78,519.30	0	0.00
57,000	CUSIP # G1368B102 BRILLIANCE CHINA AUTOMOTIVE HLDG	53,027.10	51,579.14	1	0.00
9,000	CUSIP # G21096105 CHINA MENGNIU DAIRY CO LTD	44,901.00	39,999.76	1	0.00
34,000	CUSIP # G2110A103 CHINASOFT INTERNATIONAL LTD	34,792.20	54,459.08	0	0.00
26,500	CUSIP # G21150100 CHINA HONGQIAO GROUP LTD	29,952.95	27,477.80	0	0.00
22,500	CUSIP # G2116J108 CHINA CONCH VENTURE HLDGS L	49,029.75	105,347.14	1	2,007.20

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CLARIVEST EMERGING MARKETS
EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,500	CUSIP # G4818G101 INNOVENT BIOLOGICS INC	15,565.90	28,268.40	0	0.00
9,000	CUSIP # G5496K124 LI NING CO LTD	83,378.70	90,425.85	1	615.96
7,300	CUSIP # G59669104 MEITUAN	180,656.02	208,241.65	2	0.00
10,500	CUSIP # G9894K108 ZHONGSHENG GROUP HLDGS LTD	74,060.70	76,326.57	1	1,123.56
3,553	CUSIP # M2014F102 BIM BIRLESIK MAGAZALAR AS	49,031.40	32,867.90	1	0.00
13,900	CUSIP # P11427112 BANCO DO BRAZIL SA	89,333.91	80,288.71	1	18.39
4,400	CUSIP # P1505Z160 BANCO SANTANDER BRASIL SA	24,406.80	41,994.97	0	0.00
33,874	CUSIP # P2205J100 CENCOSUD SA	42,776.09	53,560.00	0	0.00
7,100	CUSIP # P2867P113 GERDAU SA	30,552.72	29,725.38	0	0.00
10,700	CUSIP # P49538112 GRUPO MEXICO SAB DE CV	43,228.00	38,594.29	0	0.00
28,200	CUSIP # P64386116 MARFRIG GLOBAL FOODS SA	65,751.12	92,134.91	1	0.00
1,903	CUSIP # S37840113 IMPALA PLATINUM HLDGS LTD	20,247.92	17,931.65	0	0.00
1,990	CUSIP # S5518R104 NEDBANK GROUP LTD	24,158.60	21,483.72	0	0.00
17,680	CUSIP # S5790B132 OLD MUTUAL LTD	9,724.00	21,447.56	0	0.00

ACCOUNT STATEMENT

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CLARIVEST EMERGING MARKETS
EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,436	CUSIP # S76263102 SHOPRITE HOLDINGS LTD	62,104.00	65,748.97	1	0.00
3,536	CUSIP # S8039R108 MTN GROUP LTD	30,008.26	44,047.30	0	0.00
8,350	CUSIP # S80605140 STANDARD BANK GROUP LTD	90,096.50	77,113.80	1	0.00
2,439	CUSIP # X0R77T117 BANK POLSKA KASA OPIEKI SA	59,755.50	68,899.37	1	0.00
3,368	CUSIP # X5S32S129 MOL HUNGARIAN OIL & GAS PLC	25,973.34	30,048.28	0	0.00
158,000	CUSIP # Y00289119 AGRICULTURAL BANK OF CHINA LTD	59,597.60	61,301.63	1	0.00
12,000	CUSIP # Y01373102 ANHUI CONCH CEMENT CO LTD	51,992.40	83,254.59	1	446.64
22,000	CUSIP # Y0249T100 ASE TECHNOLOGY HLDG CO LTD	56,513.60	60,817.83	1	5,186.06
1,154	CUSIP # Y05506129 BALKRISHNA INDUSTRIES LTD	31,417.42	22,100.16	0	59.00
77,000	CUSIP # Y06988102 BANK OF COMMUNICATIONS CO LTD	53,183.90	44,653.51	1	0.00
510,000	CUSIP # Y0698A107 BANK OF CHINA LTD	203,439.00	206,903.91	2	0.00
1,500	CUSIP # Y1023R104 BYD CO LTD	60,020.70	33,873.81	1	23.32
31,000	CUSIP # Y1293Y102 ZOOMLION HEAVY INDUSTRY SCIENC	28,504.50	40,672.99	0	0.00
114,000	CUSIP # Y1397N101 CHINA CONSTRUCTION BANK	76,562.40	88,020.42	1	6,193.05

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CLARIVEST EMERGING MARKETS
EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
63,000	CUSIP # Y1434M116 CHINA CITIC BANK CORP LTD	28,179.90	34,089.67	0	2,842.69
40,710	CUSIP # Y1455B114 COSCO SHIPPING HLDGS CO LTD	84,465.11	34,446.13	1	0.00
28,000	CUSIP # Y1477R204 CHINA LIFE INSURANCE CO LTD	48,739.60	62,055.75	1	0.00
52,000	CUSIP # Y15045100 CHINA NATIONAL BUILDING MATERI	55,530.80	55,489.57	1	538.66
31,000	CUSIP # Y1504C113 CHINA SHENHUA ENERGY CO LTD	88,883.20	61,493.09	1	11,751.54
84,000	CUSIP # Y15093100 CTBC FINANCIAL HLDG CO LTD	70,896.00	57,180.78	1	0.00
227,300	CUSIP # Y1509D116 CHINA RAILWAY GROUP LTD	140,471.40	124,241.29	2	0.00
32,000	CUSIP # Y15657102 CHIPBOND TECHNOLOGY CORP	63,804.80	84,649.65	1	0.00
8,203	CUSIP # Y1633P142 CIPLA LTD/INDIA	95,309.02	90,314.16	1	0.00
107,500	CUSIP # Y1636J101 CIMB GROUP HLDGS BHD	139,750.00	123,983.73	2	0.00
62,000	CUSIP # Y1639J116 CITIC LTD	62,812.20	69,551.81	1	3,601.58
33,440	CUSIP # Y1837N109 CSPC PHARMACEUTICAL GROUP LTD	33,195.89	36,000.72	0	0.00
63,900	CUSIP # Y1R16Z106 CHINA STATE CONSTRUCTION ENG	50,742.99	176,053.71	1	0.00
6,000	CUSIP # Y23632105 EVERGREEN MARINE CORP TAIWAN	17,067.60	31,091.14	0	3,639.06

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CLARIVEST EMERGING MARKETS
EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
22,300	CUSIP # Y26528102 FUBON FINANCIAL HLDG CO LTD	37,316.84	37,316.84	0	0.00
4,184	CUSIP # Y29975102 HANA FINANCIAL GROUP INC	127,796.51	147,107.59	1	0.00
22,134	CUSIP # Y3196V185 HINDALCO INDUSTRIES LTD	94,952.65	59,656.33	1	0.00
12,688	CUSIP # Y3224R123 HINDUSTAN PETROLEUM CORP LTD	34,909.76	40,228.83	0	0.00
27,000	CUSIP # Y36861105 HON HAI PRECISION INDUSTRY CO	112,860.00	73,219.15	1	0.00
38,200	CUSIP # Y37426114 HUATAI SECURITIES CO LTD	56,662.06	62,020.88	1	0.00
55	CUSIP # Y374EL100 HYOSUNG TNC CORP	14,643.33	34,565.87	0	0.00
179	CUSIP # Y38472109 HYUNDAI MOTOR CO	15,931.00	21,539.75	0	0.00
351	CUSIP # Y3849A109 HYUNDAI MOBIS CO LTD	81,669.26	81,669.26	1	0.00
82,000	CUSIP # Y3990B112 INDUSTRIAL & COMMERCIAL BANK O	48,691.60	55,135.14	1	0.00
16,600	CUSIP # Y4591R118 KASIKORNBANK PCL	71,228.94	59,091.62	1	0.00
2,417	CUSIP # Y46007103 KB FINANCIAL GROUP INC	90,334.89	86,158.07	1	0.00
961	CUSIP # Y47601102 KIA CORP	29,118.30	41,035.16	0	0.00
6,000	CUSIP # Y4804T109 KINSUS INTERCONNECT TECHNOLOGY	28,748.40	49,724.15	0	0.00

ACCOUNT STATEMENT

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CLARIVEST EMERGING MARKETS
EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
638	CUSIP # Y4935N104 SK TELECOM CO LTD	25,751.79	42,644.52	0	0.00
4,099	CUSIP # Y49915104 KT CORP	115,973.42	114,577.68	1	0.00
641	CUSIP # Y5275H177 LG ELECTRONICS INC	43,934.08	84,754.79	0	0.00
29,400	CUSIP # Y54671105 MALAYAN BANKING BHD	58,800.00	64,009.81	1	0.00
3,000	CUSIP # Y5945U103 MEDIATEK INC	21,900.00	95,863.00	0	7,345.65
297	CUSIP # Y5S159113 KUMHO PETROCHEMICAL CO LTD	32,044.55	31,447.13	0	0.00
3,000	CUSIP # Y6205K108 NAN YA PRINTED CIRCUIT BOARD C	26,277.00	19,044.32	0	1,010.85
7,000	CUSIP # Y64153102 NOVATEK MICROELECTRONICS CORP	71,080.10	80,684.16	1	0.00
282,000	CUSIP # Y6883Q104 PETROCHINA CO LTD	134,401.20	113,107.36	2	0.00
22,000	CUSIP # Y6S18H102 CHIPMOS TECHNOLOGIES INC	27,332.80	43,676.35	0	3,187.54
13,800	CUSIP # Y7082R109 POWER FINANCE CORP LTD	18,258.78	25,241.03	0	221.63
7,100	CUSIP # Y7145P165 PTT EXPLORATION & PRODUCTION P	33,370.00	27,604.29	0	0.00
6,265	CUSIP # Y74718100 SAMSUNG ELECTRONICS CO LTD	361,803.75	357,242.11	4	0.00
24,000	CUSIP # Y76810103 SHANDONG WEIGAO GROUP MEDICAL	27,892.80	27,905.86	0	233.09

ACCOUNT STATEMENT

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CLARIVEST EMERGING MARKETS
EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
900	CUSIP # Y774E3101 SHENZHEN MINDRAY BIO-MEDICAL E	42,076.08	42,413.52	0	0.00
14,000	CUSIP # Y8008N107 SINOPHARM GROUP CO LTD	33,933.20	44,934.88	0	1,568.83
2,322	CUSIP # Y8085F100 SK HYNIX INC	164,016.10	239,710.50	2	0.00
13,366	CUSIP # Y8155P103 STATE BANK OF INDIA	78,884.80	54,293.70	1	0.00
4,604	CUSIP # Y8523Y158 SUN PHARACEUTICALS INDUSTRIAL	48,442.37	54,785.05	1	0.00
94,700	CUSIP # Y8730K116 THAI UNION GROUP PCL	45,863.21	44,469.43	1	0.00
448	CUSIP # Y9046E109 ULTRATECH CEMENT LTD	31,822.11	27,614.68	0	0.00
2,390	CUSIP # Y92311128 UNITED SPIRITS LTD	23,002.08	27,284.91	0	0.00
46,000	CUSIP # Y92370108 UNITED MICROELECTRONICS CORP	60,554.40	36,093.08	1	4,627.92
2,300	CUSIP # Y9520G109 WANHUA CHEMICAL GROUP CO LTD	33,298.48	40,530.59	0	0.00
8,000	CUSIP # Y9531A109 WEICHAI POWER CO LTD	12,702.40	15,168.09	0	0.00
4,820	CUSIP # Y9727F102 LONGI GREEN ENERGY TECHNOLOGY	47,938.76	36,176.06	1	0.00
6,027	CUSIP # Y972JZ105 WOORI FINANCIAL GROUP INC	56,606.79	57,223.40	1	0.00
		8,257,696.40	9,479,935.75	93	65,336.74
MUTUAL FUNDS - EQUITY					

ACCOUNT STATEMENT

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CLARIVEST EMERGING MARKETS
EQUITY COLLECTIVE FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,600	CUSIP # 46434V423 ISHARES MSCI SAUDI ARABIA ETF	314,564.00	333,603.03	4	0.00
		314,564.00	333,603.03	4	0.00
COMMODITIES					
669,155.09	CUSIP # INR222010 INDIAN RUPEE CURRENCY CONTRACT VS US DOLLAR	8,699.02	8,881.22	0	0.00
39,222	CUSIP # KRW222012 SOUTH KOREAN WON CURRENCY VS US DOLLARS	30.59	32.15	0	0.00
39,422.94	CUSIP # SAF222010 SOUTH AFRICAN RAND CURRENCY VS US DOLLARS	2,404.80	2,542.43	0	0.00
3,775,237.98	CUSIP # TWD222013 NEW TAIWAN DOLLARS CURRENCY VS US DOLLARS	128,358.09	135,792.39	1	0.00
		139,492.50	147,248.19	2	0.00

Holdings



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



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				1.000000	31 Dec 2030			
		3,432,502.50	Local	100.000000	3,432,502.50	100.000000	3,432,502.50	0.00	3.29
			Base	100.000000	3,432,502.50	100.000000	3,432,502.50	0.00	3.29

US DOLLAR Total		3,432,502.50	Local		3,432,502.50		3,432,502.50	0.00	3.29
			Base		3,432,502.50		3,432,502.50	0.00	3.29

CASH EQUIVALENT Total

		3,432,502.50	Base		3,432,502.50		3,432,502.50	0.00	3.29
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00724F101	ADOBE INC COMMON STOCK USD.0001								
		6,370.000	Local	211.268650	1,345,781.30	366.060000	2,331,802.20	986,020.90	2.24
			Base	211.268650	1,345,781.30	366.060000	2,331,802.20	986,020.90	2.24

00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		9,000.000	Local	153.121326	1,378,091.93	173.090000	1,557,810.00	179,718.07	1.49
			Base	153.121326	1,378,091.93	173.090000	1,557,810.00	179,718.07	1.49

023135106	AMAZON.COM INC COMMON STOCK USD.01								
		75,980.000	Local	80.214351	6,094,686.39	106.210000	8,069,835.80	1,975,149.41	7.74
			Base	80.214351	6,094,686.39	106.210000	8,069,835.80	1,975,149.41	7.74

037833100	APPLE INC COMMON STOCK USD.00001								
		34,540.000	Local	53.030819	1,831,684.49	136.720000	4,722,308.80	2,890,624.31	4.53
			Base	53.030819	1,831,684.49	136.720000	4,722,308.80	2,890,624.31	4.53

252131107	DEXCOM INC COMMON STOCK USD.001								
		21,400.000	Local	110.486186	2,364,404.39	74.530000	1,594,942.00	-769,462.39	1.53
			Base	110.486186	2,364,404.39	74.530000	1,594,942.00	-769,462.39	1.53

Holdings

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



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		13,030.000	Local 113.920365	1,484,382.35	94.400000	1,230,032.00	-254,350.35	1.18
			Base 113.920365	1,484,382.35	94.400000	1,230,032.00	-254,350.35	1.18
29444U700	EQUINIX INC REIT USD.001							
		2,830.000	Local 449.520951	1,272,144.29	657.020000	1,859,366.60	587,222.31	1.78
			Base 449.520951	1,272,144.29	657.020000	1,859,366.60	587,222.31	1.78
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006							
		24,430.000	Local 171.812143	4,197,370.65	161.250000	3,939,337.50	-258,033.15	3.78
			Base 171.812143	4,197,370.65	161.250000	3,939,337.50	-258,033.15	3.78
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
		11,480.000	Local 133.969991	1,537,975.50	91.670000	1,052,371.60	-485,603.90	1.01
			Base 133.969991	1,537,975.50	91.670000	1,052,371.60	-485,603.90	1.01
384802104	WW GRAINGER INC COMMON STOCK USD.5							
		5,570.000	Local 272.374519	1,517,126.07	454.430000	2,531,175.10	1,014,049.03	2.43
			Base 272.374519	1,517,126.07	454.430000	2,531,175.10	1,014,049.03	2.43
458140100	INTEL CORP COMMON STOCK USD.001							
		30,400.000	Local 49.151595	1,494,208.48	37.410000	1,137,264.00	-356,944.48	1.09
			Base 49.151595	1,494,208.48	37.410000	1,137,264.00	-356,944.48	1.09
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
		8,250.000	Local 279.573016	2,306,477.38	200.710000	1,655,857.50	-650,619.88	1.59
			Base 279.573016	2,306,477.38	200.710000	1,655,857.50	-650,619.88	1.59
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		25,200.000	Local 99.585058	2,509,543.47	256.830000	6,472,116.00	3,962,572.53	6.21
			Base 99.585058	2,509,543.47	256.830000	6,472,116.00	3,962,572.53	6.21
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
		33,260.000	Local 69.416936	2,308,807.28	92.700000	3,083,202.00	774,394.72	2.96
			Base 69.416936	2,308,807.28	92.700000	3,083,202.00	774,394.72	2.96
64110L106	NETFLIX INC COMMON STOCK USD.001							
		9,600.000	Local 417.572820	4,008,699.07	174.870000	1,678,752.00	-2,329,947.07	1.61
			Base 417.572820	4,008,699.07	174.870000	1,678,752.00	-2,329,947.07	1.61

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
654106103	NIKE INC CL B COMMON STOCK	18,100.000	Local	149.440647	2,704,875.71	102.200000	1,849,820.00	-855,055.71	1.78
			Base	149.440647	2,704,875.71	102.200000	1,849,820.00	-855,055.71	1.78
67066G104	NVIDIA CORP COMMON STOCK USD.001	21,740.000	Local	45.880263	997,436.92	151.590000	3,295,566.60	2,298,129.68	3.16
			Base	45.880263	997,436.92	151.590000	3,295,566.60	2,298,129.68	3.16
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	6,770.000	Local	199.527767	1,350,802.98	493.940000	3,343,973.80	1,993,170.82	3.21
			Base	199.527767	1,350,802.98	493.940000	3,343,973.80	1,993,170.82	3.21
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	21,000.000	Local	164.429868	3,453,027.22	69.840000	1,466,640.00	-1,986,387.22	1.41
			Base	164.429868	3,453,027.22	69.840000	1,466,640.00	-1,986,387.22	1.41
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0	26,940.000	Local	71.336451	1,921,803.99	96.110000	2,589,203.40	667,399.41	2.48
			Base	71.336451	1,921,803.99	96.110000	2,589,203.40	667,399.41	2.48
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0	9,706.000	Local	245.264093	2,380,533.29	337.060000	3,271,504.36	890,971.07	3.14
			Base	245.264093	2,380,533.29	337.060000	3,271,504.36	890,971.07	3.14
79466L302	SALESFORCE INC COMMON STOCK USD.001	17,090.000	Local	192.736042	3,293,858.96	165.040000	2,820,533.60	-473,325.36	2.71
			Base	192.736042	3,293,858.96	165.040000	2,820,533.60	-473,325.36	2.71
81141R100	SEA LTD ADR ADR	12,050.000	Local	200.107714	2,411,297.95	66.860000	805,663.00	-1,605,634.95	0.77
			Base	200.107714	2,411,297.95	66.860000	805,663.00	-1,605,634.95	0.77
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	6,000.000	Local	275.215317	1,651,291.90	223.910000	1,343,460.00	-307,831.90	1.29
			Base	275.215317	1,651,291.90	223.910000	1,343,460.00	-307,831.90	1.29
848637104	SPLUNK INC COMMON STOCK USD.001	15,385.000	Local	112.865981	1,736,443.11	88.460000	1,360,957.10	-375,486.01	1.31
			Base	112.865981	1,736,443.11	88.460000	1,360,957.10	-375,486.01	1.31

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
863667101	STRYKER CORP COMMON STOCK USD.1							
		6,600.000	Local 223.253871	1,473,475.55	198.930000	1,312,938.00	-160,537.55	1.26
			Base 223.253871	1,473,475.55	198.930000	1,312,938.00	-160,537.55	1.26
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
		6,890.000	Local 226.833739	1,562,884.46	543.280000	3,743,199.20	2,180,314.74	3.59
			Base 226.833739	1,562,884.46	543.280000	3,743,199.20	2,180,314.74	3.59
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
		8,000.000	Local 162.184833	1,297,478.66	193.850000	1,550,800.00	253,321.34	1.49
			Base 162.184833	1,297,478.66	193.850000	1,550,800.00	253,321.34	1.49
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001							
		52,360.000	Local 39.292295	2,057,344.59	20.460000	1,071,285.60	-986,058.99	1.03
			Base 39.292295	2,057,344.59	20.460000	1,071,285.60	-986,058.99	1.03
90364P105	UIPATH INC CLASS A COMMON STOCK USD.00001							
		20,395.000	Local 62.015378	1,264,803.64	18.190000	370,985.05	-893,818.59	0.36
			Base 62.015378	1,264,803.64	18.190000	370,985.05	-893,818.59	0.36
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		16,490.000	Local 111.267048	1,834,793.62	182.540000	3,010,084.60	1,175,290.98	2.89
			Base 111.267048	1,834,793.62	182.540000	3,010,084.60	1,175,290.98	2.89
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		10,520.000	Local 232.766111	2,448,699.49	513.630000	5,403,387.60	2,954,688.11	5.19
			Base 232.766111	2,448,699.49	513.630000	5,403,387.60	2,954,688.11	5.19
91332U101	UNITY SOFTWARE INC COMMON STOCK USD.000005							
		10,800.000	Local 115.627881	1,248,781.12	36.820000	397,656.00	-851,125.12	0.38
			Base 115.627881	1,248,781.12	36.820000	397,656.00	-851,125.12	0.38
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
		28,270.000	Local 146.561724	4,143,299.94	196.890000	5,566,080.30	1,422,780.36	5.34
			Base 146.561724	4,143,299.94	196.890000	5,566,080.30	1,422,780.36	5.34
98138H101	WORKDAY INC CLASS A COMMON STOCK USD.001							
		12,640.000	Local 244.596025	3,091,693.76	139.580000	1,764,291.20	-1,327,402.56	1.69
			Base 244.596025	3,091,693.76	139.580000	1,764,291.20	-1,327,402.56	1.69

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Holdings

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CLEARBRIDGE ADVISORS, LLC
FUND: HBC7



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
98978V103	ZOETIS INC COMMON STOCK USD.01							
		18,390.000	Local 90.660284	1,667,242.63	171.890000	3,161,057.10	1,493,814.47	3.03
			Base 90.660284	1,667,242.63	171.890000	3,161,057.10	1,493,814.47	3.03
G06242104	ATLASSIAN CORP PLC CLASS A COMMON STOCK USD.1							
		8,140.000	Local 209.920425	1,708,752.26	187.400000	1,525,436.00	-183,316.26	1.46
			Base 209.920425	1,708,752.26	187.400000	1,525,436.00	-183,316.26	1.46
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		18,530.000	Local 155.730348	2,885,683.35	125.990000	2,334,594.70	-551,088.65	2.24
			Base 155.730348	2,885,683.35	125.990000	2,334,594.70	-551,088.65	2.24
G6095L109	APTIV PLC COMMON STOCK USD.01							
		14,081.000	Local 76.986595	1,084,048.24	89.070000	1,254,194.67	170,146.43	1.20
			Base 76.986595	1,084,048.24	89.070000	1,254,194.67	170,146.43	1.20
H01301128	ALCON INC COMMON STOCK CHF.04							
		28,640.000	Local 56.209504	1,609,840.20	69.890000	2,001,649.60	391,809.40	1.92
			Base 56.209504	1,609,840.20	69.890000	2,001,649.60	391,809.40	1.92
N07059210	ASML HOLDING NV NY REG SHS NY REG SHRS EUR.09							
		2,620.000	Local 372.649908	976,342.76	475.880000	1,246,805.60	270,462.84	1.20
			Base 372.649908	976,342.76	475.880000	1,246,805.60	270,462.84	1.20
US DOLLAR Total								
		729,487.000	Local	87,907,919.34		100,777,940.18	12,870,020.84	96.71
			Base	87,907,919.34		100,777,940.18	12,870,020.84	96.71
EQUITY Total								
		729,487.000	Base	87,907,919.34		100,777,940.18	12,870,020.84	96.71

Holdings

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



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FUND Total		4,161,989.500	Base	91,340,421.84		104,210,442.68	12,870,020.84	100.00

Holdings



CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				1.038936	31 Dec 2030		
		276,792.920	Local	100.000000				1.39
			Base	100.000000				1.39
				276,792.92	100.000000	276,792.92	0.00	

US DOLLAR Total		276,792.920	Local			276,792.92	0.00	1.39
			Base			276,792.92	0.00	1.39

CASH EQUIVALENT Total

		276,792.920	Base			276,792.92	0.00	1.39
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
		3,416.000	Local	29.748311				1.16
			Base	29.748311				1.16
				101,620.23	67.630000	231,024.08	129,403.85	

00791N102	ADVANTAGE SOLUTIONS INC COMMON STOCK USD.0001							
		21,560.000	Local	9.221031				0.41
			Base	9.221031				0.41
				198,805.43	3.800000	81,928.00	-116,877.43	

007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		2,714.000	Local	61.591080				1.00
			Base	61.591080				1.00
				167,158.19	72.980000	198,067.72	30,909.53	

02208R106	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001							
		8,050.000	Local	45.790448				1.43
			Base	45.790448				1.43
				368,613.11	35.250000	283,762.50	-84,850.61	

023111206	AMARIN CORP PLC ADR ADR GBP.1							
		72,692.000	Local	6.607114				0.54
			Base	6.607114				0.54
				480,284.32	1.490000	108,311.08	-371,973.24	

Holdings

CLEARBRIDGE SMALL CAP CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBC9



STATE STREET

As of: June 30, 2022

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
03676C100	ANTERIX INC COMMON STOCK USD.0001							
		3,830.000	Local 39.299342	150,516.48	41.070000	157,298.10	6,781.62	0.79
			Base 39.299342	150,516.48	41.070000	157,298.10	6,781.62	0.79
05368V106	AVIENT CORP COMMON STOCK USD.01							
		4,270.000	Local 32.845859	140,251.82	40.080000	171,141.60	30,889.78	0.86
			Base 32.845859	140,251.82	40.080000	171,141.60	30,889.78	0.86
05589G102	BRP GROUP INC A COMMON STOCK USD.01							
		7,460.000	Local 13.920945	103,850.25	24.150000	180,159.00	76,308.75	0.91
			Base 13.920945	103,850.25	24.150000	180,159.00	76,308.75	0.91
06417N103	BANK OZK COMMON STOCK							
		7,924.000	Local 27.658997	219,169.89	37.530000	297,387.72	78,217.83	1.50
			Base 27.658997	219,169.89	37.530000	297,387.72	78,217.83	1.50
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
		4,563.000	Local 59.825065	272,981.77	72.770000	332,049.51	59,067.74	1.67
			Base 59.825065	272,981.77	72.770000	332,049.51	59,067.74	1.67
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		13,050.000	Local 21.684411	282,981.56	16.620000	216,891.00	-66,090.56	1.09
			Base 21.684411	282,981.56	16.620000	216,891.00	-66,090.56	1.09
10918L103	BRIGHAM MINERALS INC CL A COMMON STOCK USD.01							
		9,380.000	Local 16.108668	151,099.31	24.630000	231,029.40	79,930.09	1.16
			Base 16.108668	151,099.31	24.630000	231,029.40	79,930.09	1.16
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
		14,150.000	Local 11.229870	158,902.66	16.460000	232,909.00	74,006.34	1.17
			Base 11.229870	158,902.66	16.460000	232,909.00	74,006.34	1.17
12740C103	CADENCE BANK COMMON STOCK USD2.5							
		10,822.000	Local 30.702140	332,258.56	23.480000	254,100.56	-78,158.00	1.28
			Base 30.702140	332,258.56	23.480000	254,100.56	-78,158.00	1.28
14171W103	CAREMAX INC COMMON STOCK USD.0001							
		10,290.000	Local 7.980583	82,120.20	3.630000	37,352.70	-44,767.50	0.19
			Base 7.980583	82,120.20	3.630000	37,352.70	-44,767.50	0.19

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



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
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
		9,320.000	Local 51.592061	480,838.01	44.970000	419,120.40	-61,717.61	2.11
			Base 51.592061	480,838.01	44.970000	419,120.40	-61,717.61	2.11
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
		7,177.000	Local 17.791190	127,687.37	33.100000	237,558.70	109,871.33	1.20
			Base 17.791190	127,687.37	33.100000	237,558.70	109,871.33	1.20
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
		4,830.000	Local 47.410375	228,992.11	62.900000	303,807.00	74,814.89	1.53
			Base 47.410375	228,992.11	62.900000	303,807.00	74,814.89	1.53
212873202	CONX CORP UNIT USD.0001							
		13,690.000	Local 10.009470	137,029.64	9.920000	135,804.80	-1,224.84	0.68
			Base 10.009470	137,029.64	9.920000	135,804.80	-1,224.84	0.68
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
		9,770.000	Local 26.920571	263,013.98	26.190000	255,876.30	-7,137.68	1.29
			Base 26.920571	263,013.98	26.190000	255,876.30	-7,137.68	1.29
23204X103	CUSTOM TRUCK ONE SOURCE INC COMMON STOCK USD.0001							
		10,880.000	Local 10.849677	118,044.49	5.600000	60,928.00	-57,116.49	0.31
			Base 10.849677	118,044.49	5.600000	60,928.00	-57,116.49	0.31
274681204	EAST RESOURCES ACQUISITION C UNIT USD.0001							
		11,850.000	Local 10.000748	118,508.86	10.090000	119,566.50	1,057.64	0.60
			Base 10.000748	118,508.86	10.090000	119,566.50	1,057.64	0.60
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
		4,257.000	Local 41.708144	177,551.57	57.770000	245,926.89	68,375.32	1.24
			Base 41.708144	177,551.57	57.770000	245,926.89	68,375.32	1.24
29275Y102	ENERSYS COMMON STOCK USD.01							
		3,140.000	Local 74.213331	233,029.86	58.960000	185,134.40	-47,895.46	0.93
			Base 74.213331	233,029.86	58.960000	185,134.40	-47,895.46	0.93
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02							
		1,840.000	Local 111.328832	204,845.05	100.590000	185,085.60	-19,759.45	0.93
			Base 111.328832	204,845.05	100.590000	185,085.60	-19,759.45	0.93

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
30034T103	EVERI HOLDINGS INC COMMON STOCK USD.001								
	11,289.000	Local	10.960852	123,737.06	16.310000	184,123.59	60,386.53	0.93	
		Base	10.960852	123,737.06	16.310000	184,123.59	60,386.53	0.93	
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001								
	17,120.000	Local	9.397057	160,877.61	8.920000	152,710.40	-8,167.21	0.77	
		Base	9.397057	160,877.61	8.920000	152,710.40	-8,167.21	0.77	
361448103	GATX CORP COMMON STOCK USD.625								
	2,651.000	Local	67.445522	178,798.08	94.160000	249,618.16	70,820.08	1.26	
		Base	67.445522	178,798.08	94.160000	249,618.16	70,820.08	1.26	
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
	16,150.000	Local	15.727607	254,000.85	10.710000	172,966.50	-81,034.35	0.87	
		Base	15.727607	254,000.85	10.710000	172,966.50	-81,034.35	0.87	
389375106	GRAY TELEVISION INC COMMON STOCK								
	19,895.000	Local	13.518249	268,945.56	16.890000	336,026.55	67,080.99	1.69	
		Base	13.518249	268,945.56	16.890000	336,026.55	67,080.99	1.69	
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
	1,340.000	Local	168.343940	225,580.88	169.800000	227,532.00	1,951.12	1.14	
		Base	168.343940	225,580.88	169.800000	227,532.00	1,951.12	1.14	
403949100	HF SINCLAIR CORP COMMON STOCK								
	6,540.000	Local	36.576196	239,208.32	45.160000	295,346.40	56,138.08	1.49	
		Base	36.576196	239,208.32	45.160000	295,346.40	56,138.08	1.49	
42225T107	HEALTH CATALYST INC COMMON STOCK USD.001								
	7,516.000	Local	30.749824	231,115.68	14.490000	108,906.84	-122,208.84	0.55	
		Base	30.749824	231,115.68	14.490000	108,906.84	-122,208.84	0.55	
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001								
	5,189.000	Local	51.645209	267,986.99	61.390000	318,552.71	50,565.72	1.60	
		Base	51.645209	267,986.99	61.390000	318,552.71	50,565.72	1.60	
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
	6,130.000	Local	20.075065	123,060.15	43.060000	263,957.80	140,897.65	1.33	
		Base	20.075065	123,060.15	43.060000	263,957.80	140,897.65	1.33	

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CLEARBRIDGE ADVISORS, 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	
431636109	HILLMAN SOLUTIONS CORP COMMON STOCK USD.0001		29,880.000	Local	10.648685	318,182.72	8.640000	258,163.20	-60,019.52	1.30
				Base	10.648685	318,182.72	8.640000	258,163.20	-60,019.52	1.30
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001		2,115.000	Local	59.693210	126,251.14	95.000000	200,925.00	74,673.86	1.01
				Base	59.693210	126,251.14	95.000000	200,925.00	74,673.86	1.01
45828L108	INTEGRAL AD SCIENCE HOLDING COMMON STOCK USD.001		19,860.000	Local	18.300345	363,444.86	9.930000	197,209.80	-166,235.06	0.99
				Base	18.300345	363,444.86	9.930000	197,209.80	-166,235.06	0.99
46116X101	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001		3,181.000	Local	18.602713	59,175.23	57.080000	181,571.48	122,396.25	0.91
				Base	18.602713	59,175.23	57.080000	181,571.48	122,396.25	0.91
465741106	ITRON INC COMMON STOCK		4,470.000	Local	58.447642	261,260.96	49.430000	220,952.10	-40,308.86	1.11
				Base	58.447642	261,260.96	49.430000	220,952.10	-40,308.86	1.11
49803T300	KITE REALTY GROUP TRUST REIT USD.01		13,595.000	Local	15.746995	214,080.40	17.290000	235,057.55	20,977.15	1.18
				Base	15.746995	214,080.40	17.290000	235,057.55	20,977.15	1.18
500643200	KORN FERRY COMMON STOCK USD.01		3,690.000	Local	42.125873	155,444.47	58.020000	214,093.80	58,649.33	1.08
				Base	42.125873	155,444.47	58.020000	214,093.80	58,649.33	1.08
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01		3,920.000	Local	14.090061	55,233.04	66.030000	258,837.60	203,604.56	1.30
				Base	14.090061	55,233.04	66.030000	258,837.60	203,604.56	1.30
529043101	LXP INDUSTRIAL TRUST REIT USD.0001		17,290.000	Local	9.684017	167,436.65	10.740000	185,694.60	18,257.95	0.93
				Base	9.684017	167,436.65	10.740000	185,694.60	18,257.95	0.93
553368101	MP MATERIALS CORP COMMON STOCK USD.0001		3,810.000	Local	18.428871	70,214.00	32.080000	122,224.80	52,010.80	0.61
				Base	18.428871	70,214.00	32.080000	122,224.80	52,010.80	0.61

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Books Closed

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Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
559663109	MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001							
		13,060.000	Local 19.054255	248,848.57	20.990000	274,129.40	25,280.83	1.38
			Base 19.054255	248,848.57	20.990000	274,129.40	25,280.83	1.38
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
		12,620.000	Local 12.586475	158,841.31	16.820000	212,268.40	53,427.09	1.07
			Base 12.586475	158,841.31	16.820000	212,268.40	53,427.09	1.07
626755102	MURPHY USA INC COMMON STOCK							
		1,871.000	Local 80.399327	150,427.14	232.870000	435,699.77	285,272.63	2.19
			Base 80.399327	150,427.14	232.870000	435,699.77	285,272.63	2.19
62886E108	NCR CORPORATION COMMON STOCK USD.01							
		8,840.000	Local 32.061528	283,423.91	31.110000	275,012.40	-8,411.51	1.38
			Base 32.061528	283,423.91	31.110000	275,012.40	-8,411.51	1.38
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
		14,580.000	Local 22.761358	331,860.60	16.650000	242,757.00	-89,103.60	1.22
			Base 22.761358	331,860.60	16.650000	242,757.00	-89,103.60	1.22
63009R109	NANOSTRING TECHNOLOGIES INC COMMON STOCK USD.0001							
		3,720.000	Local 44.791548	166,624.56	12.700000	47,244.00	-119,380.56	0.24
			Base 44.791548	166,624.56	12.700000	47,244.00	-119,380.56	0.24
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
		4,320.000	Local 38.479419	166,231.09	38.270000	165,326.40	-904.69	0.83
			Base 38.479419	166,231.09	38.270000	165,326.40	-904.69	0.83
65487K100	NLIGHT INC COMMON STOCK							
		11,685.000	Local 20.549801	240,124.42	10.220000	119,420.70	-120,703.72	0.60
			Base 20.549801	240,124.42	10.220000	119,420.70	-120,703.72	0.60
680665205	OLIN CORP COMMON STOCK USD1.0							
		6,840.000	Local 29.112817	199,131.67	46.280000	316,555.20	117,423.53	1.59
			Base 29.112817	199,131.67	46.280000	316,555.20	117,423.53	1.59
68213N109	OMNICELL INC COMMON STOCK USD.001							
		1,990.000	Local 80.915201	161,021.25	113.750000	226,362.50	65,341.25	1.14
			Base 80.915201	161,021.25	113.750000	226,362.50	65,341.25	1.14

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68376D104	OPORTUN FINANCIAL CORP COMMON STOCK USD.0001							
		10,269.000	Local 14.619942	150,132.18	8.270000	84,924.63	-65,207.55	0.43
			Base 14.619942	150,132.18	8.270000	84,924.63	-65,207.55	0.43
71601V105	PETCO HEALTH AND WELLNESS CO COMMON STOCK USD.001							
		13,020.000	Local 20.564143	267,745.14	14.740000	191,914.80	-75,830.34	0.97
			Base 20.564143	267,745.14	14.740000	191,914.80	-75,830.34	0.97
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
		15,047.000	Local 18.920296	284,693.69	17.450000	262,570.15	-22,123.54	1.32
			Base 18.920296	284,693.69	17.450000	262,570.15	-22,123.54	1.32
72815G108	PLAYSTUDIOS INC COMMON STOCK USD.0001							
		8,940.000	Local 4.460600	39,877.76	4.280000	38,263.20	-1,614.56	0.19
			Base 4.460600	39,877.76	4.280000	38,263.20	-1,614.56	0.19
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK							
		4,640.000	Local 46.841972	217,346.75	48.330000	224,251.20	6,904.45	1.13
			Base 46.841972	217,346.75	48.330000	224,251.20	6,904.45	1.13
74164F103	PRIMORIS SERVICES CORP COMMON STOCK USD.0001							
		13,660.000	Local 33.208931	453,634.00	21.760000	297,241.60	-156,392.40	1.50
			Base 33.208931	453,634.00	21.760000	297,241.60	-156,392.40	1.50
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5							
		9,592.000	Local 32.215018	309,006.45	16.500000	158,268.00	-150,738.45	0.80
			Base 32.215018	309,006.45	16.500000	158,268.00	-150,738.45	0.80
74965L101	RLJ LODGING TRUST REIT							
		20,140.000	Local 10.245838	206,351.17	11.030000	222,144.20	15,793.03	1.12
			Base 10.245838	206,351.17	11.030000	222,144.20	15,793.03	1.12
753422104	RAPID7 INC COMMON STOCK USD.01							
		2,512.000	Local 38.628336	97,034.38	66.800000	167,801.60	70,767.22	0.84
			Base 38.628336	97,034.38	66.800000	167,801.60	70,767.22	0.84
758075402	REDWOOD TRUST INC REIT USD.01							
		20,470.000	Local 9.046973	185,191.53	7.710000	157,823.70	-27,367.83	0.79
			Base 9.046973	185,191.53	7.710000	157,823.70	-27,367.83	0.79

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
77634L105	R1 RCM INC COMMON STOCK USD.01							
		13,019.000	Local 12.768696	166,235.65	20.960000	272,878.24	106,642.59	1.37
			Base 12.768696	166,235.65	20.960000	272,878.24	106,642.59	1.37
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01							
		5,215.000	Local 28.062897	146,348.01	48.200000	251,363.00	105,014.99	1.26
			Base 28.062897	146,348.01	48.200000	251,363.00	105,014.99	1.26
816850101	SEMTECH CORP COMMON STOCK USD.01							
		4,917.000	Local 53.955725	265,300.30	54.970000	270,287.49	4,987.19	1.36
			Base 53.955725	265,300.30	54.970000	270,287.49	4,987.19	1.36
83425V104	SOLO BRANDS INC CLASS A COMMON STOCK USD.001							
		15,450.000	Local 18.657148	288,252.93	4.060000	62,727.00	-225,525.93	0.32
			Base 18.657148	288,252.93	4.060000	62,727.00	-225,525.93	0.32
84612U107	SOVOS BRANDS INC COMMON STOCK USD.001							
		13,327.000	Local 13.448284	179,225.28	15.870000	211,499.49	32,274.21	1.06
			Base 13.448284	179,225.28	15.870000	211,499.49	32,274.21	1.06
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
		7,223.000	Local 20.927421	151,158.76	25.320000	182,886.36	31,727.60	0.92
			Base 20.927421	151,158.76	25.320000	182,886.36	31,727.60	0.92
85917T109	STERLING CHECK CORP COMMON STOCK USD.01							
		11,266.000	Local 22.912048	258,127.13	16.310000	183,748.46	-74,378.67	0.92
			Base 22.912048	258,127.13	16.310000	183,748.46	-74,378.67	0.92
86333M108	STRIDE INC COMMON STOCK USD.0001							
		6,432.000	Local 25.025690	160,965.24	40.790000	262,361.28	101,396.04	1.32
			Base 25.025690	160,965.24	40.790000	262,361.28	101,396.04	1.32
86745K104	SUNNOVA ENERGY INTERNATIONAL COMMON STOCK USD.001							
		13,430.000	Local 19.119945	256,780.86	18.430000	247,514.90	-9,265.96	1.25
			Base 19.119945	256,780.86	18.430000	247,514.90	-9,265.96	1.25
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
		2,843.000	Local 47.774717	135,823.52	71.680000	203,786.24	67,962.72	1.03
			Base 47.774717	135,823.52	71.680000	203,786.24	67,962.72	1.03

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STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
88546E105	THOUGHTWORKS HOLDING INC COMMON STOCK USD.001								
	13,550.000	Local		22.553417	305,598.80	14.110000	191,190.50	-114,408.30	0.96
		Base		22.553417	305,598.80	14.110000	191,190.50	-114,408.30	0.96
88556E102	THREDUP INC CLASS A COMMON STOCK USD.0001								
	10,544.000	Local		15.501430	163,447.08	2.500000	26,360.00	-137,087.08	0.13
		Base		15.501430	163,447.08	2.500000	26,360.00	-137,087.08	0.13
90400D108	ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001								
	1,140.000	Local		69.148404	78,829.18	59.660000	68,012.40	-10,816.78	0.34
		Base		69.148404	78,829.18	59.660000	68,012.40	-10,816.78	0.34
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
	6,680.000	Local		29.352624	196,075.53	18.660000	124,648.80	-71,426.73	0.63
		Base		29.352624	196,075.53	18.660000	124,648.80	-71,426.73	0.63
918090101	UTZ BRANDS INC COMMON STOCK USD.0001								
	13,520.000	Local		16.531919	223,511.54	13.820000	186,846.40	-36,665.14	0.94
		Base		16.531919	223,511.54	13.820000	186,846.40	-36,665.14	0.94
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01								
	7,210.000	Local		40.731050	293,670.87	29.260000	210,964.60	-82,706.27	1.06
		Base		40.731050	293,670.87	29.260000	210,964.60	-82,706.27	1.06
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
	7,070.000	Local		30.582762	216,220.13	27.900000	197,253.00	-18,967.13	0.99
		Base		30.582762	216,220.13	27.900000	197,253.00	-18,967.13	0.99
92839U206	VISTEON CORP COMMON STOCK								
	2,290.000	Local		71.555467	163,862.02	103.580000	237,198.20	73,336.18	1.19
		Base		71.555467	163,862.02	103.580000	237,198.20	73,336.18	1.19
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01								
	6,250.000	Local		50.261075	314,131.72	40.090000	250,562.50	-63,569.22	1.26
		Base		50.261075	314,131.72	40.090000	250,562.50	-63,569.22	1.26
935MKS900	CONYERS PARK II ACQUISITIO								
	11,753.000	Local		10.000000	117,530.00	3.800000	44,661.40	-72,868.60	0.22
		Base		10.000000	117,530.00	3.800000	44,661.40	-72,868.60	0.22

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
935WXX903	NESCOHOLDINGSINCPRIATEPLACEME							
		19,443.000	Local 5.000000	97,215.00	5.600000	108,880.80	11,665.80	0.55
			Base 5.000000	97,215.00	5.600000	108,880.80	11,665.80	0.55
937QMK904	ACIES ACQUISITION CORPPRIATE							
		14,590.000	Local 10.000000	145,900.00	4.280000	62,445.20	-83,454.80	0.31
			Base 10.000000	145,900.00	4.280000	62,445.20	-83,454.80	0.31
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
		9,281.000	Local 31.376491	291,205.21	30.020000	278,615.62	-12,589.59	1.40
			Base 31.376491	291,205.21	30.020000	278,615.62	-12,589.59	1.40
942CTP009	DEERFIELD HEALTHCARE							
		9,670.000	Local 10.000000	96,700.00	3.630000	35,102.10	-61,597.90	0.18
			Base 10.000000	96,700.00	3.630000	35,102.10	-61,597.90	0.18
950810101	WESBANCO INC COMMON STOCK USD2.0833							
		8,201.000	Local 35.698173	292,760.72	31.710000	260,053.71	-32,707.01	1.31
			Base 35.698173	292,760.72	31.710000	260,053.71	-32,707.01	1.31
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
		3,257.000	Local 62.048597	202,092.28	80.150000	261,048.55	58,956.27	1.31
			Base 62.048597	202,092.28	80.150000	261,048.55	58,956.27	1.31
F21107101	CONSTELLIUM SE COMMON STOCK EUR.02							
		11,640.000	Local 17.013205	198,033.71	13.210000	153,764.40	-44,269.31	0.77
			Base 17.013205	198,033.71	13.210000	153,764.40	-44,269.31	0.77
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
		4,382.000	Local 39.288982	172,164.32	55.790000	244,471.78	72,307.46	1.23
			Base 39.288982	172,164.32	55.790000	244,471.78	72,307.46	1.23
G6674U108	NOVOCURE LTD COMMON STOCK							
		1,190.000	Local 71.786992	85,426.52	69.500000	82,705.00	-2,721.52	0.42
			Base 71.786992	85,426.52	69.500000	82,705.00	-2,721.52	0.42
G73268107	QUOTIENT LTD COMMON STOCK							
		62,369.000	Local 5.021332	313,175.47	0.240000	14,968.56	-298,206.91	0.08
			Base 5.021332	313,175.47	0.240000	14,968.56	-298,206.91	0.08

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
		17,360.000	Local 23.864846	414,293.72	16.370000	284,183.20	-130,110.52	1.43
			Base 23.864846	414,293.72	16.370000	284,183.20	-130,110.52	1.43
G8766E109	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01							
		11,686.000	Local 16.675679	194,871.98	27.410000	320,313.26	125,441.28	1.61
			Base 16.675679	194,871.98	27.410000	320,313.26	125,441.28	1.61
M97628107	WALKME LTD COMMON STOCK							
		13,980.000	Local 25.000685	349,509.58	10.130000	141,617.40	-207,892.18	0.71
			Base 25.000685	349,509.58	10.130000	141,617.40	-207,892.18	0.71
US DOLLAR Total								
		1,024,550.000	Local	20,416,180.00		19,601,590.13	-814,589.87	98.61
			Base	20,416,180.00		19,601,590.13	-814,589.87	98.61
EQUITY Total								
		1,024,550.000	Base	20,416,180.00		19,601,590.13	-814,589.87	98.61

Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
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<hr/>								
FUND Total		1,301,342.920	Base	20,692,972.92		19,878,383.05	-814,589.87	100.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX9270
COMPASS CAPITAL HIGH QUALITY
EQUITY CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
12.82	CUSIP # 808515712 SCHWAB ADV CASH RESERVES PREMIUM	12.82	12.82	0	0.00
		12.82	12.82	0	0.00
COMMON STOCK					
46	CUSIP # 02079K305 ALPHABET INC	100,245.96	124,529.83	4	0.00
1,533	CUSIP # 032095101 AMPHENOL CORP CL A	98,694.54	113,404.51	4	306.60
1,073	CUSIP # 126650100 CVS HEALTH CORP	99,424.18	108,698.88	4	0.00
1,172	CUSIP # 171340102 CHURCH & DWIGHT CO INC	108,597.52	115,005.90	4	0.00
1,464	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	98,805.36	121,965.93	4	0.00
403	CUSIP # 235851102 DANAHER CORP	102,168.56	118,002.67	4	100.75
1,045	CUSIP # 254687106 DISNEY WALT	98,648.00	144,530.54	4	0.00
662	CUSIP # 278865100 ECOLAB INC	101,789.12	137,979.06	4	337.62
1,016	CUSIP # 302130109 EXPEDITORS INTL WASH INC	99,019.36	122,787.58	4	0.00
1,965	CUSIP # 311900104 FASTENAL COMPANY	98,092.80	116,722.27	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXXXX9270
COMPASS CAPITAL HIGH QUALITY
EQUITY CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
432	CUSIP # 31428X106 FEDEX CORPORATION	97,938.72	107,601.28	4	496.80
1,097	CUSIP # 337738108 FISERV INC	97,600.09	114,593.34	4	0.00
546	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	99,508.50	125,006.99	4	666.12
1,018	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	95,732.72	128,298.10	4	0.00
570	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	101,180.70	96,759.13	4	0.00
394	CUSIP # 594918104 MICROSOFT CORPORATION	101,191.02	123,508.17	4	0.00
820	CUSIP # 747525103 QUALCOMM INC	104,746.80	135,981.88	4	0.00
256	CUSIP # 776696106 ROPER INDUSTRIES INC	101,030.40	117,224.02	4	0.00
438	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	98,072.58	128,542.17	4	0.00
494	CUSIP # 863667101 STRYKER CORP	98,271.42	123,156.79	4	343.33
192	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	104,309.76	116,986.18	4	53.10
508	CUSIP # 92826C839 VISA INC CL A	100,020.12	108,365.24	4	0.00
801	CUSIP # 931142103 WAL-MART STORES INC	97,385.58	109,938.17	4	0.00
		2,302,473.81	2,759,588.63	90	2,304.32
FOREIGN STOCK					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX9270
COMPASS CAPITAL HIGH QUALITY
EQUITY CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
365	CUSIP # G1151C101 ACCENTURE PLC	101,342.25	131,773.55	4	0.00
826	CUSIP # M22465104 CHECK POINT SOFTWARE TECH LTD	100,590.28	97,870.21	4	0.00
		201,932.53	229,643.76	8	0.00
COMMON TRUST FUNDS - FIXED INCOME					
60,443.46	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	60,443.46	60,443.46	2	0.00
		60,443.46	60,443.46	2	0.00

Holdings

CONNING-GOODWIN CPT CR PLS BND



CONNING INC

FUND: HBQ4



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				1.437626	31 Dec 2030		
		1,529,915.350	Local	100.000000				1.89
			Base	100.000000			0.00	1.89
				1,529,915.35	100.000000	1,529,915.35	0.00	

US DOLLAR Total		1,529,915.350	Local			1,529,915.35	0.00	1.89
			Base			1,529,915.35	0.00	1.89

CASH EQUIVALENT Total

		1,529,915.350	Base			1,529,915.35	0.00	1.89
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EQUITY

US DOLLAR Exchange Rate: 1.000000

464288513	ISHARES IBOXX HIGH YIELD CORPO ISHARES IBOXX HIGH YLD CORP									
		9,325.000	Local	85.757001		799,684.03	73.610000	686,413.25	-113,270.78	0.85
			Base	85.757001		799,684.03	73.610000	686,413.25	-113,270.78	0.85

92189F437	VANECK FALLEN ANGEL HIGH YIELD VANECK FALLEN ANGEL HIGH YLD									
		78,584.000	Local	28.251754		2,220,135.84	27.020000	2,123,339.68	-96,796.16	2.62
			Base	28.251754		2,220,135.84	27.020000	2,123,339.68	-96,796.16	2.62

US DOLLAR Total		87,909.000	Local			3,019,819.87		2,809,752.93	-210,066.94	3.47
			Base			3,019,819.87		2,809,752.93	-210,066.94	3.47

EQUITY Total

		87,909.000	Base			3,019,819.87		2,809,752.93	-210,066.94	3.47
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RCU4	AT+T INC SR UNSECURED 02/47 5.65					5.650000	15 Feb 2047		
	95,000.000	Local		99.790589	94,801.06	107.818952	102,428.00	7,626.94	0.13
		Base		99.790589	94,801.06	107.818952	102,428.00	7,626.94	0.13
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25					2.250000	01 Feb 2032		
	200,000.000	Local		100.042970	200,085.94	81.828657	163,657.31	-36,428.63	0.20
		Base		100.042970	200,085.94	81.828657	163,657.31	-36,428.63	0.20
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
	25,000.000	Local		99.886320	24,971.58	97.911005	24,477.75	-493.83	0.03
		Base		99.886320	24,971.58	97.911005	24,477.75	-493.83	0.03
00774MAB1	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 07/27 3.65					3.650000	21 Jul 2027		
	180,000.000	Local		106.530844	191,755.52	90.936123	163,685.02	-28,070.50	0.20
		Base		106.530844	191,755.52	90.936123	163,685.02	-28,070.50	0.20
008513AA1	AGREE LP COMPANY GUAR 10/30 2.9					2.900000	01 Oct 2030		
	80,000.000	Local		99.939775	79,951.82	84.981225	67,984.98	-11,966.84	0.08
		Base		99.939775	79,951.82	84.981225	67,984.98	-11,966.84	0.08
009089AA1	AIR CANADA 2013 1A PTT PASS THRU CE 144A 11/26 4.125					4.125000	15 Nov 2026		
	14,864.950	Local		99.999798	14,864.92	93.341610	13,875.18	-989.74	0.02
Original Face:	25,000.000	Base		99.999798	14,864.92	93.341610	13,875.18	-989.74	0.02
009090AA9	AIR CANADA 2015 1A PTT PASS THRU CE 144A 09/28 3.6					3.600000	15 Sep 2028		
	20,846.210	Local		99.999952	20,846.20	94.799730	19,762.15	-1,084.05	0.02
Original Face:	30,000.000	Base		99.999952	20,846.20	94.799730	19,762.15	-1,084.05	0.02
00914AAK8	AIR LEASE CORP SR UNSECURED 12/30 3.125					3.125000	01 Dec 2030		
	270,000.000	Local		102.927930	277,905.41	81.963648	221,301.85	-56,603.56	0.27
		Base		102.927930	277,905.41	81.963648	221,301.85	-56,603.56	0.27
00928QAU5	AIRCATTLE LTD SR UNSECURED 144A 01/28 2.85					2.850000	26 Jan 2028		
	300,000.000	Local		98.816527	296,449.58	82.802455	248,407.37	-48,042.21	0.31
		Base		98.816527	296,449.58	82.802455	248,407.37	-48,042.21	0.31
013822AE1	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 12/27 5.5					5.500000	15 Dec 2027		
	200,000.000	Local		100.154340	200,308.68	94.750000	189,500.00	-10,808.68	0.23
		Base		100.154340	200,308.68	94.750000	189,500.00	-10,808.68	0.23

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Books Closed

Prepared by State Street

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
015271AL3	ALEXANDRIA REAL ESTATE E COMPANY GUAR 04/25 3.45				3.450000	30 Apr 2025			
		190,000.000	Local	99.922484	189,852.72	98.508884	187,166.88	-2,685.84	0.23
			Base	99.922484	189,852.72	98.508884	187,166.88	-2,685.84	0.23
02376WAA9	AMER AIRLINE 16 1 A PTT PASS THRU CE 07/29 4.1				4.100000	15 Jul 2029			
		51,667.890	Local	100.000000	51,667.89	86.871390	44,884.61	-6,783.28	0.06
		Original Face: 70,000.000	Base	100.000000	51,667.89	86.871390	44,884.61	-6,783.28	0.06
02377DAA0	AMER AIRLINE 17 2B PTT PASS THRU CE 04/27 3.7				3.700000	15 Apr 2027			
		113,159.290	Local	100.000000	113,159.29	89.079960	100,802.25	-12,357.04	0.12
		Original Face: 190,000.000	Base	100.000000	113,159.29	89.079960	100,802.25	-12,357.04	0.12
02378WAA7	AMER AIRLINE 17 1B PTT PASS THRU CE 08/26 4.95				4.950000	15 Aug 2026			
		86,916.250	Local	100.849427	87,654.54	92.885710	80,732.78	-6,921.76	0.10
		Original Face: 155,000.000	Base	100.849427	87,654.54	92.885710	80,732.78	-6,921.76	0.10
026874DR5	AMERICAN INTL GROUP SR UNSECURED 06/30 3.4				3.400000	30 Jun 2030			
		300,000.000	Local	99.993847	299,981.54	92.256926	276,770.78	-23,210.76	0.34
			Base	99.993847	299,981.54	92.256926	276,770.78	-23,210.76	0.34
02772AAA7	AMERICAN NATIONAL GROUP SR UNSECURED 144A 06/32 6.144				6.144000	13 Jun 2032			
		300,000.000	Local	100.000000	300,000.00	99.204665	297,614.00	-2,386.00	0.37
			Base	100.000000	300,000.00	99.204665	297,614.00	-2,386.00	0.37
03076CAF3	AMERIPRISE FINANCIAL INC SR UNSECURED 10/23 4				4.000000	15 Oct 2023			
		70,000.000	Local	99.916214	69,941.35	100.670469	70,469.33	527.98	0.09
			Base	99.916214	69,941.35	100.670469	70,469.33	527.98	0.09
03115AAA1	AMFAM HOLDINGS INC SR UNSECURED 144A 03/31 2.805				2.805000	11 Mar 2031			
		300,000.000	Local	100.162200	300,486.60	84.345231	253,035.69	-47,450.91	0.31
			Base	100.162200	300,486.60	84.345231	253,035.69	-47,450.91	0.31
032095AJ0	AMPHENOL CORP SR UNSECURED 02/30 2.8				2.800000	15 Feb 2030			
		300,000.000	Local	99.938800	299,816.40	87.752572	263,257.72	-36,558.68	0.33
			Base	99.938800	299,816.40	87.752572	263,257.72	-36,558.68	0.33
03463WAA1	ANGEL OAK MORTGAGE TRUST AOMT 2019 2 A1 144A				3.628000	25 Mar 2049			
		1,546.210	Local	99.513650	1,538.69	99.645830	1,540.73	2.04	0.00
		Original Face: 50,000.000	Base	99.513650	1,538.69	99.645830	1,540.73	2.04	0.00

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: June 30, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
03464TAA7	ANGEL OAK MORTGAGE TRUST AOMT 2022 3 A1 144A				4.000000	10 Jan 2067		
		267,696.510	Local 98.998194	265,014.71	95.403630	255,392.19	-9,622.52	0.32
Original Face:		275,000.000	Base 98.998194	265,014.71	95.403630	255,392.19	-9,622.52	0.32
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65				3.650000	01 Feb 2026		
		150,000.000	Local 97.212933	145,819.40	98.481816	147,722.72	1,903.32	0.18
			Base 97.212933	145,819.40	98.481816	147,722.72	1,903.32	0.18
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7				4.700000	01 Feb 2036		
		150,000.000	Local 122.858813	184,288.22	96.134978	144,202.47	-40,085.75	0.18
			Base 122.858813	184,288.22	96.134978	144,202.47	-40,085.75	0.18
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35				3.350000	01 Dec 2024		
		75,000.000	Local 99.989467	74,992.10	98.720115	74,040.09	-952.01	0.09
			Base 99.989467	74,992.10	98.720115	74,040.09	-952.01	0.09
04010LAV5	ARES CAPITAL CORP SR UNSECURED 03/25 4.25				4.250000	01 Mar 2025		
		190,000.000	Local 99.847300	189,709.87	95.694397	181,819.35	-7,890.52	0.22
			Base 99.847300	189,709.87	95.694397	181,819.35	-7,890.52	0.22
042735BE9	ARROW ELECTRONICS INC SR UNSECURED 04/25 4				4.000000	01 Apr 2025		
		85,000.000	Local 99.777976	84,811.28	99.493137	84,569.17	-242.11	0.10
			Base 99.777976	84,811.28	99.493137	84,569.17	-242.11	0.10
04621WAC4	ASSURED GUARANTY US HLDG COMPANY GUAR 07/24 5				5.000000	01 Jul 2024		
		55,000.000	Local 100.652564	55,358.91	102.691142	56,480.13	1,121.22	0.07
			Base 100.652564	55,358.91	102.691142	56,480.13	1,121.22	0.07
04686JAA9	ATHENE HOLDING LTD SR UNSECURED 01/28 4.125				4.125000	12 Jan 2028		
		190,000.000	Local 99.907474	189,824.20	94.185190	178,951.86	-10,872.34	0.22
			Base 99.907474	189,824.20	94.185190	178,951.86	-10,872.34	0.22
04686JAD3	ATHENE HOLDING LTD SR UNSECURED 05/51 3.95				3.950000	25 May 2051		
		45,000.000	Local 99.367556	44,715.40	74.862051	33,687.92	-11,027.48	0.04
			Base 99.367556	44,715.40	74.862051	33,687.92	-11,027.48	0.04
052414RV3	AUSTIN TX ELEC UTILITY SYS REV AUSPWR 11/29 FIXED 2.987				2.987000	15 Nov 2029		
		225,000.000	Local 100.000000	225,000.00	94.574900	212,793.53	-12,206.47	0.26
			Base 100.000000	225,000.00	94.574900	212,793.53	-12,206.47	0.26

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: June 30, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
05329RAA1	AUTONATION INC SR UNSECURED 03/32 3.85				3.850000	01 Mar 2032			
		205,000.000	Local	99.839571	204,671.12	86.401713	177,123.51	-27,547.61	0.22
			Base	99.839571	204,671.12	86.401713	177,123.51	-27,547.61	0.22
05377RDC5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2018 2A A 144A				4.000000	20 Mar 2025			
		190,000.000	Local	100.000000	190,000.00	99.986270	189,973.91	-26.09	0.23
		Original Face: 190,000.000	Base	100.000000	190,000.00	99.986270	189,973.91	-26.09	0.23
05523RAF4	BAE SYSTEMS PLC SR UNSECURED 144A 02/31 1.9				1.900000	15 Feb 2031			
		134,000.000	Local	99.353090	133,133.14	80.658030	108,081.76	-25,051.38	0.13
			Base	99.353090	133,133.14	80.658030	108,081.76	-25,051.38	0.13
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557				3.557000	15 Aug 2027			
		300,000.000	Local	100.530867	301,592.60	91.622294	274,866.88	-26,725.72	0.34
			Base	100.530867	301,592.60	91.622294	274,866.88	-26,725.72	0.34
05602HAA1	BPR TRUST BPR 2022 SSP A 144A				4.278650	15 May 2039			
		500,000.000	Local	99.751322	498,756.61	99.786030	498,930.15	173.54	0.62
		Original Face: 500,000.000	Base	99.751322	498,756.61	99.786030	498,930.15	173.54	0.62
059626AC5	BANCO NACIONAL DE PANAMA SR UNSECURED 144A 08/30 2.5				2.500000	11 Aug 2030			
		250,000.000	Local	99.926400	249,816.00	79.375000	198,437.50	-51,378.50	0.25
			Base	99.926400	249,816.00	79.375000	198,437.50	-51,378.50	0.25
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4				4.000000	22 Jan 2025			
		100,000.000	Local	99.815110	99,815.11	99.635621	99,635.62	-179.49	0.12
			Base	99.815110	99,815.11	99.635621	99,635.62	-179.49	0.12
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45				4.450000	03 Mar 2026			
		95,000.000	Local	99.955021	94,957.27	99.622838	94,641.70	-315.57	0.12
			Base	99.955021	94,957.27	99.622838	94,641.70	-315.57	0.12
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR				3.593000	21 Jul 2028			
		250,000.000	Local	110.027836	275,069.59	94.451723	236,129.31	-38,940.28	0.29
			Base	110.027836	275,069.59	94.451723	236,129.31	-38,940.28	0.29
06054AAX7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4				3.705000	15 Sep 2048			
		50,000.000	Local	102.163980	51,081.99	98.487890	49,243.95	-1,838.04	0.06
		Original Face: 50,000.000	Base	102.163980	51,081.99	98.487890	49,243.95	-1,838.04	0.06

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: June 30, 2022

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Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06406HCS6	BANK OF NY MELLON CORP SR UNSECURED 02/24 3.65						3.650000	04 Feb 2024		
	75,000.000	Local		100.201373	75,151.03	100.130176	75,097.63	-53.40	0.09	
		Base		100.201373	75,151.03	100.130176	75,097.63	-53.40	0.09	
06654DAC1	BANNER HEALTH UNSECURED 01/50 3.181						3.181000	01 Jan 2050		
	270,000.000	Local		100.000000	270,000.00	79.226885	213,912.59	-56,087.41	0.26	
		Base		100.000000	270,000.00	79.226885	213,912.59	-56,087.41	0.26	
072024NU2	BAY AREA CA TOLL AUTH TOLL BRI BAYTRN 04/40 FIXED 6.918						6.918000	01 Apr 2040		
	315,000.000	Local		141.896952	446,975.40	122.640910	386,318.87	-60,656.53	0.48	
	Original Face: 315,000.000	Base		141.896952	446,975.40	122.640910	386,318.87	-60,656.53	0.48	
07274NAJ2	BAYER US FINANCE II LLC COMPANY GUAR 144A 12/25 4.25						4.250000	15 Dec 2025		
	215,000.000	Local		99.904149	214,793.92	98.798280	212,416.30	-2,377.62	0.26	
		Base		99.904149	214,793.92	98.798280	212,416.30	-2,377.62	0.26	
08162BBD3	BENCHMARK MORTGAGE TRUST BMARK 2019 B11 A4						3.280500	15 May 2052		
	325,000.000	Local		100.871345	327,831.87	93.850240	305,013.28	-22,818.59	0.38	
	Original Face: 325,000.000	Base		100.871345	327,831.87	93.850240	305,013.28	-22,818.59	0.38	
085209AG9	GOVT OF BERMUDA SR UNSECURED 144A 08/30 2.375						2.375000	20 Aug 2030		
	200,000.000	Local		99.905050	199,810.10	83.421894	166,843.79	-32,966.31	0.21	
		Base		99.905050	199,810.10	83.421894	166,843.79	-32,966.31	0.21	
092113AL3	BLACK HILLS CORP SR UNSECURED 01/26 3.95						3.950000	15 Jan 2026		
	50,000.000	Local		99.880040	49,940.02	99.321000	49,660.50	-279.52	0.06	
		Base		99.880040	49,940.02	99.321000	49,660.50	-279.52	0.06	
092113AR0	BLACK HILLS CORP SR UNSECURED 10/29 3.05						3.050000	15 Oct 2029		
	300,000.000	Local		99.740323	299,220.97	89.693362	269,080.09	-30,140.88	0.33	
		Base		99.740323	299,220.97	89.693362	269,080.09	-30,140.88	0.33	
093662AJ3	BLOCK FINANCIAL LLC COMPANY GUAR 07/28 2.5						2.500000	15 Jul 2028		
	160,000.000	Local		99.599144	159,358.63	87.312522	139,700.04	-19,658.59	0.17	
		Base		99.599144	159,358.63	87.312522	139,700.04	-19,658.59	0.17	
096630AF5	BOARDWALK PIPELINES LP COMPANY GUAR 07/27 4.45						4.450000	15 Jul 2027		
	140,000.000	Local		101.393307	141,950.63	96.876912	135,627.68	-6,322.95	0.17	
		Base		101.393307	141,950.63	96.876912	135,627.68	-6,322.95	0.17	

Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

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097023CU7	BOEING CO SR UNSECURED 05/27 5.04						5.040000	01 May 2027		
	300,000.000	Local		100.000000	300,000.00	98.804662	296,413.99	-3,586.01	0.37	
		Base		100.000000	300,000.00	98.804662	296,413.99	-3,586.01	0.37	
10112RBB9	BOSTON PROPERTIES LP SR UNSECURED 06/29 3.4						3.400000	21 Jun 2029		
	150,000.000	Local		99.865320	149,797.98	89.827424	134,741.14	-15,056.84	0.17	
		Base		99.865320	149,797.98	89.827424	134,741.14	-15,056.84	0.17	
101137AW7	BOSTON SCIENTIFIC CORP SR UNSECURED 03/26 3.75						3.750000	01 Mar 2026		
	210,000.000	Local		99.846967	209,678.63	98.814236	207,509.90	-2,168.73	0.26	
		Base		99.846967	209,678.63	98.814236	207,509.90	-2,168.73	0.26	
10922NAC7	BRIGHTHOUSE FINANCIAL IN SR UNSECURED 06/27 3.7						3.700000	22 Jun 2027		
	150,000.000	Local		99.956627	149,934.94	93.928800	140,893.20	-9,041.74	0.17	
		Base		99.956627	149,934.94	93.928800	140,893.20	-9,041.74	0.17	
11042AAA2	BRITISH AIR 13 1 A PTT PASS THRU CE 144A 12/25 4.625						4.625000	20 Dec 2025		
	43,698.720	Local		100.000023	43,698.73	98.573170	43,075.21	-623.52	0.05	
	Original Face: 100,000.000	Base		100.000023	43,698.73	98.573170	43,075.21	-623.52	0.05	
11271LAC6	BROOKFIELD FINANCE INC COMPANY GUAR 01/28 3.9						3.900000	25 Jan 2028		
	240,000.000	Local		99.068179	237,763.63	95.705610	229,693.46	-8,070.17	0.28	
		Base		99.068179	237,763.63	95.705610	229,693.46	-8,070.17	0.28	
115637AS9	BROWN FORMAN CORP SR UNSECURED 04/25 3.5						3.500000	15 Apr 2025		
	40,000.000	Local		99.807700	39,923.08	99.910203	39,964.08	41.00	0.05	
		Base		99.807700	39,923.08	99.910203	39,964.08	41.00	0.05	
118217CG1	BUCKEYE OH TOBACCO SETTLEMENT BUCGEN 06/27 FIXED 2						2.000000	01 Jun 2027		
	100,000.000	Local		100.000000	100,000.00	88.844010	88,844.01	-11,155.99	0.11	
		Base		100.000000	100,000.00	88.844010	88,844.01	-11,155.99	0.11	
12189LAQ4	BURLINGTN NORTH SANTA FE SR UNSECURED 09/23 3.85						3.850000	01 Sep 2023		
	60,000.000	Local		99.947467	59,968.48	100.635781	60,381.47	412.99	0.07	
		Base		99.947467	59,968.48	100.635781	60,381.47	412.99	0.07	
12510HAC4	CAPITAL AUTOMOTIVE REIT CAUTO 2020 1A A3 144A						3.250000	15 Feb 2050		
	102,984.540	Local		99.952410	102,935.53	89.251950	91,915.71	-11,019.82	0.11	
	Original Face: 115,000.000	Base		99.952410	102,935.53	89.251950	91,915.71	-11,019.82	0.11	

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CONNING INC

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Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
12514MBC8	CD COMMERCIAL MORTGAGE TRUST CD 2016 CD1 A4						2.724000	10 Aug 2049		
	300,000.000	Local		102.278197	306,834.59	94.720170	284,160.51		-22,674.08	0.35
Original Face:	300,000.000	Base		102.278197	306,834.59	94.720170	284,160.51		-22,674.08	0.35
12515GAD9	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD3 A4						3.631000	10 Feb 2050		
	320,000.000	Local		102.271150	327,267.68	97.482440	311,943.81		-15,323.87	0.39
Original Face:	320,000.000	Base		102.271150	327,267.68	97.482440	311,943.81		-15,323.87	0.39
12563LAS6	CLI FUNDING LLC CLIF 2020 3A A 144A						2.070000	18 Oct 2045		
	228,712.500	Local		99.989904	228,689.41	90.279470	206,480.43		-22,208.98	0.26
Original Face:	285,000.000	Base		99.989904	228,689.41	90.279470	206,480.43		-22,208.98	0.26
12625UBF9	COMM MORTGAGE TRUST COMM 2013 CR9 A4						4.410848	10 Jul 2045		
	64,653.500	Local		101.411370	65,566.00	99.794660	64,520.74		-1,045.26	0.08
Original Face:	70,000.000	Base		101.411370	65,566.00	99.794660	64,520.74		-1,045.26	0.08
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3						4.300000	25 Mar 2028		
	78,000.000	Local		100.530821	78,414.04	99.106302	77,302.92		-1,111.12	0.10
		Base		100.530821	78,414.04	99.106302	77,302.92		-1,111.12	0.10
126650DG2	CVS HEALTH CORP SR UNSECURED 08/29 3.25						3.250000	15 Aug 2029		
	70,000.000	Local		99.328757	69,530.13	91.485991	64,040.19		-5,489.94	0.08
		Base		99.328757	69,530.13	91.485991	64,040.19		-5,489.94	0.08
134429BF5	CAMPBELL SOUP CO SR UNSECURED 03/25 3.95						3.950000	15 Mar 2025		
	300,000.000	Local		104.534020	313,602.06	99.797788	299,393.36		-14,208.70	0.37
		Base		104.534020	313,602.06	99.797788	299,393.36		-14,208.70	0.37
13645RAV6	CANADIAN PACIFIC RAILWAY COMPANY GUAR 09/35 4.8						4.800000	15 Sep 2035		
	30,000.000	Local		99.630067	29,889.02	99.837733	29,951.32	62.30		0.04
		Base		99.630067	29,889.02	99.837733	29,951.32	62.30		0.04
14040HCJ2	CAPITAL ONE FINANCIAL CO SR UNSECURED 11/32 VAR						2.618000	02 Nov 2032		
	350,000.000	Local		100.231191	350,809.17	80.593344	282,076.70		-68,732.47	0.35
		Base		100.231191	350,809.17	80.593344	282,076.70		-68,732.47	0.35
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722						2.722000	15 Feb 2030		
	70,000.000	Local		99.992600	69,994.82	86.635719	60,645.00		-9,349.82	0.07
		Base		99.992600	69,994.82	86.635719	60,645.00		-9,349.82	0.07

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CONNING INC

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172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	60,000.000	Local	102.366600	61,419.96	102.836614	61,701.97	282.01	0.08	
		Base	102.366600	61,419.96	102.836614	61,701.97	282.01	0.08	
172967LD1	CITIGROUP INC SR UNSECURED 01/28 VAR					3.887000	10 Jan 2028		
	300,000.000	Local	99.694947	299,084.84	96.279552	288,838.66	-10,246.18	0.36	
		Base	99.694947	299,084.84	96.279552	288,838.66	-10,246.18	0.36	
17308CC53	CITIGROUP INC SR UNSECURED 11/30 VAR					2.976000	05 Nov 2030		
	140,000.000	Local	107.042614	149,859.66	87.520796	122,529.11	-27,330.55	0.15	
		Base	107.042614	149,859.66	87.520796	122,529.11	-27,330.55	0.15	
174610AW5	CITIZENS FINANCIAL GROUP SUBORDINATED 09/32 2.638					2.638000	30 Sep 2032		
	185,000.000	Local	99.950611	184,908.63	80.005394	148,009.98	-36,898.65	0.18	
		Base	99.950611	184,908.63	80.005394	148,009.98	-36,898.65	0.18	
19565CAA8	COLONIAL ENTERPRISES INC COMPANY GUAR 144A 05/30 3.25					3.250000	15 May 2030		
	75,000.000	Local	99.959133	74,969.35	90.956314	68,217.24	-6,752.11	0.08	
		Base	99.959133	74,969.35	90.956314	68,217.24	-6,752.11	0.08	
20030NDN8	COMCAST CORP COMPANY GUAR 02/31 1.5					1.500000	15 Feb 2031		
	150,000.000	Local	97.904753	146,857.13	80.591721	120,887.58	-25,969.55	0.15	
		Base	97.904753	146,857.13	80.591721	120,887.58	-25,969.55	0.15	
20267UAA7	COMMONBOND STUDENT LOAN TRUST CBSLT 2016 B A1 144A					2.730000	25 Oct 2040		
	14,677.780	Local	99.992233	14,676.64	99.405140	14,590.47	-86.17	0.02	
	Original Face: 165,000.000	Base	99.992233	14,676.64	99.405140	14,590.47	-86.17	0.02	
20268KAA8	COMMONBOND STUDENT LOAN TRUST CBSLT 2017 BGS A1 144A					2.680000	25 Sep 2042		
	29,822.540	Local	99.996680	29,821.55	95.915480	28,604.43	-1,217.12	0.04	
	Original Face: 155,000.000	Base	99.996680	29,821.55	95.915480	28,604.43	-1,217.12	0.04	
202795JK7	COMMONWEALTH EDISON CO 1ST MORTGAGE 08/27 2.95					2.950000	15 Aug 2027		
	270,000.000	Local	109.015389	294,341.55	95.225928	257,110.01	-37,231.54	0.32	
		Base	109.015389	294,341.55	95.225928	257,110.01	-37,231.54	0.32	
20369EAA0	COMMUNITY HOSPITALS OF I SECURED 05/25 4.237					4.237000	01 May 2025		
	50,000.000	Local	100.000000	50,000.00	100.703150	50,351.58	351.58	0.06	
		Base	100.000000	50,000.00	100.703150	50,351.58	351.58	0.06	

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20402CAA3	COMMUNITY PRESERVATION C SR UNSECURED 02/30 2.867						2.867000	01 Feb 2030		
	150,000.000	Local		100.000000	150,000.00	89.242256	133,863.38		-16,136.62	0.17
		Base		100.000000	150,000.00	89.242256	133,863.38		-16,136.62	0.17
205887CD2	CONAGRA BRANDS INC SR UNSECURED 11/38 5.3						5.300000	01 Nov 2038		
	315,000.000	Local		106.100384	334,216.21	94.931773	299,035.08		-35,181.13	0.37
		Base		106.100384	334,216.21	94.931773	299,035.08		-35,181.13	0.37
21036PBF4	CONSTELLATION BRANDS INC SR UNSECURED 05/30 2.875						2.875000	01 May 2030		
	55,000.000	Local		99.842745	54,913.51	87.200227	47,960.12		-6,953.39	0.06
		Base		99.842745	54,913.51	87.200227	47,960.12		-6,953.39	0.06
21871XAJ8	COREBRIDGE FINANCIAL INC SR UNSECURED 144A 04/42 4.35						4.350000	05 Apr 2042		
	95,000.000	Local		99.973200	94,974.54	85.679446	81,395.47		-13,579.07	0.10
		Base		99.973200	94,974.54	85.679446	81,395.47		-13,579.07	0.10
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625						3.625000	01 Aug 2027		
	230,000.000	Local		99.019948	227,745.88	94.838393	218,128.30		-9,617.58	0.27
		Base		99.019948	227,745.88	94.838393	218,128.30		-9,617.58	0.27
22003BAP1	CORPORATE OFFICE PROP LP COMPANY GUAR 12/33 2.9						2.900000	01 Dec 2033		
	300,000.000	Local		99.546587	298,639.76	77.663306	232,989.92		-65,649.84	0.29
		Base		99.546587	298,639.76	77.663306	232,989.92		-65,649.84	0.29
22404CA3	COX COMMUNICATIONS INC SR UNSECURED 144A 06/23 2.95						2.950000	30 Jun 2023		
	65,000.000	Local		99.355662	64,581.18	98.943026	64,312.97		-268.21	0.08
		Base		99.355662	64,581.18	98.943026	64,312.97		-268.21	0.08
22966RAG1	CUBESMART LP COMPANY GUAR 02/31 2						2.000000	15 Feb 2031		
	215,000.000	Local		99.214307	213,310.76	79.713905	171,384.90		-41,925.86	0.21
		Base		99.214307	213,310.76	79.713905	171,384.90		-41,925.86	0.21
23312LAS7	DEUTSCHE BANK COMMERCIAL MORTG DBJPM 2016 C1 A4						3.276000	10 May 2049		
	315,000.000	Local		104.874330	330,354.14	96.680130	304,542.41		-25,811.73	0.38
Original Face:	315,000.000	Base		104.874330	330,354.14	96.680130	304,542.41		-25,811.73	0.38
2350364X5	DALLAS FORT WORTH TX INTERNATI DALAPT 11/45 FIXED 3.144						3.144000	01 Nov 2045		
	350,000.000	Local		100.000000	350,000.00	80.988120	283,458.42		-66,541.58	0.35
Original Face:	350,000.000	Base		100.000000	350,000.00	80.988120	283,458.42		-66,541.58	0.35

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235241LS3	DALLAS TX AREA RAPID TRANSIT S DALTRN 12/44 FIXED 5.999					5.999000	01 Dec 2044		
	315,000.000	Local		139.821152	440,436.63	120.691230	380,177.37	-60,259.26	0.47
Original Face:	315,000.000	Base		139.821152	440,436.63	120.691230	380,177.37	-60,259.26	0.47
23542JRC1	DALLAS TX WTRWKS SWR SYS REV DALUTL 10/40 FIXED 2.772					2.772000	01 Oct 2040		
	75,000.000	Local		100.000000	75,000.00	80.127980	60,095.99	-14,904.01	0.07
Original Face:	75,000.000	Base		100.000000	75,000.00	80.127980	60,095.99	-14,904.01	0.07
237194AM7	DARDEN RESTAURANTS INC SR UNSECURED 02/48 4.55					4.550000	15 Feb 2048		
	180,000.000	Local		111.828011	201,290.42	82.425877	148,366.58	-52,923.84	0.18
		Base		111.828011	201,290.42	82.425877	148,366.58	-52,923.84	0.18
24703TAG1	DELL INT LLC / EMC CORP SR UNSECURED 10/29 5.3					5.300000	01 Oct 2029		
	275,000.000	Local		117.637673	323,503.60	98.788833	271,669.29	-51,834.31	0.34
		Base		117.637673	323,503.60	98.788833	271,669.29	-51,834.31	0.34
25389JAU0	DIGITAL REALTY TRUST LP COMPANY GUAR 07/29 3.6					3.600000	01 Jul 2029		
	300,000.000	Local		99.870873	299,612.62	90.566991	271,700.97	-27,911.65	0.34
		Base		99.870873	299,612.62	90.566991	271,700.97	-27,911.65	0.34
254010AD3	DIGNITY HEALTH SECURED 11/24 3.812					3.812000	01 Nov 2024		
	75,000.000	Local		100.000000	75,000.00	99.275000	74,456.25	-543.75	0.09
		Base		100.000000	75,000.00	99.275000	74,456.25	-543.75	0.09
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875000	15 Nov 2024		
	75,000.000	Local		100.000000	75,000.00	84.500000	63,375.00	-11,625.00	0.08
		Base		100.000000	75,000.00	84.500000	63,375.00	-11,625.00	0.08
254845RM4	DIST OF COLUMBIA WTR SWR AUT DISUTL 10/48 FIXED 3.207					3.207000	01 Oct 2048		
	125,000.000	Local		100.000000	125,000.00	78.892830	98,616.04	-26,383.96	0.12
Original Face:	125,000.000	Base		100.000000	125,000.00	78.892830	98,616.04	-26,383.96	0.12
260543CY7	DOW CHEMICAL CO/THE SR UNSECURED 11/28 4.8					4.800000	30 Nov 2028		
	65,000.000	Local		99.932569	64,956.17	100.555383	65,361.00	404.83	0.08
		Base		99.932569	64,956.17	100.555383	65,361.00	404.83	0.08
263534CP2	E.I. DU PONT DE NEMOURS SR UNSECURED 07/30 2.3					2.300000	15 Jul 2030		
	75,000.000	Local		99.708547	74,781.41	86.504725	64,878.54	-9,902.87	0.08
		Base		99.708547	74,781.41	86.504725	64,878.54	-9,902.87	0.08

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26441CBE4	DUKE ENERGY CORP SR UNSECURED 06/29 3.4					3.400000	15 Jun 2029		
	290,000.000	Local	99.889314	289,679.01	91.569257	265,550.85	-24,128.16	0.33	
		Base	99.889314	289,679.01	91.569257	265,550.85	-24,128.16	0.33	
281020AP2	EDISON INTERNATIONAL SR UNSECURED 11/22 3.125					3.125000	15 Nov 2022		
	75,000.000	Local	99.992413	74,994.31	99.835167	74,876.38	-117.93	0.09	
		Base	99.992413	74,994.31	99.835167	74,876.38	-117.93	0.09	
29245JAK8	EMPRESA NACIONAL DEL PET SR UNSECURED 144A 09/47 4.5					4.500000	14 Sep 2047		
	200,000.000	Local	97.367745	194,735.49	73.000000	146,000.00	-48,735.49	0.18	
		Base	97.367745	194,735.49	73.000000	146,000.00	-48,735.49	0.18	
29248HAB9	EMPOWER FINANCE 2020 LP COMPANY GUAR 144A 03/31 1.776					1.776000	17 Mar 2031		
	50,000.000	Local	100.000000	50,000.00	80.426850	40,213.43	-9,786.57	0.05	
		Base	100.000000	50,000.00	80.426850	40,213.43	-9,786.57	0.05	
29250NBF1	ENBRIDGE INC COMPANY GUAR 08/33 2.5					2.500000	01 Aug 2033		
	325,000.000	Local	99.614809	323,748.13	81.081436	263,514.67	-60,233.46	0.33	
		Base	99.614809	323,748.13	81.081436	263,514.67	-60,233.46	0.33	
29273RAY5	ENERGY TRANSFER LP SR UNSECURED 02/24 4.9					4.900000	01 Feb 2024		
	70,000.000	Local	101.222586	70,855.81	100.495782	70,347.05	-508.76	0.09	
		Base	101.222586	70,855.81	100.495782	70,347.05	-508.76	0.09	
29278DAA3	ENEL CHILE SA SR UNSECURED 06/28 4.875					4.875000	12 Jun 2028		
	50,000.000	Local	99.237540	49,618.77	95.500000	47,750.00	-1,868.77	0.06	
		Base	99.237540	49,618.77	95.500000	47,750.00	-1,868.77	0.06	
29336TAC4	ENLINK MIDSTREAM LLC COMPANY GUAR 144A 01/28 5.625					5.625000	15 Jan 2028		
	230,000.000	Local	102.415783	235,556.30	91.778345	211,090.19	-24,466.11	0.26	
		Base	102.415783	235,556.30	91.778345	211,090.19	-24,466.11	0.26	
29364WAK4	ENTERGY LOUISIANA LLC 1ST MORTGAGE 11/24 5.4					5.400000	01 Nov 2024		
	40,000.000	Local	103.913225	41,565.29	103.416076	41,366.43	-198.86	0.05	
		Base	103.913225	41,565.29	103.416076	41,366.43	-198.86	0.05	
29379VBE2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25 3.75					3.750000	15 Feb 2025		
	45,000.000	Local	99.892422	44,951.59	98.884106	44,497.85	-453.74	0.05	
		Base	99.892422	44,951.59	98.884106	44,497.85	-453.74	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
29766DAF1	ETHIOPIAN LEASING 2012 US GOVT GUAR 05/26 2.646						2.646000	12 May 2026		
	20,997.930	Local		100.000000	20,997.93	98.434299		20,669.17	-328.76	0.03
Original Face:	60,000.000	Base		100.000000	20,997.93	98.434299		20,669.17	-328.76	0.03
30217AAB9	EXPERIAN FINANCE PLC COMPANY GUAR 144A 02/29 4.25						4.250000	01 Feb 2029		
	200,000.000	Local		99.943935	199,887.87	98.262161		196,524.32	-3,363.55	0.24
		Base		99.943935	199,887.87	98.262161		196,524.32	-3,363.55	0.24
30285FAE9	FREM F MORTGAGE TRUST FREMF 2014 K40 B 144A						4.210194	25 Nov 2047		
	86,000.000	Local		105.611430	90,825.83	99.663450		85,710.57	-5,115.26	0.11
Original Face:	86,000.000	Base		105.611430	90,825.83	99.663450		85,710.57	-5,115.26	0.11
3128M9ED0	FED HM LN PC POOL G07032 FG 06/42 FIXED 3						3.000000	01 Jun 2042		
	57,744.240	Local		101.760747	58,760.97	95.824632		55,333.21	-3,427.76	0.07
Original Face:	350,000.000	Base		101.760747	58,760.97	95.824632		55,333.21	-3,427.76	0.07
3128M9KG6	FED HM LN PC POOL G07195 FG 03/42 FIXED 4.5						4.500000	01 Mar 2042		
	17,911.570	Local		104.852394	18,780.71	103.415545		18,523.35	-257.36	0.02
Original Face:	280,000.000	Base		104.852394	18,780.71	103.415545		18,523.35	-257.36	0.02
3128MJ2H2	FED HM LN PC POOL G08775 FG 08/47 FIXED 4						4.000000	01 Aug 2047		
	126,903.890	Local		103.918729	131,876.91	100.097394		127,027.49	-4,849.42	0.16
Original Face:	750,000.000	Base		103.918729	131,876.91	100.097394		127,027.49	-4,849.42	0.16
3128MJSD3	FED HM LN PC POOL G08515 FG 12/42 FIXED 3						3.000000	01 Dec 2042		
	27,856.440	Local		102.727089	28,616.11	95.812369		26,689.92	-1,926.19	0.03
Original Face:	125,000.000	Base		102.727089	28,616.11	95.812369		26,689.92	-1,926.19	0.03
3128MJU81	FED HM LN PC POOL G08606 FG 09/44 FIXED 4						4.000000	01 Sep 2044		
	25,224.880	Local		104.491518	26,357.86	100.919731		25,456.88	-900.98	0.03
Original Face:	250,000.000	Base		104.491518	26,357.86	100.919731		25,456.88	-900.98	0.03
3128MJWB2	FED HM LN PC POOL G08641 FG 05/45 FIXED 3.5						3.500000	01 May 2045		
	84,432.180	Local		102.654924	86,673.79	98.059631		82,793.88	-3,879.91	0.10
Original Face:	540,000.000	Base		102.654924	86,673.79	98.059631		82,793.88	-3,879.91	0.10
3128MJYM6	FED HM LN PC POOL G08715 FG 08/46 FIXED 3						3.000000	01 Aug 2046		
	585,889.380	Local		101.057181	592,083.29	94.934422		556,210.70	-35,872.59	0.69
Original Face:	2,500,000.000	Base		101.057181	592,083.29	94.934422		556,210.70	-35,872.59	0.69

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31292LGX7	FED HM LN PC POOL C03814 FG 03/42 FIXED 4				4.000000	01 Mar 2042		
		26,337.610	Local 105.140368	27,691.46	101.353364	26,694.05	-997.41	0.03
Original Face:		235,000.000	Base 105.140368	27,691.46	101.353364	26,694.05	-997.41	0.03
31292SA67	FED HM LN PC POOL C09029 FG 03/43 FIXED 3				3.000000	01 Mar 2043		
		68,546.730	Local 100.609438	68,964.48	95.780919	65,654.69	-3,309.79	0.08
Original Face:		300,000.000	Base 100.609438	68,964.48	95.780919	65,654.69	-3,309.79	0.08
3132A5GL3	FED HM LN PC POOL ZS4703 FR 02/47 FIXED 3				3.000000	01 Feb 2047		
		173,128.310	Local 105.086187	181,933.94	94.694624	163,943.20	-17,990.74	0.20
Original Face:		560,000.000	Base 105.086187	181,933.94	94.694624	163,943.20	-17,990.74	0.20
3132AD6N3	FED HM LN PC POOL ZT1777 FR 03/49 FIXED 4				4.000000	01 Mar 2049		
		37,996.900	Local 102.516995	38,953.28	100.206955	38,075.54	-877.74	0.05
Original Face:		378,000.000	Base 102.516995	38,953.28	100.206955	38,075.54	-877.74	0.05
3132AEB96	FED HM LN PC POOL ZT1864 FR 04/49 FIXED 4				4.000000	01 Apr 2049		
		33,935.540	Local 102.850139	34,902.75	100.206883	34,005.75	-897.00	0.04
Original Face:		305,000.000	Base 102.850139	34,902.75	100.206883	34,005.75	-897.00	0.04
3132AEEY8	FED HM LN PC POOL ZT1951 FR 05/49 FIXED 3.5				3.500000	01 May 2049		
		21,934.950	Local 102.429593	22,467.88	97.321189	21,347.35	-1,120.53	0.03
Original Face:		180,000.000	Base 102.429593	22,467.88	97.321189	21,347.35	-1,120.53	0.03
3132AEJ80	FED HM LN PC POOL ZT2087 FR 06/49 FIXED 4				4.000000	01 Jun 2049		
		66,321.000	Local 102.875439	68,228.02	100.068046	66,366.13	-1,861.89	0.08
Original Face:		445,000.000	Base 102.875439	68,228.02	100.068046	66,366.13	-1,861.89	0.08
3132DMG25	FED HM LN PC POOL SD0217 FR 05/49 FIXED 4				4.000000	01 May 2049		
		33,826.810	Local 103.554547	35,029.20	99.987680	33,822.64	-1,206.56	0.04
Original Face:		140,000.000	Base 103.554547	35,029.20	99.987680	33,822.64	-1,206.56	0.04
3132DMGT6	FED HM LN PC POOL SD0210 FR 12/49 FIXED 3				3.000000	01 Dec 2049		
		143,053.530	Local 104.630658	149,677.85	93.832029	134,230.03	-15,447.82	0.17
Original Face:		325,000.000	Base 104.630658	149,677.85	93.832029	134,230.03	-15,447.82	0.17
3132DV3J2	FED HM LN PC POOL SD8001 FR 07/49 FIXED 3.5				3.500000	01 Jul 2049		
		48,704.760	Local 101.976357	49,667.34	97.278330	47,379.18	-2,288.16	0.06
Original Face:		347,000.000	Base 101.976357	49,667.34	97.278330	47,379.18	-2,288.16	0.06

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3132DV7B5	FED HM LN PC POOL SD8090 FR 09/50 FIXED 2						2.000000	01 Sep 2050		
		261,018.960	Local	102.834580	268,417.75	87.339264	227,972.04		-40,445.71	0.28
Original Face:		355,000.000	Base	102.834580	268,417.75	87.339264	227,972.04		-40,445.71	0.28
3132DWC76	FED HM LN PC POOL SD8194 FR 02/52 FIXED 2.5						2.500000	01 Feb 2052		
		176,155.920	Local	100.380799	176,826.72	90.198661	158,890.28		-17,936.44	0.20
Original Face:		181,000.000	Base	100.380799	176,826.72	90.198661	158,890.28		-17,936.44	0.20
3132DWD34	FED HM LN PC POOL SD8222 FR 06/52 FIXED 4						4.000000	01 Jun 2052		
		423,119.350	Local	99.122718	419,407.40	98.845033	418,232.46		-1,174.94	0.52
Original Face:		425,000.000	Base	99.122718	419,407.40	98.845033	418,232.46		-1,174.94	0.52
3132GMKC5	FED HM LN PC POOL Q05991 FG 02/42 FIXED 3.5						3.500000	01 Feb 2042		
		36,636.040	Local	102.271752	37,468.32	98.513347	36,091.39		-1,376.93	0.04
Original Face:		345,000.000	Base	102.271752	37,468.32	98.513347	36,091.39		-1,376.93	0.04
3132GUKK9	FED HM LN PC POOL Q08998 FG 06/42 FIXED 3.5						3.500000	01 Jun 2042		
		41,884.150	Local	102.529501	42,943.61	98.513108	41,261.38		-1,682.23	0.05
Original Face:		335,000.000	Base	102.529501	42,943.61	98.513108	41,261.38		-1,682.23	0.05
31339UJN1	FED HM LN PC POOL QA3869 FR 10/49 FIXED 3.5						3.500000	01 Oct 2049		
		221,228.390	Local	102.332413	226,388.35	97.257153	215,160.43		-11,227.92	0.27
Original Face:		611,000.000	Base	102.332413	226,388.35	97.257153	215,160.43		-11,227.92	0.27
3133AMEP7	FED HM LN PC POOL QC2842 FR 06/51 FIXED 2.5						2.500000	01 Jun 2051		
		394,847.300	Local	103.120695	407,169.28	90.285591	356,490.22		-50,679.06	0.44
Original Face:		435,000.000	Base	103.120695	407,169.28	90.285591	356,490.22		-50,679.06	0.44
3133KKD63	FED HM LN PC POOL RA3725 FR 10/50 FIXED 2						2.000000	01 Oct 2050		
		275,458.310	Local	103.143049	284,116.10	87.347119	240,604.90		-43,511.20	0.30
Original Face:		353,000.000	Base	103.143049	284,116.10	87.347119	240,604.90		-43,511.20	0.30
3133KKZN2	FED HM LN PC POOL RA4349 FR 01/51 FIXED 2.5						2.500000	01 Jan 2051		
		256,359.220	Local	104.280314	267,332.20	90.290727	231,468.60		-35,863.60	0.29
Original Face:		350,000.000	Base	104.280314	267,332.20	90.290727	231,468.60		-35,863.60	0.29
3133KLXT9	FED HM LN PC POOL RA5190 FR 05/51 FIXED 2.5						2.500000	01 May 2051		
		346,441.930	Local	102.922423	356,566.43	90.285557	312,787.03		-43,779.40	0.39
Original Face:		385,000.000	Base	102.922423	356,566.43	90.285557	312,787.03		-43,779.40	0.39

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	Units								
31368HK44	FNMA POOL 190315 FN 11/31 FIXED VAR					6.000000	01 Nov 2031		
	2,131.790	Local	106.178845	2,263.51	109.156900	2,327.00		63.49	0.00
Original Face:	856,000.000	Base	106.178845	2,263.51	109.156900	2,327.00		63.49	0.00
3136AV6R5	FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A					2.898000	25 Jun 2027		
	218,836.550	Local	100.000000	218,836.55	97.418920	213,188.20		-5,648.35	0.26
Original Face:	220,000.000	Base	100.000000	218,836.55	97.418920	213,188.20		-5,648.35	0.26
31371HLT3	FNMA POOL 252438 FN 05/29 FIXED 6					6.000000	01 May 2029		
	2,471.410	Local	105.088593	2,597.17	107.104085	2,646.98		49.81	0.00
Original Face:	897,000.000	Base	105.088593	2,597.17	107.104085	2,646.98		49.81	0.00
31371KWJ6	FNMA POOL 254549 FN 12/32 FIXED 6					6.000000	01 Dec 2032		
	1,598.010	Local	106.648895	1,704.26	109.129152	1,743.89		39.63	0.00
Original Face:	309,000.000	Base	106.648895	1,704.26	109.129152	1,743.89		39.63	0.00
31371NGG4	FNMA POOL 256799 FN 07/37 FIXED 5.5					5.500000	01 Jul 2037		
	2,463.250	Local	106.302649	2,618.50	107.432646	2,646.33		27.83	0.00
Original Face:	287,000.000	Base	106.302649	2,618.50	107.432646	2,646.33		27.83	0.00
31371NSL0	FNMA POOL 257123 FN 03/38 FIXED 5.5					5.500000	01 Mar 2038		
	669.090	Local	106.363867	711.67	106.744573	714.22		2.55	0.00
Original Face:	68,000.000	Base	106.363867	711.67	106.744573	714.22		2.55	0.00
3137BVZ82	FHLMC MULTIFAMILY STRUCTURED P FHMS K063 A2					3.430000	25 Jan 2027		
	295,000.000	Local	101.474508	299,349.80	99.837910	294,521.83		-4,827.97	0.36
Original Face:	295,000.000	Base	101.474508	299,349.80	99.837910	294,521.83		-4,827.97	0.36
3137FCJG0	FREDDIE MAC MULTIFAMILY STRUCT FRESR 2017 SR01 A3					3.089000	25 Nov 2027		
	135,000.000	Local	100.543556	135,733.80	97.861200	132,112.62		-3,621.18	0.16
Original Face:	135,000.000	Base	100.543556	135,733.80	97.861200	132,112.62		-3,621.18	0.16
3137FDER9	FHLMC MULTIFAMILY STRUCTURED P FHMS K154 A1					3.176000	25 Nov 2028		
	63,178.720	Local	101.094910	63,870.47	99.434530	62,821.46		-1,049.01	0.08
Original Face:	120,000.000	Base	101.094910	63,870.47	99.434530	62,821.46		-1,049.01	0.08
3137FKUP9	FHLMC MULTIFAMILY STRUCTURED P FHMS K087 A2					3.771000	25 Dec 2028		
	300,000.000	Local	107.001917	321,005.75	101.430530	304,291.59		-16,714.16	0.38
Original Face:	300,000.000	Base	107.001917	321,005.75	101.430530	304,291.59		-16,714.16	0.38

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3137FL6P4	FHLMC MULTIFAMILY STRUCTURED P FHMS K089 A2				3.563000	25 Jan 2029		
		300,000.000	Local 105.935970	317,807.91	100.310420	300,931.26	-16,876.65	0.37
Original Face:		300,000.000	Base 105.935970	317,807.91	100.310420	300,931.26	-16,876.65	0.37
3137FLMV3	FHLMC MULTIFAMILY STRUCTURED P FHMS K090 A2				3.422000	25 Feb 2029		
		300,000.000	Local 105.192750	315,578.25	99.432400	298,297.20	-17,281.05	0.37
Original Face:		300,000.000	Base 105.192750	315,578.25	99.432400	298,297.20	-17,281.05	0.37
3138A2W47	FNMA POOL AH1566 FN 12/40 FIXED 5				5.000000	01 Dec 2040		
		28,519.200	Local 105.733997	30,154.49	105.310894	30,033.82	-120.67	0.04
Original Face:		287,000.000	Base 105.733997	30,154.49	105.310894	30,033.82	-120.67	0.04
3138A8UT1	FNMA POOL AH6893 FN 03/41 FIXED 4.5				4.500000	01 Mar 2041		
		4,486.580	Local 104.454172	4,686.42	101.217447	4,541.20	-145.22	0.01
Original Face:		101,000.000	Base 104.454172	4,686.42	101.217447	4,541.20	-145.22	0.01
3138AJNH1	FNMA POOL AI4891 FN 06/41 FIXED 4.5				4.500000	01 Jun 2041		
		4,890.970	Local 104.563716	5,114.18	103.075151	5,041.37	-72.81	0.01
Original Face:		115,000.000	Base 104.563716	5,114.18	103.075151	5,041.37	-72.81	0.01
3138AWCN1	FNMA POOL AJ4576 FN 11/41 FIXED 3.5				3.500000	01 Nov 2041		
		11,359.770	Local 101.606106	11,542.22	98.427127	11,181.10	-361.12	0.01
Original Face:		150,000.000	Base 101.606106	11,542.22	98.427127	11,181.10	-361.12	0.01
3138E0L56	FNMA POOL AJ7547 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
		30,979.100	Local 104.340507	32,323.75	101.251012	31,366.65	-957.10	0.04
Original Face:		400,000.000	Base 104.340507	32,323.75	101.251012	31,366.65	-957.10	0.04
3138EENK1	FNMA POOL AK9393 FN 04/42 FIXED 3.5				3.500000	01 Apr 2042		
		42,777.800	Local 102.819173	43,983.78	98.419839	42,101.84	-1,881.94	0.05
Original Face:		365,000.000	Base 102.819173	43,983.78	98.419839	42,101.84	-1,881.94	0.05
3138EJC97	FNMA POOL AL1895 FN 06/42 FIXED VAR				3.500000	01 Jun 2042		
		65,729.450	Local 104.458382	68,659.92	98.667517	64,853.62	-3,806.30	0.08
Original Face:		335,000.000	Base 104.458382	68,659.92	98.667517	64,853.62	-3,806.30	0.08
3138EKVM4	FNMA POOL AL3319 FN 03/43 FIXED VAR				3.500000	01 Mar 2043		
		16,810.610	Local 103.745670	17,440.28	98.426989	16,546.18	-894.10	0.02
Original Face:		115,000.000	Base 103.745670	17,440.28	98.426989	16,546.18	-894.10	0.02

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	Units								
3138EKYV1	FNMA POOL AL3423 FN 05/40 FIXED VAR					5.000000	01 May 2040		
	36,523.900	Local	107.392803	39,224.04	105.335550	38,472.65		-751.39	0.05
Original Face:	415,000.000	Base	107.392803	39,224.04	105.335550	38,472.65		-751.39	0.05
3138ENM55	FNMA POOL AL5779 FN 09/43 FIXED VAR					3.000000	01 Sep 2043		
	68,120.020	Local	100.761098	68,638.48	95.728232	65,210.09		-3,428.39	0.08
Original Face:	250,000.000	Base	100.761098	68,638.48	95.728232	65,210.09		-3,428.39	0.08
3138EQT36	FNMA POOL AL7769 FN 12/43 FIXED VAR					3.000000	01 Dec 2043		
	47,526.680	Local	101.738329	48,352.85	95.650563	45,459.54		-2,893.31	0.06
Original Face:	170,000.000	Base	101.738329	48,352.85	95.650563	45,459.54		-2,893.31	0.06
3138EQWR9	FNMA POOL AL7855 FN 10/43 FIXED VAR					3.000000	01 Oct 2043		
	41,858.250	Local	102.662032	42,972.53	95.659492	40,041.39		-2,931.14	0.05
Original Face:	150,000.000	Base	102.662032	42,972.53	95.659492	40,041.39		-2,931.14	0.05
3138ERDL1	FNMA POOL AL9106 FN 02/46 FIXED VAR					4.500000	01 Feb 2046		
	95,342.170	Local	105.821118	100,892.15	102.831010	98,041.32		-2,850.83	0.12
Original Face:	590,000.000	Base	105.821118	100,892.15	102.831010	98,041.32		-2,850.83	0.12
3138ERDM9	FNMA POOL AL9107 FN 03/46 FIXED VAR					4.500000	01 Mar 2046		
	178,342.840	Local	105.666973	188,449.48	101.042960	180,202.88		-8,246.60	0.22
Original Face:	935,000.000	Base	105.666973	188,449.48	101.042960	180,202.88		-8,246.60	0.22
3138NXJ57	FNMA POOL AR1183 FN 01/43 FIXED 3					3.000000	01 Jan 2043		
	67,613.840	Local	102.201827	69,102.58	95.719820	64,719.85		-4,382.73	0.08
Original Face:	190,000.000	Base	102.201827	69,102.58	95.719820	64,719.85		-4,382.73	0.08
3138W4CR0	FNMA POOL AR6379 FN 02/43 FIXED 3					3.000000	01 Feb 2043		
	84,977.940	Local	102.427936	87,041.15	95.658736	81,288.82		-5,752.33	0.10
Original Face:	260,000.000	Base	102.427936	87,041.15	95.658736	81,288.82		-5,752.33	0.10
3138W9A26	FNMA POOL AS0024 FN 07/43 FIXED 3.5					3.500000	01 Jul 2043		
	160,059.660	Local	102.883743	164,675.37	98.419241	157,529.50		-7,145.87	0.19
Original Face:	935,000.000	Base	102.883743	164,675.37	98.419241	157,529.50		-7,145.87	0.19
3138WFXD3	FNMA POOL AS6075 FN 10/45 FIXED 4					4.000000	01 Oct 2045		
	186,542.770	Local	105.347680	196,518.48	100.622636	187,704.25		-8,814.23	0.23
Original Face:	1,760,000.000	Base	105.347680	196,518.48	100.622636	187,704.25		-8,814.23	0.23

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3138WGG65	FNMA POOL AS6520 FN 01/46 FIXED 3.5				3.500000	01 Jan 2046		
		455,347.150	Local 102.243495	465,562.84	97.414431	443,573.84	-21,989.00	0.55
Original Face:		2,600,000.000	Base 102.243495	465,562.84	97.414431	443,573.84	-21,989.00	0.55
3138WMFR7	FNMA POOL AT0175 FN 03/43 FIXED 3.5				3.500000	01 Mar 2043		
		76,681.860	Local 101.150455	77,564.05	98.675521	75,666.22	-1,897.83	0.09
Original Face:		240,000.000	Base 101.150455	77,564.05	98.675521	75,666.22	-1,897.83	0.09
3138WNBL2	FNMA POOL AT0942 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
		83,064.540	Local 102.638623	85,256.30	95.604819	79,413.70	-5,842.60	0.10
Original Face:		230,000.000	Base 102.638623	85,256.30	95.604819	79,413.70	-5,842.60	0.10
3138WRJN1	FNMA POOL AT3868 FN 06/43 FIXED 3.5				3.500000	01 Jun 2043		
		51,782.360	Local 102.368625	53,008.89	98.426390	50,967.51	-2,041.38	0.06
Original Face:		270,000.000	Base 102.368625	53,008.89	98.426390	50,967.51	-2,041.38	0.06
3138YKFW8	FNMA POOL AY5580 FN 06/45 FIXED 3.5				3.500000	01 Jun 2045		
		115,980.720	Local 102.945386	119,396.80	98.138732	113,822.01	-5,574.79	0.14
Original Face:		550,000.000	Base 102.945386	119,396.80	98.138732	113,822.01	-5,574.79	0.14
3138YR5G9	FNMA POOL AZ0846 FN 07/45 FIXED 4				4.000000	01 Jul 2045		
		92,469.050	Local 104.737520	96,849.79	100.624202	93,046.24	-3,803.55	0.11
Original Face:		805,000.000	Base 104.737520	96,849.79	100.624202	93,046.24	-3,803.55	0.11
31400QP98	FNMA POOL 694448 FN 04/33 FIXED 5.5				5.500000	01 Apr 2033		
		4,620.210	Local 105.727445	4,884.83	107.012194	4,944.19	59.36	0.01
Original Face:		576,000.000	Base 105.727445	4,884.83	107.012194	4,944.19	59.36	0.01
31400QWQ2	FNMA POOL 694655 FN 04/33 FIXED 5.5				5.500000	01 Apr 2033		
		6,015.430	Local 105.722118	6,359.64	107.137898	6,444.81	85.17	0.01
Original Face:		1,028,000.000	Base 105.722118	6,359.64	107.137898	6,444.81	85.17	0.01
31401AUP0	FNMA POOL 702690 FN 07/33 FIXED 5				5.000000	01 Jul 2033		
		2,793.290	Local 104.916783	2,930.63	102.476580	2,862.47	-68.16	0.00
Original Face:		263,000.000	Base 104.916783	2,930.63	102.476580	2,862.47	-68.16	0.00
31402CV58	FNMA POOL 725236 FN 03/34 FIXED VAR				4.500000	01 Mar 2034		
		8,814.340	Local 103.789280	9,148.34	103.022136	9,080.72	-67.62	0.01
Original Face:		390,000.000	Base 103.789280	9,148.34	103.022136	9,080.72	-67.62	0.01

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	Units								
31403DT33	FNMA POOL 745870 FN 10/36 FIXED VAR					5.000000	01 Oct 2036		
	23,567.000	Local	104.896465	24,720.95	105.300767	24,816.23		95.28	0.03
Original Face:	1,320,000.000	Base	104.896465	24,720.95	105.300767	24,816.23		95.28	0.03
31407FF39	FNMA POOL 829186 FN 07/35 FIXED 5					5.000000	01 Jul 2035		
	3,214.020	Local	105.211542	3,381.52	105.260724	3,383.10		1.58	0.00
Original Face:	331,000.000	Base	105.211542	3,381.52	105.260724	3,383.10		1.58	0.00
31408FUB3	FNMA POOL 850278 FN 12/35 FIXED 5.5					5.500000	01 Dec 2035		
	3,282.520	Local	106.203466	3,486.15	104.537155	3,431.45		-54.70	0.00
Original Face:	387,000.000	Base	106.203466	3,486.15	104.537155	3,431.45		-54.70	0.00
3140FMSZ0	FNMA POOL BE2335 FN 02/47 FIXED 3.5					3.500000	01 Feb 2047		
	81,707.700	Local	101.536514	82,963.15	98.469677	80,457.31		-2,505.84	0.10
Original Face:	300,000.000	Base	101.536514	82,963.15	98.469677	80,457.31		-2,505.84	0.10
3140FQS73	FNMA POOL BE5041 FN 11/46 FIXED 3.5					3.500000	01 Nov 2046		
	133,356.450	Local	102.008294	136,034.64	98.014264	130,708.34		-5,326.30	0.16
Original Face:	430,000.000	Base	102.008294	136,034.64	98.014264	130,708.34		-5,326.30	0.16
3140J9FS5	FNMA POOL BM4676 FN 10/48 FIXED VAR					4.000000	01 Oct 2048		
	177,045.590	Local	102.241637	181,014.31	100.341520	177,650.24		-3,364.07	0.22
Original Face:	470,000.000	Base	102.241637	181,014.31	100.341520	177,650.24		-3,364.07	0.22
3140JGLQ6	FNMA POOL BN0334 FN 12/48 FIXED 4					4.000000	01 Dec 2048		
	44,627.280	Local	103.057009	45,991.54	99.948721	44,604.40		-1,387.14	0.06
Original Face:	400,000.000	Base	103.057009	45,991.54	99.948721	44,604.40		-1,387.14	0.06
3140JPKH7	FNMA POOL BN6595 FN 05/49 FIXED 3.5					3.500000	01 May 2049		
	61,933.690	Local	101.700012	62,986.57	97.355734	60,296.00		-2,690.57	0.07
Original Face:	364,000.000	Base	101.700012	62,986.57	97.355734	60,296.00		-2,690.57	0.07
3140JWNS5	FNMA POOL BO2200 FN 09/49 FIXED 3.5					3.500000	01 Sep 2049		
	99,582.220	Local	102.506010	102,077.76	97.337753	96,931.10		-5,146.66	0.12
Original Face:	346,000.000	Base	102.506010	102,077.76	97.337753	96,931.10		-5,146.66	0.12
3140JWQR4	FNMA POOL BO2263 FN 10/49 FIXED 3.5					3.500000	01 Oct 2049		
	154,964.490	Local	102.356495	158,616.22	97.220709	150,657.58		-7,958.64	0.19
Original Face:	605,000.000	Base	102.356495	158,616.22	97.220709	150,657.58		-7,958.64	0.19

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	Units								
3140JXRN0	FNMA POOL BO3192 FN 10/49 FIXED 3					3.000000	01 Oct 2049		
	195,968.220	Local	102.047761	199,981.18	93.571790	183,370.97		-16,610.21	0.23
Original Face:	690,000.000	Base	102.047761	199,981.18	93.571790	183,370.97		-16,610.21	0.23
3140KNKN7	FNMA POOL BQ3000 FN 10/50 FIXED 2					2.000000	01 Oct 2050		
	436,406.890	Local	103.101381	449,941.53	87.386601	381,361.15		-68,580.38	0.47
Original Face:	525,000.000	Base	103.101381	449,941.53	87.386601	381,361.15		-68,580.38	0.47
3140KRCZ0	FNMA POOL BQ5487 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	263,728.780	Local	104.210993	274,834.38	90.313734	238,183.31		-36,651.07	0.29
Original Face:	340,000.000	Base	104.210993	274,834.38	90.313734	238,183.31		-36,651.07	0.29
3140KUVQ2	FNMA POOL BQ8722 FN 11/50 FIXED 2					2.000000	01 Nov 2050		
	373,948.000	Local	102.744333	384,210.38	88.193390	329,797.42		-54,412.96	0.41
Original Face:	435,000.000	Base	102.744333	384,210.38	88.193390	329,797.42		-54,412.96	0.41
3140Q9XC2	FNMA POOL CA2474 FN 07/48 FIXED 4					4.000000	01 Jul 2048		
	52,124.240	Local	102.664806	53,513.25	100.141032	52,197.75		-1,315.50	0.06
Original Face:	495,000.000	Base	102.664806	53,513.25	100.141032	52,197.75		-1,315.50	0.06
3140QAJH4	FNMA POOL CA2963 FN 01/49 FIXED 4.5					4.500000	01 Jan 2049		
	43,378.610	Local	104.227498	45,212.44	100.910523	43,773.58		-1,438.86	0.05
Original Face:	420,000.000	Base	104.227498	45,212.44	100.910523	43,773.58		-1,438.86	0.05
3140QCQ66	FNMA POOL CA4976 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
	210,383.630	Local	104.909303	220,712.00	93.424857	196,550.61		-24,161.39	0.24
Original Face:	490,000.000	Base	104.909303	220,712.00	93.424857	196,550.61		-24,161.39	0.24
3140QED90	FNMA POOL CA6427 FN 07/50 FIXED 3					3.000000	01 Jul 2050		
	281,848.240	Local	103.906099	292,857.51	93.393500	263,227.94		-29,629.57	0.33
Original Face:	470,000.000	Base	103.906099	292,857.51	93.393500	263,227.94		-29,629.57	0.33
3140QERX2	FNMA POOL CA6801 FN 08/50 FIXED 2.5					2.500000	01 Aug 2050		
	338,576.370	Local	102.684015	347,663.81	90.314420	305,783.28		-41,880.53	0.38
Original Face:	495,000.000	Base	102.684015	347,663.81	90.314420	305,783.28		-41,880.53	0.38
3140QFA25	FNMA POOL CA7224 FN 10/50 FIXED 2					2.000000	01 Oct 2050		
	288,621.220	Local	103.238223	297,967.42	87.489971	252,514.62		-45,452.80	0.31
Original Face:	354,000.000	Base	103.238223	297,967.42	87.489971	252,514.62		-45,452.80	0.31

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3140QFND7	FNMA POOL CA7587 FN 11/50 FIXED 1.5				1.500000	01 Nov 2050		
		888,058.260	Local 100.891033	895,971.15	83.389525	740,547.56	-155,423.59	0.92
Original Face:		995,000.000	Base 100.891033	895,971.15	83.389525	740,547.56	-155,423.59	0.92
3140QFS42	FNMA POOL CA7738 FN 11/50 FIXED 2.5				2.500000	01 Nov 2050		
		249,978.540	Local 104.369407	260,901.12	90.292944	225,712.98	-35,188.14	0.28
Original Face:		355,000.000	Base 104.369407	260,901.12	90.292944	225,712.98	-35,188.14	0.28
3140QHHG3	FNMA POOL CA9230 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
		461,296.820	Local 102.705416	473,776.82	90.285082	416,482.21	-57,294.61	0.51
Original Face:		595,000.000	Base 102.705416	473,776.82	90.285082	416,482.21	-57,294.61	0.51
3140QKSA7	FNMA POOL CB0512 FN 05/51 FIXED 2.5				2.500000	01 May 2051		
		389,199.320	Local 103.681545	403,527.87	90.303388	351,460.17	-52,067.70	0.43
Original Face:		440,000.000	Base 103.681545	403,527.87	90.303388	351,460.17	-52,067.70	0.43
3140QLNA0	FNMA POOL CB1284 FN 08/51 FIXED 2.5				2.500000	01 Aug 2051		
		353,928.120	Local 103.046491	364,710.51	90.316549	319,655.66	-45,054.85	0.39
Original Face:		390,000.000	Base 103.046491	364,710.51	90.316549	319,655.66	-45,054.85	0.39
3140X4EA0	FNMA POOL FM1028 FN 06/49 FIXED VAR				3.500000	01 Jun 2049		
		38,360.870	Local 102.080584	39,159.00	97.436069	37,377.32	-1,781.68	0.05
Original Face:		300,000.000	Base 102.080584	39,159.00	97.436069	37,377.32	-1,781.68	0.05
3140X54P5	FNMA POOL FM2629 FN 03/50 FIXED VAR				2.500000	01 Mar 2050		
		338,123.220	Local 102.986911	348,222.66	90.578209	306,265.96	-41,956.70	0.38
Original Face:		575,000.000	Base 102.986911	348,222.66	90.578209	306,265.96	-41,956.70	0.38
3140X62N0	FNMA POOL FM3480 FN 06/50 FIXED VAR				2.500000	01 Jun 2050		
		311,902.460	Local 103.445939	322,650.43	90.512991	282,312.25	-40,338.18	0.35
Original Face:		475,000.000	Base 103.445939	322,650.43	90.512991	282,312.25	-40,338.18	0.35
3140X6AQ4	FNMA POOL FM2714 FN 03/50 FIXED VAR				3.000000	01 Mar 2050		
		140,996.270	Local 104.855944	147,842.97	93.641731	132,031.35	-15,811.62	0.16
Original Face:		310,000.000	Base 104.855944	147,842.97	93.641731	132,031.35	-15,811.62	0.16
3140X6S77	FNMA POOL FM3241 FN 03/50 FIXED VAR				3.000000	01 Mar 2050		
		147,938.800	Local 104.784566	155,017.03	93.880559	138,885.77	-16,131.26	0.17
Original Face:		310,000.000	Base 104.784566	155,017.03	93.880559	138,885.77	-16,131.26	0.17

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3140X72G3	FNMA POOL FM4374 FN 09/50 FIXED VAR				2.000000	01 Sep 2050		
		283,071.740	Local 103.031567	291,653.25	87.464324	247,586.78	-44,066.47	0.31
Original Face:		353,000.000	Base 103.031567	291,653.25	87.464324	247,586.78	-44,066.47	0.31
3140X7D97	FNMA POOL FM3727 FN 07/50 FIXED VAR				3.000000	01 Jul 2050		
		159,884.460	Local 104.610873	167,256.53	93.517097	149,519.31	-17,737.22	0.18
Original Face:		305,000.000	Base 104.610873	167,256.53	93.517097	149,519.31	-17,737.22	0.18
3140X8EH6	FNMA POOL FM4635 FN 11/50 FIXED VAR				2.000000	01 Nov 2050		
		466,350.810	Local 103.359745	482,019.01	87.416056	407,665.49	-74,353.52	0.50
Original Face:		525,000.000	Base 103.359745	482,019.01	87.416056	407,665.49	-74,353.52	0.50
3140X8EM5	FNMA POOL FM4639 FN 11/50 FIXED VAR				2.500000	01 Nov 2050		
		319,361.650	Local 103.570231	330,763.60	90.297044	288,374.13	-42,389.47	0.36
Original Face:		465,000.000	Base 103.570231	330,763.60	90.297044	288,374.13	-42,389.47	0.36
3140XALY6	FNMA POOL FM6642 FN 03/51 FIXED VAR				2.500000	01 Mar 2051		
		461,764.000	Local 102.700063	474,231.92	90.289546	416,924.62	-57,307.30	0.52
Original Face:		595,000.000	Base 102.700063	474,231.92	90.289546	416,924.62	-57,307.30	0.52
3140XAMW9	FNMA POOL FM6672 FN 03/51 FIXED VAR				2.500000	01 Mar 2051		
		490,127.260	Local 102.666854	503,198.24	90.356050	442,859.63	-60,338.61	0.55
Original Face:		595,000.000	Base 102.666854	503,198.24	90.356050	442,859.63	-60,338.61	0.55
3140XBZC7	FNMA POOL FM7938 FN 07/51 FIXED VAR				2.500000	01 Jul 2051		
		408,992.890	Local 102.668848	419,908.29	90.311077	369,365.88	-50,542.41	0.46
Original Face:		450,000.000	Base 102.668848	419,908.29	90.311077	369,365.88	-50,542.41	0.46
31410RRY7	FNMA POOL 895203 FN 08/36 FIXED 6.5				6.500000	01 Aug 2036		
		1,030.910	Local 107.796995	1,111.29	104.994192	1,082.40	-28.89	0.00
Original Face:		338,000.000	Base 107.796995	1,111.29	104.994192	1,082.40	-28.89	0.00
31410V5G1	FNMA POOL 899147 FN 04/37 FIXED 5.5				5.500000	01 Apr 2037		
		954.140	Local 106.174146	1,013.05	107.409456	1,024.84	11.79	0.00
Original Face:		169,000.000	Base 106.174146	1,013.05	107.409456	1,024.84	11.79	0.00
31411UG96	FNMA POOL 914724 FN 04/37 FIXED 5.5				5.500000	01 Apr 2037		
		1,703.460	Local 106.217933	1,809.38	106.611934	1,816.09	6.71	0.00
Original Face:		301,000.000	Base 106.217933	1,809.38	106.611934	1,816.09	6.71	0.00

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31412MZA9	FNMA POOL 929637 FN 06/38 FIXED 5.5					5.500000	01 Jun 2038		
	3,594.030	Local		106.387537	3,823.60	106.716087	3,835.41	11.81	0.00
Original Face:	628,000.000	Base		106.387537	3,823.60	106.716087	3,835.41	11.81	0.00
31412SR80	FNMA POOL 933511 FN 02/38 FIXED 6					6.000000	01 Feb 2038		
	2,651.260	Local		107.167535	2,841.29	106.674803	2,828.23	-13.06	0.00
Original Face:	243,000.000	Base		107.167535	2,841.29	106.674803	2,828.23	-13.06	0.00
31413DFE2	FNMA POOL 942165 FN 07/37 FIXED 6					6.000000	01 Jul 2037		
	5,329.600	Local		107.054000	5,705.55	108.248261	5,769.20	63.65	0.01
Original Face:	694,000.000	Base		107.054000	5,705.55	108.248261	5,769.20	63.65	0.01
31413JC77	FNMA POOL 946594 FN 09/37 FIXED 6					6.000000	01 Sep 2037		
	1,009.750	Local		106.870017	1,079.12	109.582001	1,106.50	27.38	0.00
Original Face:	98,000.000	Base		106.870017	1,079.12	109.582001	1,106.50	27.38	0.00
31413MDE4	FNMA POOL 949301 FN 10/37 FIXED 6					6.000000	01 Oct 2037		
	1,242.360	Local		106.792717	1,326.75	106.420209	1,322.12	-4.63	0.00
Original Face:	300,000.000	Base		106.792717	1,326.75	106.420209	1,322.12	-4.63	0.00
31414QMH7	FNMA POOL 972960 FN 03/38 FIXED 5					5.000000	01 Mar 2038		
	3,225.840	Local		105.607532	3,406.73	102.254249	3,298.56	-108.17	0.00
Original Face:	355,000.000	Base		105.607532	3,406.73	102.254249	3,298.56	-108.17	0.00
31414RWL5	FNMA POOL 974151 FN 02/38 FIXED 6					6.000000	01 Feb 2038		
	3,247.200	Local		107.109510	3,478.06	109.143044	3,544.09	66.03	0.00
Original Face:	331,000.000	Base		107.109510	3,478.06	109.143044	3,544.09	66.03	0.00
31415XA92	FNMA POOL 992032 FN 10/38 FIXED 5.5					5.500000	01 Oct 2038		
	2,566.220	Local		106.393840	2,730.30	107.088660	2,748.13	17.83	0.00
Original Face:	835,000.000	Base		106.393840	2,730.30	107.088660	2,748.13	17.83	0.00
31415XKE0	FNMA POOL 992293 FN 01/39 FIXED 5					5.000000	01 Jan 2039		
	1,648.620	Local		105.515522	1,739.55	104.750573	1,726.94	-12.61	0.00
Original Face:	324,000.000	Base		105.515522	1,739.55	104.750573	1,726.94	-12.61	0.00
31416YLG1	FNMA POOL AB3026 FN 05/41 FIXED 4					4.000000	01 May 2041		
	41,192.780	Local		103.684845	42,710.67	101.251266	41,708.21	-1,002.46	0.05
Original Face:	420,000.000	Base		103.684845	42,710.67	101.251266	41,708.21	-1,002.46	0.05

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Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
31417B7A9	FNMA POOL AB5388 FN 06/42 FIXED 4					4.000000	01 Jun 2042		
	16,168.650	Local	104.832314	16,949.97	100.967675	16,325.11		-624.86	0.02
Original Face:	320,000.000	Base	104.832314	16,949.97	100.967675	16,325.11		-624.86	0.02
31417DLP6	FNMA POOL AB6633 FN 10/42 FIXED 3.5					3.500000	01 Oct 2042		
	42,619.830	Local	103.706350	44,199.47	98.419668	41,946.30		-2,253.17	0.05
Original Face:	265,000.000	Base	103.706350	44,199.47	98.419668	41,946.30		-2,253.17	0.05
31417GTF3	FNMA POOL AB9549 FN 06/43 FIXED 3					3.000000	01 Jun 2043		
	22,976.100	Local	100.125522	23,004.94	95.664883	21,980.06		-1,024.88	0.03
Original Face:	110,000.000	Base	100.125522	23,004.94	95.664883	21,980.06		-1,024.88	0.03
31417GWV4	FNMA POOL AB9659 FN 06/43 FIXED 3					3.000000	01 Jun 2043		
	78,405.390	Local	100.303066	78,643.01	95.657067	75,000.30		-3,642.71	0.09
Original Face:	245,000.000	Base	100.303066	78,643.01	95.657067	75,000.30		-3,642.71	0.09
31417MUZ4	FNMA POOL AC3299 FN 10/39 FIXED 4.5					4.500000	01 Oct 2039		
	2,728.790	Local	104.304838	2,846.26	103.337767	2,819.87		-26.39	0.00
Original Face:	64,000.000	Base	104.304838	2,846.26	103.337767	2,819.87		-26.39	0.00
31417YFL6	FNMA POOL MA0170 FN 09/39 FIXED 5					5.000000	01 Sep 2039		
	20,088.250	Local	105.569923	21,207.15	105.352364	21,163.45		-43.70	0.03
Original Face:	507,000.000	Base	105.569923	21,207.15	105.352364	21,163.45		-43.70	0.03
31418AAH1	FNMA POOL MA0907 FN 11/41 FIXED 4					4.000000	01 Nov 2041		
	25,351.200	Local	104.131363	26,398.55	101.256342	25,669.70		-728.85	0.03
Original Face:	290,000.000	Base	104.131363	26,398.55	101.256342	25,669.70		-728.85	0.03
31418B6H4	FNMA POOL MA2671 FN 07/46 FIXED 3.5					3.500000	01 Jul 2046		
	52,229.770	Local	104.324009	54,488.19	97.936533	51,152.03		-3,336.16	0.06
Original Face:	290,000.000	Base	104.324009	54,488.19	97.936533	51,152.03		-3,336.16	0.06
31418BD86	FNMA POOL MA1926 FN 06/44 FIXED 4.5					4.500000	01 Jun 2044		
	65,135.870	Local	106.024453	69,059.95	102.357479	66,671.43		-2,388.52	0.08
Original Face:	525,000.000	Base	106.024453	69,059.95	102.357479	66,671.43		-2,388.52	0.08
31418BZP4	FNMA POOL MA2549 FN 03/46 FIXED 3.5					3.500000	01 Mar 2046		
	113,809.120	Local	103.972362	118,330.03	97.936534	111,460.71		-6,869.32	0.14
Original Face:	750,000.000	Base	103.972362	118,330.03	97.936534	111,460.71		-6,869.32	0.14

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	Units								
31418C3D4	FNMA POOL MA3495 FN 10/48 FIXED 4					4.000000	01 Oct 2048		
	300,205.970	Local	102.121457	306,574.71	100.205084	300,821.64		-5,753.07	0.37
Original Face:	2,625,000.000	Base	102.121457	306,574.71	100.205084	300,821.64		-5,753.07	0.37
31418C4F8	FNMA POOL MA3521 FN 11/48 FIXED 4					4.000000	01 Nov 2048		
	46,724.300	Local	103.066991	48,157.33	100.109240	46,775.34		-1,381.99	0.06
Original Face:	402,000.000	Base	103.066991	48,157.33	100.109240	46,775.34		-1,381.99	0.06
31418C4X9	FNMA POOL MA3537 FN 12/48 FIXED 4.5					4.500000	01 Dec 2048		
	39,169.220	Local	103.963674	40,721.76	100.982385	39,554.01		-1,167.75	0.05
Original Face:	340,000.000	Base	103.963674	40,721.76	100.982385	39,554.01		-1,167.75	0.05
31418CZ98	FNMA POOL MA3467 FN 09/48 FIXED 4					4.000000	01 Sep 2048		
	34,132.010	Local	102.918433	35,128.13	100.136340	34,178.55		-949.58	0.04
Original Face:	315,000.000	Base	102.918433	35,128.13	100.136340	34,178.55		-949.58	0.04
31418CZJ6	FNMA POOL MA3444 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048		
	55,354.590	Local	104.218006	57,689.45	100.790695	55,792.28		-1,897.17	0.07
Original Face:	438,000.000	Base	104.218006	57,689.45	100.790695	55,792.28		-1,897.17	0.07
31418D3H3	FNMA POOL MA4399 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
	162,148.690	Local	103.293409	167,488.91	90.296079	146,413.91		-21,075.00	0.18
Original Face:	180,000.000	Base	103.293409	167,488.91	90.296079	146,413.91		-21,075.00	0.18
31418DAQ5	FNMA POOL MA3614 FN 03/49 FIXED 3.5					3.500000	01 Mar 2049		
	44,809.800	Local	102.108110	45,754.44	97.387051	43,638.94		-2,115.50	0.05
Original Face:	390,000.000	Base	102.108110	45,754.44	97.387051	43,638.94		-2,115.50	0.05
31418DAS1	FNMA POOL MA3616 FN 03/49 FIXED 4.5					4.500000	01 Mar 2049		
	57,005.610	Local	103.552650	59,030.82	100.826835	57,476.95		-1,553.87	0.07
Original Face:	465,000.000	Base	103.552650	59,030.82	100.826835	57,476.95		-1,553.87	0.07
31418DBF8	FNMA POOL MA3637 FN 04/49 FIXED 3.5					3.500000	01 Apr 2049		
	54,588.770	Local	102.120674	55,746.42	97.349635	53,141.97		-2,604.45	0.07
Original Face:	453,000.000	Base	102.120674	55,746.42	97.349635	53,141.97		-2,604.45	0.07
31418DC67	FNMA POOL MA3692 FN 07/49 FIXED 3.5					3.500000	01 Jul 2049		
	63,548.600	Local	101.829135	64,710.99	97.293529	61,828.68		-2,882.31	0.08
Original Face:	455,000.000	Base	101.829135	64,710.99	97.293529	61,828.68		-2,882.31	0.08

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31418DCY6	FNMA POOL MA3686 FN 06/49 FIXED 3.5					3.500000	01 Jun 2049		
	335,246.280	Local	101.159082	339,132.06	97.308553	326,223.30	-12,908.76	0.40	
Original Face:	2,500,000.000	Base	101.159082	339,132.06	97.308553	326,223.30	-12,908.76	0.40	
31418DES7	FNMA POOL MA3744 FN 08/49 FIXED 3					3.000000	01 Aug 2049		
	62,686.320	Local	100.406532	62,941.16	93.381469	58,537.41	-4,403.75	0.07	
Original Face:	364,000.000	Base	100.406532	62,941.16	93.381469	58,537.41	-4,403.75	0.07	
31418DFR8	FNMA POOL MA3775 FN 09/49 FIXED 3.5					3.500000	01 Sep 2049		
	42,907.880	Local	102.006368	43,768.77	97.237354	41,722.49	-2,046.28	0.05	
Original Face:	245,000.000	Base	102.006368	43,768.77	97.237354	41,722.49	-2,046.28	0.05	
31418DHL9	FNMA POOL MA3834 FN 11/49 FIXED 3					3.000000	01 Nov 2049		
	82,215.270	Local	101.034893	83,066.11	93.458029	76,836.77	-6,229.34	0.09	
Original Face:	345,000.000	Base	101.034893	83,066.11	93.458029	76,836.77	-6,229.34	0.09	
31418DKT8	FNMA POOL MA3905 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
	92,060.170	Local	101.108253	93,080.43	93.357344	85,944.93	-7,135.50	0.11	
Original Face:	345,000.000	Base	101.108253	93,080.43	93.357344	85,944.93	-7,135.50	0.11	
31418DSH6	FNMA POOL MA4119 FN 09/50 FIXED 2					2.000000	01 Sep 2050		
	264,760.320	Local	102.870509	272,360.29	87.389732	231,373.33	-40,986.96	0.29	
Original Face:	354,000.000	Base	102.870509	272,360.29	87.389732	231,373.33	-40,986.96	0.29	
31418DTQ5	FNMA POOL MA4158 FN 10/50 FIXED 2					2.000000	01 Oct 2050		
	278,672.070	Local	102.894894	286,739.33	87.597734	244,110.42	-42,628.91	0.30	
Original Face:	354,000.000	Base	102.894894	286,739.33	87.597734	244,110.42	-42,628.91	0.30	
31418DWS7	FNMA POOL MA4256 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
	243,214.790	Local	102.956469	250,405.36	90.310374	219,648.19	-30,757.17	0.27	
Original Face:	340,000.000	Base	102.956469	250,405.36	90.310374	219,648.19	-30,757.17	0.27	
31418DYC0	FNMA POOL MA4306 FN 04/51 FIXED 2.5					2.500000	01 Apr 2051		
	279,423.960	Local	103.021767	287,867.50	90.308861	252,344.60	-35,522.90	0.31	
Original Face:	335,000.000	Base	103.021767	287,867.50	90.308861	252,344.60	-35,522.90	0.31	
31418DYY2	FNMA POOL MA4326 FN 05/51 FIXED 2.5					2.500000	01 May 2051		
	372,433.820	Local	102.655390	382,323.39	90.309356	336,342.58	-45,980.81	0.42	
Original Face:	445,000.000	Base	102.655390	382,323.39	90.309356	336,342.58	-45,980.81	0.42	

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	Units								
31418ECA6	FNMA POOL MA4564 FN 03/52 FIXED 3					3.000000	01 Mar 2052		
	366,929.200	Local	100.375140	368,305.70	93.376960	342,627.33		-25,678.37	0.42
Original Face:	375,000.000	Base	100.375140	368,305.70	93.376960	342,627.33		-25,678.37	0.42
31418ECR9	FNMA POOL MA4579 FN 04/52 FIXED 3					3.000000	01 Apr 2052		
	222,119.510	Local	98.313561	218,373.60	93.375772	207,405.81		-10,967.79	0.26
Original Face:	225,000.000	Base	98.313561	218,373.60	93.375772	207,405.81		-10,967.79	0.26
31418ED80	FNMA POOL MA4626 FN 06/52 FIXED 4					4.000000	01 Jun 2052		
	423,510.670	Local	99.168769	419,990.32	98.845017	418,619.19		-1,371.13	0.52
Original Face:	425,000.000	Base	99.168769	419,990.32	98.845017	418,619.19		-1,371.13	0.52
31418QS95	FNMA POOL AD3243 FN 04/40 FIXED 4.5					4.500000	01 Apr 2040		
	14,829.210	Local	104.362336	15,476.11	103.335961	15,323.91		-152.20	0.02
Original Face:	274,000.000	Base	104.362336	15,476.11	103.335961	15,323.91		-152.20	0.02
31418RVR9	FNMA POOL AD4223 FN 08/40 FIXED 4.5					4.500000	01 Aug 2040		
	27,259.290	Local	104.374289	28,451.69	102.788624	28,019.45		-432.24	0.03
Original Face:	675,000.000	Base	104.374289	28,451.69	102.788624	28,019.45		-432.24	0.03
31419E5G0	FNMA POOL AE4446 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
	15,751.890	Local	103.196251	16,255.36	101.251444	15,949.02		-306.34	0.02
Original Face:	169,000.000	Base	103.196251	16,255.36	101.251444	15,949.02		-306.34	0.02
31419KGQ2	FNMA POOL AE8306 FN 11/40 FIXED 4					4.000000	01 Nov 2040		
	29,438.790	Local	103.184200	30,376.18	101.251440	29,807.20		-568.98	0.04
Original Face:	473,000.000	Base	103.184200	30,376.18	101.251440	29,807.20		-568.98	0.04
31419KWQ4	FNMA POOL AE8754 FN 10/40 FIXED 4					4.000000	01 Oct 2040		
	15,522.280	Local	103.179559	16,015.82	101.251129	15,716.48		-299.34	0.02
Original Face:	331,000.000	Base	103.179559	16,015.82	101.251129	15,716.48		-299.34	0.02
31428XBV7	FEDEX CORP COMPANY GUAR 08/29 3.1					3.100000	05 Aug 2029		
	270,000.000	Local	108.949078	294,162.51	91.356077	246,661.41		-47,501.10	0.30
		Base	108.949078	294,162.51	91.356077	246,661.41		-47,501.10	0.30
337738AU2	FISERV INC SR UNSECURED 07/29 3.5					3.500000	01 Jul 2029		
	300,000.000	Local	99.876730	299,630.19	91.413493	274,240.48		-25,389.71	0.34
		Base	99.876730	299,630.19	91.413493	274,240.48		-25,389.71	0.34

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33938MAA7	FLEXENTIAL ISSUER, LLC FLX 2021 1A A2 144A					3.250000	27 Nov 2051		
	395,000.000	Local		99.370608	392,513.90	91.544790	361,601.92	-30,911.98	0.45
Original Face:	395,000.000	Base		99.370608	392,513.90	91.544790	361,601.92	-30,911.98	0.45
341271AF1	FLORIDA ST BRD OF ADMIN FIN CO FLSGEN 07/30 FIXED 2.154					2.154000	01 Jul 2030		
	225,000.000	Local		100.000000	225,000.00	86.872820	195,463.85	-29,536.15	0.24
		Base		100.000000	225,000.00	86.872820	195,463.85	-29,536.15	0.24
345370CR9	FORD MOTOR COMPANY SR UNSECURED 12/26 4.346					4.346000	08 Dec 2026		
	80,000.000	Local		100.000000	80,000.00	92.664984	74,131.99	-5,868.01	0.09
		Base		100.000000	80,000.00	92.664984	74,131.99	-5,868.01	0.09
351837AA7	FRANCISCAN HEALTH SYS SECURED 07/49 3.914					3.914000	01 Jul 2049		
	350,000.000	Local		100.000000	350,000.00	87.263938	305,423.78	-44,576.22	0.38
		Base		100.000000	350,000.00	87.263938	305,423.78	-44,576.22	0.38
35805BAB4	FRESENIUS MED CARE III COMPANY GUAR 144A 02/31 2.375					2.375000	16 Feb 2031		
	175,000.000	Local		99.744977	174,553.71	79.264812	138,713.42	-35,840.29	0.17
		Base		99.744977	174,553.71	79.264812	138,713.42	-35,840.29	0.17
36167VAA2	GCAT GCAT 2019 NQM3 A1 144A					2.686000	25 Nov 2059		
	71,107.650	Local		99.881236	71,023.20	96.498730	68,617.98	-2,405.22	0.08
Original Face:	295,000.000	Base		99.881236	71,023.20	96.498730	68,617.98	-2,405.22	0.08
36178WGP8	GNMA POOL AB9206 GN 11/42 FIXED 3					3.000000	15 Nov 2042		
	22,294.240	Local		99.139284	22,102.35	95.524398	21,296.44	-805.91	0.03
Original Face:	145,300.000	Base		99.139284	22,102.35	95.524398	21,296.44	-805.91	0.03
36179M2R0	GNMA II POOL MA0784 G2 02/43 FIXED 4					4.000000	20 Feb 2043		
	20,693.780	Local		103.692800	21,457.96	101.779190	21,061.96	-396.00	0.03
Original Face:	170,000.000	Base		103.692800	21,457.96	101.779190	21,061.96	-396.00	0.03
36179NBC1	GNMA II POOL MA0935 G2 04/43 FIXED 4					4.000000	20 Apr 2043		
	22,081.470	Local		102.971134	22,737.54	101.779897	22,474.50	-263.04	0.03
Original Face:	180,000.000	Base		102.971134	22,737.54	101.779897	22,474.50	-263.04	0.03
36179NF94	GNMA II POOL MA1092 G2 06/43 FIXED 4.5					4.500000	20 Jun 2043		
	18,848.980	Local		104.752140	19,744.71	104.632600	19,722.18	-22.53	0.02
Original Face:	180,000.000	Base		104.752140	19,744.71	104.632600	19,722.18	-22.53	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
36179NLF3	GNMA II POOL MA1226 G2 08/43 FIXED 4.5				4.500000	20 Aug 2043		
		13,001.150	Local 105.851021	13,761.85	105.605583	13,729.94	-31.91	0.02
Original Face:		180,000.000	Base 105.851021	13,761.85	105.605583	13,729.94	-31.91	0.02
36179NVQ8	GNMA II POOL MA1523 G2 12/43 FIXED 4.5				4.500000	20 Dec 2043		
		6,637.040	Local 105.265600	6,986.52	105.545235	7,005.08	18.56	0.01
Original Face:		65,000.000	Base 105.265600	6,986.52	105.545235	7,005.08	18.56	0.01
36179QJU6	GNMA II POOL MA2075 G2 07/44 FIXED 4.5				4.500000	20 Jul 2044		
		25,370.250	Local 107.018062	27,150.75	105.247491	26,701.55	-449.20	0.03
Original Face:		255,000.000	Base 107.018062	27,150.75	105.247491	26,701.55	-449.20	0.03
36179QL41	GNMA II POOL MA2147 G2 08/44 FIXED 3				3.000000	20 Aug 2044		
		25,322.060	Local 100.413355	25,426.73	95.999435	24,309.03	-1,117.70	0.03
Original Face:		135,000.000	Base 100.413355	25,426.73	95.999435	24,309.03	-1,117.70	0.03
36181AYM8	GNMA POOL AE7016 GN 06/43 FIXED 3.5				3.500000	15 Jun 2043		
		73,519.470	Local 102.646197	75,464.94	99.986250	73,509.36	-1,955.58	0.09
Original Face:		270,000.000	Base 102.646197	75,464.94	99.986250	73,509.36	-1,955.58	0.09
36181BKM1	GNMA POOL AE7500 GN 06/43 FIXED 3.5				3.500000	15 Jun 2043		
		18,718.480	Local 102.609614	19,206.96	99.739791	18,669.77	-537.19	0.02
Original Face:		150,000.000	Base 102.609614	19,206.96	99.739791	18,669.77	-537.19	0.02
361841AQ2	GLP CAPITAL LP / FIN II COMPANY GUAR 01/31 4				4.000000	15 Jan 2031		
		270,000.000	Local 108.137404	291,970.99	86.130394	232,552.06	-59,418.93	0.29
			Base 108.137404	291,970.99	86.130394	232,552.06	-59,418.93	0.29
36230TFJ6	GNMA POOL 758269 GN 04/41 FIXED 4				4.000000	15 Apr 2041		
		33,447.140	Local 105.139393	35,166.12	102.589134	34,313.13	-852.99	0.04
Original Face:		421,366.000	Base 105.139393	35,166.12	102.589134	34,313.13	-852.99	0.04
36246MAU3	GTP ACQUISITION PARTNERS SR SECURED 144A 06/50 3.482				3.482000	15 Jun 2050		
		120,000.000	Local 100.000000	120,000.00	98.563760	118,276.51	-1,723.49	0.15
			Base 100.000000	120,000.00	98.563760	118,276.51	-1,723.49	0.15
36250VAD4	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC34 A4				3.506000	10 Oct 2048		
		275,000.000	Local 102.173018	280,975.80	97.585370	268,359.77	-12,616.03	0.33
Original Face:		275,000.000	Base 102.173018	280,975.80	97.585370	268,359.77	-12,616.03	0.33

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36252AAC0	GS MORTGAGE SECURITIES TRUST GSMS 2015 GS1 A3				3.734000	10 Nov 2048		
		300,000.000	Local 102.435240	307,305.72	98.459950	295,379.85	-11,925.87	0.36
Original Face:		300,000.000	Base 102.435240	307,305.72	98.459950	295,379.85	-11,925.87	0.36
36257HBN5	GS MORTGAGE SECURITIES TRUST GSMS 2019 GC40 A3				2.904000	10 Jul 2052		
		300,000.000	Local 100.872550	302,617.65	91.908350	275,725.05	-26,892.60	0.34
Original Face:		300,000.000	Base 100.872550	302,617.65	91.908350	275,725.05	-26,892.60	0.34
36259VAB9	GS MORTGAGE BACKED SECURITIES GSMBS 2020 PJ4 A2 144A				3.000000	25 Jan 2051		
		71,223.580	Local 100.707968	71,727.82	86.701500	61,751.91	-9,975.91	0.08
Original Face:		205,000.000	Base 100.707968	71,727.82	86.701500	61,751.91	-9,975.91	0.08
36260DAB6	GS MORTGAGE BACKED SECURITIES GSMBS 2020 PJ5 A2 144A				3.000000	27 Mar 2051		
		111,328.570	Local 100.759679	112,174.31	89.460900	99,595.54	-12,578.77	0.12
Original Face:		290,000.000	Base 100.759679	112,174.31	89.460900	99,595.54	-12,578.77	0.12
36263UAN9	GS MORTGAGE SECURITIES TRUST GSMS 2021 GSA3 A5				2.618300	15 Dec 2054		
		160,000.000	Local 100.000000	160,000.00	86.937460	139,099.94	-20,900.06	0.17
Original Face:		160,000.000	Base 100.000000	160,000.00	86.937460	139,099.94	-20,900.06	0.17
36263VAB3	GS MORTGAGE BACKED SECURITIES GSMBS 2021 PJ11 A2 144A				2.500000	25 Apr 2052		
		296,983.040	Local 100.289495	297,842.79	85.628900	254,303.31	-43,539.48	0.31
Original Face:		325,000.000	Base 100.289495	297,842.79	85.628900	254,303.31	-43,539.48	0.31
36267EAF8	GS MORTGAGE BACKED SECURITIES GSMBS 2022 PJ2 A6 144A				3.000000	25 Jun 2052		
		335,509.340	Local 97.998357	328,793.64	89.225900	299,361.23	-29,432.41	0.37
Original Face:		350,000.000	Base 97.998357	328,793.64	89.225900	299,361.23	-29,432.41	0.37
362848UP6	GAINESVILLE FL UTILITIES SYS R GAIUTL 10/44 FIXED 5				5.000000	01 Oct 2044		
		350,000.000	Local 114.203977	399,713.92	108.523770	379,833.20	-19,880.72	0.47
Original Face:		350,000.000	Base 114.203977	399,713.92	108.523770	379,833.20	-19,880.72	0.47
362924AJ1	GS MORTGAGE BACKED SECURITIES GSMBS 2022 PJ3 A6 144A				3.000000	25 Aug 2052		
		392,461.650	Local 96.470634	378,610.24	88.890900	348,862.69	-29,747.55	0.43
Original Face:		400,000.000	Base 96.470634	378,610.24	88.890900	348,862.69	-29,747.55	0.43
369550BG2	GENERAL DYNAMICS CORP COMPANY GUAR 05/25 3.5				3.500000	15 May 2025		
		115,000.000	Local 99.460652	114,379.75	99.624952	114,568.69	188.94	0.14
			Base 99.460652	114,379.75	99.624952	114,568.69	188.94	0.14

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36962GT95	GENERAL ELECTRIC CO SR UNSECURED 01/26 5.55				5.550000	05 Jan 2026			
		75,000.000	Local	103.707467	77,780.60	101.728790	76,296.59	-1,484.01	0.09
			Base	103.707467	77,780.60	101.728790	76,296.59	-1,484.01	0.09
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6				6.600000	01 Apr 2036			
		50,000.000	Local	99.935400	49,967.70	101.505630	50,752.82	785.12	0.06
			Base	99.935400	49,967.70	101.505630	50,752.82	785.12	0.06
37045XBK1	GENERAL MOTORS FINL CO COMPANY GUAR 05/23 3.7				3.700000	09 May 2023			
		40,000.000	Local	99.967675	39,987.07	99.976943	39,990.78	3.71	0.05
			Base	99.967675	39,987.07	99.976943	39,990.78	3.71	0.05
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35				4.350000	17 Jan 2027			
		100,000.000	Local	100.771230	100,771.23	96.059209	96,059.21	-4,712.02	0.12
			Base	100.771230	100,771.23	96.059209	96,059.21	-4,712.02	0.12
37045XCS3	GENERAL MOTORS FINL CO SR UNSECURED 01/29 5.65				5.650000	17 Jan 2029			
		200,000.000	Local	101.845440	203,690.88	99.946540	199,893.08	-3,797.80	0.25
			Base	101.845440	203,690.88	99.946540	199,893.08	-3,797.80	0.25
376087GM8	GILROY CA UNIF SCH DIST GILSCD 08/47 FIXED 3.364				3.364000	01 Aug 2047			
		280,000.000	Local	100.000000	280,000.00	79.364590	222,220.85	-57,779.15	0.27
		Original Face: 280,000.000	Base	100.000000	280,000.00	79.364590	222,220.85	-57,779.15	0.27
378272BE7	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/31 2.85				2.850000	27 Apr 2031			
		300,000.000	Local	99.899617	299,698.85	82.780899	248,342.70	-51,356.15	0.31
			Base	99.899617	299,698.85	82.780899	248,342.70	-51,356.15	0.31
38122NB50	GOLDEN ST TOBACCO SECURITIZATI GLDGEN 06/34 FIXED 2.746				2.746000	01 Jun 2034			
		125,000.000	Local	100.000000	125,000.00	86.203340	107,754.18	-17,245.82	0.13
		Original Face: 125,000.000	Base	100.000000	125,000.00	86.203340	107,754.18	-17,245.82	0.13
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR				4.223000	01 May 2029			
		300,000.000	Local	100.310580	300,931.74	96.523715	289,571.15	-11,360.59	0.36
			Base	100.310580	300,931.74	96.523715	289,571.15	-11,360.59	0.36
38141GZM9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/33 VAR				3.102000	24 Feb 2033			
		230,000.000	Local	100.000000	230,000.00	85.650440	196,996.01	-33,003.99	0.24
			Base	100.000000	230,000.00	85.650440	196,996.01	-33,003.99	0.24

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38239PAA5	GOODMAN US FIN FIVE LLC COMPANY GUAR 144A 05/32 4.625					4.625000	04 May 2032		
	135,000.000	Local	99.843000	134,788.05	98.357193	132,782.21	-2,005.84	0.16	
		Base	99.843000	134,788.05	98.357193	132,782.21	-2,005.84	0.16	
40052VAG9	GRUPO BIMBO SAB DE CV COMPANY GUAR 144A 09/49 4					4.000000	06 Sep 2049		
	200,000.000	Local	108.024195	216,048.39	81.514785	163,029.57	-53,018.82	0.20	
		Base	108.024195	216,048.39	81.514785	163,029.57	-53,018.82	0.20	
40428NAC3	HSB GROUP INC JR SUBORDINA 07/27 VAR					1.954200	15 Jul 2027		
	245,000.000	Local	90.710196	222,239.98	87.002546	213,156.24	-9,083.74	0.26	
		Base	90.710196	222,239.98	87.002546	213,156.24	-9,083.74	0.26	
40434LAC9	HP INC SR UNSECURED 06/30 3.4					3.400000	17 Jun 2030		
	80,000.000	Local	101.140975	80,912.78	87.431512	69,945.21	-10,967.57	0.09	
		Base	101.140975	80,912.78	87.431512	69,945.21	-10,967.57	0.09	
404530AD9	HACKENSACK MERIDIAN HLTH SECURED 09/50 2.875					2.875000	01 Sep 2050		
	150,000.000	Local	100.000000	150,000.00	72.893030	109,339.55	-40,660.45	0.14	
		Base	100.000000	150,000.00	72.893030	109,339.55	-40,660.45	0.14	
42225UAG9	HEALTHCARE TRUST OF AMER COMPANY GUAR 02/30 3.1					3.100000	15 Feb 2030		
	150,000.000	Local	99.738187	149,607.28	86.339636	129,509.45	-20,097.83	0.16	
		Base	99.738187	149,607.28	86.339636	129,509.45	-20,097.83	0.16	
428102AE7	HESS MIDSTREAM OPERATION COMPANY GUAR 144A 02/30 4.25					4.250000	15 Feb 2030		
	250,000.000	Local	92.752520	231,881.30	83.758000	209,395.00	-22,486.30	0.26	
		Base	92.752520	231,881.30	83.758000	209,395.00	-22,486.30	0.26	
432833AN1	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 02/32 3.625					3.625000	15 Feb 2032		
	220,000.000	Local	100.295305	220,649.67	79.500000	174,900.00	-45,749.67	0.22	
		Base	100.295305	220,649.67	79.500000	174,900.00	-45,749.67	0.22	
44409MAA4	HUDSON PACIFIC PROPERTIE COMPANY GUAR 11/27 3.95					3.950000	01 Nov 2027		
	90,000.000	Local	99.898889	89,909.00	95.327344	85,794.61	-4,114.39	0.11	
		Base	99.898889	89,909.00	95.327344	85,794.61	-4,114.39	0.11	
45031UCJ8	ISTAR INC SR UNSECURED 02/26 5.5					5.500000	15 Feb 2026		
	230,000.000	Local	101.804704	234,150.82	94.084476	216,394.29	-17,756.53	0.27	
		Base	101.804704	234,150.82	94.084476	216,394.29	-17,756.53	0.27	

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451102BT3	ICAHN ENTERPRISES/FIN COMPANY GUAR 05/26 6.25				6.250000	15 May 2026		
		185,000.000	Local 100.835259	186,545.23	93.000000	172,050.00	-14,495.23	0.21
			Base 100.835259	186,545.23	93.000000	172,050.00	-14,495.23	0.21
45528S4Z6	INDIANAPOLIS IN LOCAL PUBLIC I INPBBK 01/40 FIXED 6.004				6.004000	15 Jan 2040		
		195,000.000	Local 123.359113	240,550.27	115.393350	225,017.03	-15,533.24	0.28
Original Face:		195,000.000	Base 123.359113	240,550.27	115.393350	225,017.03	-15,533.24	0.28
459200KA8	IBM CORP SR UNSECURED 05/29 3.5				3.500000	15 May 2029		
		275,000.000	Local 111.472971	306,550.67	95.273000	262,000.75	-44,549.92	0.32
			Base 111.472971	306,550.67	95.273000	262,000.75	-44,549.92	0.32
46284VAF8	IRON MOUNTAIN INC COMPANY GUAR 144A 09/29 4.875				4.875000	15 Sep 2029		
		300,000.000	Local 102.359027	307,077.08	85.681000	257,043.00	-50,034.08	0.32
			Base 102.359027	307,077.08	85.681000	257,043.00	-50,034.08	0.32
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5				3.598200	15 Nov 2048		
		275,000.000	Local 102.165771	280,955.87	96.820820	266,257.26	-14,698.61	0.33
Original Face:		275,000.000	Base 102.165771	280,955.87	96.820820	266,257.26	-14,698.61	0.33
46591TAJ3	JP MORGAN MORTGAGE TRUST JPMMT 2020 2 A5A 144A				3.000000	25 Jul 2050		
		230,770.050	Local 102.803215	237,239.03	93.678630	216,182.22	-21,056.81	0.27
Original Face:		350,000.000	Base 102.803215	237,239.03	93.678630	216,182.22	-21,056.81	0.27
46592EAC0	JP MORGAN MORTGAGE TRUST JPMMT 2021 1 A3 144A				2.500000	25 Jun 2051		
		192,566.820	Local 102.786856	197,933.38	85.628900	164,892.85	-33,040.53	0.20
Original Face:		285,000.000	Base 102.786856	197,933.38	85.628900	164,892.85	-33,040.53	0.20
46592KAC6	JP MORGAN MORTGAGE TRUST JPMMT 2021 3 A3 144A				2.500000	25 Jul 2051		
		233,326.680	Local 102.436155	239,010.88	85.628900	199,795.07	-39,215.81	0.25
Original Face:		305,000.000	Base 102.436155	239,010.88	85.628900	199,795.07	-39,215.81	0.25
46592NAC0	JP MORGAN MORTGAGE TRUST JPMMT 2021 7 A3 144A				2.500000	25 Nov 2051		
		268,377.480	Local 101.525117	272,470.55	85.390600	229,169.14	-43,301.41	0.28
Original Face:		305,000.000	Base 101.525117	272,470.55	85.390600	229,169.14	-43,301.41	0.28
46625HJJ0	JPMORGAN CHASE + CO SUBORDINATED 05/23 3.375				3.375000	01 May 2023		
		205,000.000	Local 99.878873	204,751.69	100.015086	205,030.93	279.24	0.25
			Base 99.878873	204,751.69	100.015086	205,030.93	279.24	0.25

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46639JAE0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 C10 A5				3.142500	15 Dec 2047		
		98,238.030	Local 101.626122	99,835.50	99.303060	97,553.37	-2,282.13	0.12
Original Face:		100,000.000	Base 101.626122	99,835.50	99.303060	97,553.37	-2,282.13	0.12
46640JAR8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 C13 A4				3.993600	15 Jan 2046		
		41,054.440	Local 100.431963	41,231.78	99.691170	40,927.65	-304.13	0.05
Original Face:		50,000.000	Base 100.431963	41,231.78	99.691170	40,927.65	-304.13	0.05
46644YAU4	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 A3				3.801400	15 Aug 2048		
		276,110.660	Local 107.133325	295,806.53	97.733540	269,852.72	-25,953.81	0.33
Original Face:		300,000.000	Base 107.133325	295,806.53	97.733540	269,852.72	-25,953.81	0.33
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR				3.509000	23 Jan 2029		
		280,000.000	Local 98.202507	274,967.02	93.686636	262,322.58	-12,644.44	0.32
			Base 98.202507	274,967.02	93.686636	262,322.58	-12,644.44	0.32
46651XAK8	JP MORGAN MORTGAGE TRUST JPMMT 2020 1 A5A 144A				3.000000	25 Jun 2050		
		146,024.050	Local 100.000007	146,024.06	93.213510	136,114.14	-9,909.92	0.17
Original Face:		225,000.000	Base 100.000007	146,024.06	93.213510	136,114.14	-9,909.92	0.17
46654AAF6	JP MORGAN MORTGAGE TRUST JPMMT 2021 10 A4 144A				2.500000	25 Dec 2051		
		342,731.960	Local 101.992417	349,560.61	90.468800	310,065.49	-39,495.12	0.38
Original Face:		390,000.000	Base 101.992417	349,560.61	90.468800	310,065.49	-39,495.12	0.38
46654TAJ7	JP MORGAN MORTGAGE TRUST JPMMT 2021 15 A5 144A				2.500000	25 Jun 2052		
		450,000.000	Local 98.709960	444,194.82	72.193160	324,869.22	-119,325.60	0.40
Original Face:		450,000.000	Base 98.709960	444,194.82	72.193160	324,869.22	-119,325.60	0.40
46654UAB1	JP MORGAN MORTGAGE TRUST JPMMT 2022 3 A2 144A				3.000000	25 Aug 2052		
		391,403.630	Local 95.593906	374,158.02	89.145900	348,920.29	-25,237.73	0.43
Original Face:		400,000.000	Base 95.593906	374,158.02	89.145900	348,920.29	-25,237.73	0.43
46654WAE1	JP MORGAN MORTGAGE TRUST JPMMT 2022 1 A3 144A				2.500000	25 Jul 2052		
		433,029.930	Local 97.219557	420,989.78	85.628900	370,798.77	-50,191.01	0.46
Original Face:		450,000.000	Base 97.219557	420,989.78	85.628900	370,798.77	-50,191.01	0.46
46655DAB8	JP MORGAN MORTGAGE TRUST JPMMT 2022 2 A2 144A				3.000000	25 Aug 2052		
		194,035.630	Local 97.927041	190,013.35	89.145900	172,974.81	-17,038.54	0.21
Original Face:		200,000.000	Base 97.927041	190,013.35	89.145900	172,974.81	-17,038.54	0.21

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



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	
46817MAK3	JACKSON FINANCIAL INC SR UNSECURED 144A 11/31 3.125				3.125000	23 Nov 2031			
		300,000.000	Local	99.709007	299,127.02	79.856863	239,570.59	-59,556.43	0.30
			Base	99.709007	299,127.02	79.856863	239,570.59	-59,556.43	0.30
47770VAY6	JOB SOHIO BEVERAGE SYS STWD LIQ JOBGEN 01/29 FIXED 3.985				3.985000	01 Jan 2029			
		110,000.000	Local	100.000000	110,000.00	99.492920	109,442.21	-557.79	0.14
		Original Face: 110,000.000	Base	100.000000	110,000.00	99.492920	109,442.21	-557.79	0.14
478375AR9	JOHNSON CONTROLS INTL PL SR UNSECURED 02/26 3.9				3.900000	14 Feb 2026			
		10,000.000	Local	100.356500	10,035.65	99.402828	9,940.28	-95.37	0.01
			Base	100.356500	10,035.65	99.402828	9,940.28	-95.37	0.01
487836BW7	KELLOGG CO SR UNSECURED 05/28 4.3				4.300000	15 May 2028			
		180,000.000	Local	99.774711	179,594.48	100.190450	180,342.81	748.33	0.22
			Base	99.774711	179,594.48	100.190450	180,342.81	748.33	0.22
49271VAN0	KEURIG DR PEPPER INC COMPANY GUAR 03/31 2.25				2.250000	15 Mar 2031			
		115,000.000	Local	99.725817	114,684.69	82.356970	94,710.52	-19,974.17	0.12
			Base	99.725817	114,684.69	82.356970	94,710.52	-19,974.17	0.12
49326EEJ8	KEYCORP SR UNSECURED 10/29 2.55				2.550000	01 Oct 2029			
		180,000.000	Local	99.941156	179,894.08	86.953225	156,515.81	-23,378.27	0.19
			Base	99.941156	179,894.08	86.953225	156,515.81	-23,378.27	0.19
49338LAE3	KEYSIGHT TECHNOLOGIES SR UNSECURED 04/27 4.6				4.600000	06 Apr 2027			
		100,000.000	Local	99.931650	99,931.65	100.568437	100,568.44	636.79	0.12
			Base	99.931650	99,931.65	100.568437	100,568.44	636.79	0.12
49427RAL6	KILROY REALTY LP COMPANY GUAR 10/25 4.375				4.375000	01 Oct 2025			
		40,000.000	Local	99.791375	39,916.55	98.865937	39,546.37	-370.18	0.05
			Base	99.791375	39,916.55	98.865937	39,546.37	-370.18	0.05
49427RAP7	KILROY REALTY LP COMPANY GUAR 02/30 3.05				3.050000	15 Feb 2030			
		260,000.000	Local	99.905358	259,753.93	85.921654	223,396.30	-36,357.63	0.28
			Base	99.905358	259,753.93	85.921654	223,396.30	-36,357.63	0.28
501044CN9	KROGER CO SR UNSECURED 07/40 5.4				5.400000	15 Jul 2040			
		300,000.000	Local	122.121573	366,364.72	101.327394	303,982.18	-62,382.54	0.38
			Base	122.121573	366,364.72	101.327394	303,982.18	-62,382.54	0.38

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CONNING INC

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50540RAN2	LABORATORY CORP OF AMER SR UNSECURED 11/23 4					4.000000	01 Nov 2023		
	15,000.000	Local		99.760933	14,964.14	100.226679	15,034.00	69.86	0.02
		Base		99.760933	14,964.14	100.226679	15,034.00	69.86	0.02
505742AP1	LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 06/29 4.75					4.750000	15 Jun 2029		
	230,000.000	Local		100.297087	230,683.30	76.937511	176,956.28	-53,727.02	0.22
		Base		100.297087	230,683.30	76.937511	176,956.28	-53,727.02	0.22
52107QAJ4	LAZARD GROUP LLC SR UNSECURED 09/28 4.5					4.500000	19 Sep 2028		
	170,000.000	Local		99.379776	168,945.62	96.025763	163,243.80	-5,701.82	0.20
		Base		99.379776	168,945.62	96.025763	163,243.80	-5,701.82	0.20
529043AD3	LXP INDUSTRIAL TRUST COMPANY GUAR 06/24 4.4					4.400000	15 Jun 2024		
	90,000.000	Local		100.199500	90,179.55	99.664607	89,698.15	-481.40	0.11
		Base		100.199500	90,179.55	99.664607	89,698.15	-481.40	0.11
53227JAA2	LIFE STORAGE LP COMPANY GUAR 12/27 3.875					3.875000	15 Dec 2027		
	115,000.000	Local		99.717626	114,675.27	95.390518	109,699.10	-4,976.17	0.14
		Base		99.717626	114,675.27	95.390518	109,699.10	-4,976.17	0.14
53227JAC8	LIFE STORAGE LP COMPANY GUAR 10/30 2.2					2.200000	15 Oct 2030		
	75,000.000	Local		99.601293	74,700.97	80.354980	60,266.24	-14,434.73	0.07
		Base		99.601293	74,700.97	80.354980	60,266.24	-14,434.73	0.07
534187BJ7	LINCOLN NATIONAL CORP SR UNSECURED 01/30 3.05					3.050000	15 Jan 2030		
	200,000.000	Local		99.920110	199,840.22	88.420445	176,840.89	-22,999.33	0.22
		Base		99.920110	199,840.22	88.420445	176,840.89	-22,999.33	0.22
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR					3.574000	07 Nov 2028		
	215,000.000	Local		100.000000	215,000.00	93.714757	201,486.73	-13,513.27	0.25
		Base		100.000000	215,000.00	93.714757	201,486.73	-13,513.27	0.25
54438CNZ1	LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/42 FIXED 6.6					6.600000	01 Aug 2042		
	315,000.000	Local		146.364784	461,049.07	126.908060	399,760.39	-61,288.68	0.49
	Original Face:		315,000.000	Base	146.364784	461,049.07	126.908060	399,760.39	-61,288.68
544495UG7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/39 FIXED 5.716					5.716000	01 Jul 2039		
	55,000.000	Local		119.984109	65,991.26	115.722170	63,647.19	-2,344.07	0.08
	Original Face:		55,000.000	Base	119.984109	65,991.26	115.722170	63,647.19	-2,344.07

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54627RAP5	LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 08/39 FIXED 4.475				4.475000	01 Aug 2039		
		250,000.000	Local 100.000000	250,000.00	99.898200	249,745.50	-254.50	0.31
Original Face:		250,000.000	Base 100.000000	250,000.00	99.898200	249,745.50	-254.50	0.31
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028		
		275,000.000	Local 99.615538	273,942.73	84.617865	232,699.13	-41,243.60	0.29
			Base 99.615538	273,942.73	84.617865	232,699.13	-41,243.60	0.29
55336VBN9	MPLX LP SR UNSECURED 12/27 4.25				4.250000	01 Dec 2027		
		95,000.000	Local 100.321821	95,305.73	96.649522	91,817.05	-3,488.68	0.11
			Base 100.321821	95,305.73	96.649522	91,817.05	-3,488.68	0.11
56585ABD3	MARATHON PETROLEUM CORP SR UNSECURED 04/28 3.8				3.800000	01 Apr 2028		
		175,000.000	Local 98.511794	172,395.64	94.846370	165,981.15	-6,414.49	0.21
			Base 98.511794	172,395.64	94.846370	165,981.15	-6,414.49	0.21
574599AY2	MASCO CORP SR UNSECURED 08/32 6.5				6.500000	15 Aug 2032		
		90,000.000	Local 102.847700	92,562.93	107.883380	97,095.04	4,532.11	0.12
			Base 102.847700	92,562.93	107.883380	97,095.04	4,532.11	0.12
576051WJ1	MASSACHUSETTS ST WTR RESOURCES MASWTR 08/39 FIXED 3.104				3.104000	01 Aug 2039		
		75,000.000	Local 100.000000	75,000.00	85.315510	63,986.63	-11,013.37	0.08
Original Face:		75,000.000	Base 100.000000	75,000.00	85.315510	63,986.63	-11,013.37	0.08
58942HAB7	MERCY HEALTHCARE SYSTEM SECURED 08/27 3.555				3.555000	01 Aug 2027		
		125,000.000	Local 100.000000	125,000.00	96.064092	120,080.12	-4,919.88	0.15
			Base 100.000000	125,000.00	96.064092	120,080.12	-4,919.88	0.15
59259YBY4	MET TRANSPRTN AUTH NY REVENUE MTATRN 11/39 FIXED 6.668				6.668000	15 Nov 2039		
		85,000.000	Local 128.206271	108,975.33	119.485280	101,562.49	-7,412.84	0.13
Original Face:		85,000.000	Base 128.206271	108,975.33	119.485280	101,562.49	-7,412.84	0.13
59334DLS1	MIAMI DADE CNTY FL WTR SWR R MIAUTL 10/42 FIXED 3.49				3.490000	01 Oct 2042		
		125,000.000	Local 100.000000	125,000.00	84.402320	105,502.90	-19,497.10	0.13
Original Face:		125,000.000	Base 100.000000	125,000.00	84.402320	105,502.90	-19,497.10	0.13
595017AP9	MICROCHIP TECHNOLOGY INC SR SECURED 06/23 4.333				4.333000	01 Jun 2023		
		230,000.000	Local 100.000000	230,000.00	100.065693	230,151.09	151.09	0.28
			Base 100.000000	230,000.00	100.065693	230,151.09	151.09	0.28

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60636AVL4	MISSOURI ST HLTH EDUCTNL FAC MOSMED 05/50 FIXED 3.229				3.229000	15 May 2050			
		145,000.000	Local 100.000000	145,000.00	84.061310	121,888.90	-23,111.10	0.15	
			Base 100.000000	145,000.00	84.061310	121,888.90	-23,111.10	0.15	
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR				4.431000	23 Jan 2030			
		300,000.000	Local 102.801623	308,404.87	97.310337	291,931.01	-16,473.86	0.36	
			Base 102.801623	308,404.87	97.310337	291,931.01	-16,473.86	0.36	
61747YEH4	MORGAN STANLEY SR UNSECURED 10/32 VAR				2.511000	20 Oct 2032			
		100,000.000	Local 97.139220	97,139.22	82.845103	82,845.10	-14,294.12	0.10	
			Base 97.139220	97,139.22	82.845103	82,845.10	-14,294.12	0.10	
623115AC6	MT SINAI HOSPITAL SECURED 07/35 3.831				3.831000	01 Jul 2035			
		65,000.000	Local 100.000000	65,000.00	90.052226	58,533.95	-6,466.05	0.07	
Original Face:		65,000.000	Base 100.000000	65,000.00	90.052226	58,533.95	-6,466.05	0.07	
62954HAW8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/25 2.7				2.700000	01 May 2025			
		50,000.000	Local 99.951340	49,975.67	95.162392	47,581.20	-2,394.47	0.06	
			Base 99.951340	49,975.67	95.162392	47,581.20	-2,394.47	0.06	
62954HBB3	NXP BV/NXP FDG/NXP USA COMPANY GUAR 01/33 5				5.000000	15 Jan 2033			
		150,000.000	Local 99.703733	149,555.60	97.935473	146,903.21	-2,652.39	0.18	
			Base 99.703733	149,555.60	97.935473	146,903.21	-2,652.39	0.18	
62954JAB0	NP SPE IX LP NPRL 2019 1A A2 144A				3.241000	20 Sep 2049			
		155,000.000	Local 100.000000	155,000.00	87.060600	134,943.93	-20,056.07	0.17	
Original Face:		155,000.000	Base 100.000000	155,000.00	87.060600	134,943.93	-20,056.07	0.17	
637071AM3	NOV INC SR UNSECURED 12/29 3.6				3.600000	01 Dec 2029			
		125,000.000	Local 99.433640	124,292.05	90.032941	112,541.18	-11,750.87	0.14	
			Base 99.433640	124,292.05	90.032941	112,541.18	-11,750.87	0.14	
63938CAB4	NAVIENT CORP SR UNSECURED 10/24 5.875				5.875000	25 Oct 2024			
		45,000.000	Local 99.723689	44,875.66	91.954970	41,379.74	-3,495.92	0.05	
			Base 99.723689	44,875.66	91.954970	41,379.74	-3,495.92	0.05	
64110LAY2	NETFLIX INC SR UNSECURED 144A 06/25 3.625				3.625000	15 Jun 2025			
		75,000.000	Local 100.000000	75,000.00	95.087000	71,315.25	-3,684.75	0.09	
			Base 100.000000	75,000.00	95.087000	71,315.25	-3,684.75	0.09	

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6461366S5	NEW JERSEY ST TRANSPRTN TRUST NJSTRN 06/42 FIXED 4.131				4.131000	15 Jun 2042			
		200,000.000	Local	100.000000	200,000.00	86.844880	173,689.76	-26,310.24	0.21
Original Face:		200,000.000	Base	100.000000	200,000.00	86.844880	173,689.76	-26,310.24	0.21
64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A1 144A				2.491880	25 Sep 2059			
		28,660.630	Local	100.000035	28,660.64	96.758770	27,731.67	-928.97	0.03
Original Face:		155,000.000	Base	100.000035	28,660.64	96.758770	27,731.67	-928.97	0.03
64830WAQ4	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 4A B1 144A				4.000000	25 Dec 2058			
		262,667.880	Local	103.524390	271,925.32	96.872170	254,452.08	-17,473.24	0.31
Original Face:		300,000.000	Base	103.524390	271,925.32	96.872170	254,452.08	-17,473.24	0.31
64966HTX8	NEW YORK NY NYC 12/36 FIXED 5.985				5.985000	01 Dec 2036			
		195,000.000	Local	119.504621	233,034.01	114.322780	222,929.42	-10,104.59	0.28
Original Face:		195,000.000	Base	119.504621	233,034.01	114.322780	222,929.42	-10,104.59	0.28
650009S61	NEW YORK ST THRUWAY AUTH NYSTRN 01/42 FIXED 3.5				3.500000	01 Jan 2042			
		100,000.000	Local	100.000000	100,000.00	85.134720	85,134.72	-14,865.28	0.11
Original Face:		100,000.000	Base	100.000000	100,000.00	85.134720	85,134.72	-14,865.28	0.11
650117AA2	NEW YORK TRANSPRTN DEV CORP LE NYTTRN 09/35 FIXED 4.248				4.248000	01 Sep 2035			
		285,000.000	Local	100.000000	285,000.00	98.716860	281,343.05	-3,656.95	0.35
Original Face:		285,000.000	Base	100.000000	285,000.00	98.716860	281,343.05	-3,656.95	0.35
66285WFB7	N TX TOLLWAY AUTH REVENUE NRTRN 01/49 FIXED 6.718				6.718000	01 Jan 2049			
		315,000.000	Local	151.750981	478,015.59	134.723900	424,380.29	-53,635.30	0.52
Original Face:		315,000.000	Base	151.750981	478,015.59	134.723900	424,380.29	-53,635.30	0.52
67077MAT5	NUTRIEN LTD SR UNSECURED 04/29 4.2				4.200000	01 Apr 2029			
		45,000.000	Local	99.764267	44,893.92	97.341038	43,803.47	-1,090.45	0.05
			Base	99.764267	44,893.92	97.341038	43,803.47	-1,090.45	0.05
67103HAG2	O REILLY AUTOMOTIVE INC SR UNSECURED 06/28 4.35				4.350000	01 Jun 2028			
		200,000.000	Local	99.848110	199,696.22	99.828748	199,657.50	-38.72	0.25
			Base	99.848110	199,696.22	99.828748	199,657.50	-38.72	0.25
678858BU4	OKLAHOMA G+E CO SR UNSECURED 03/30 3.3				3.300000	15 Mar 2030			
		200,000.000	Local	99.777430	199,554.86	92.953713	185,907.43	-13,647.43	0.23
			Base	99.777430	199,554.86	92.953713	185,907.43	-13,647.43	0.23

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682680AW3	ONEOK INC COMPANY GUAR 03/29 4.35				4.350000	15 Mar 2029		
		210,000.000	Local 99.776657	209,530.98	94.236235	197,896.09	-11,634.89	0.24
			Base 99.776657	209,530.98	94.236235	197,896.09	-11,634.89	0.24
68269BAA6	ONEMAIN FINANCIAL ISSUANCE TRU OMFIT 2019 2A A 144A				3.140000	14 Oct 2036		
		300,000.000	Local 99.982537	299,947.61	92.900110	278,700.33	-21,247.28	0.34
Original Face:		300,000.000	Base 99.982537	299,947.61	92.900110	278,700.33	-21,247.28	0.34
68389XBE4	ORACLE CORP SR UNSECURED 05/35 3.9				3.900000	15 May 2035		
		320,000.000	Local 118.112391	377,959.65	82.753103	264,809.93	-113,149.72	0.33
			Base 118.112391	377,959.65	82.753103	264,809.93	-113,149.72	0.33
68803PDH0	OSCEOLA CNTY FL TOURIST DEV TA OSCGEN 10/40 FIXED 4.272				4.272000	01 Oct 2040		
		315,000.000	Local 102.773508	323,736.55	92.717710	292,060.79	-31,675.76	0.36
Original Face:		315,000.000	Base 102.773508	323,736.55	92.717710	292,060.79	-31,675.76	0.36
691205AE8	OWL ROCK TECHNOLOGY FINA SR UNSECURED 144A 06/26 3.75				3.750000	17 Jun 2026		
		215,000.000	Local 99.506367	213,938.69	90.560794	194,705.71	-19,232.98	0.24
			Base 99.506367	213,938.69	90.560794	194,705.71	-19,232.98	0.24
693475AZ8	PNC FINANCIAL SERVICES SR UNSECURED 01/30 2.55				2.550000	22 Jan 2030		
		275,000.000	Local 106.183833	292,005.54	87.177936	239,739.32	-52,266.22	0.30
			Base 106.183833	292,005.54	87.177936	239,739.32	-52,266.22	0.30
694308JM0	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/30 4.55				4.550000	01 Jul 2030		
		275,000.000	Local 112.735309	310,022.10	89.056082	244,904.23	-65,117.87	0.30
			Base 112.735309	310,022.10	89.056082	244,904.23	-65,117.87	0.30
695156AW9	PACKAGING CORP OF AMERIC SR UNSECURED 10/51 3.05				3.050000	01 Oct 2051		
		300,000.000	Local 99.481453	298,444.36	70.222454	210,667.36	-87,777.00	0.26
			Base 99.481453	298,444.36	70.222454	210,667.36	-87,777.00	0.26
709599BE3	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/26 4.45				4.450000	29 Jan 2026		
		175,000.000	Local 99.853069	174,742.87	98.663098	172,660.42	-2,082.45	0.21
			Base 99.853069	174,742.87	98.663098	172,660.42	-2,082.45	0.21
714046AN9	PERKINELMER INC SR UNSECURED 09/31 2.25				2.250000	15 Sep 2031		
		300,000.000	Local 99.719017	299,157.05	79.242050	237,726.15	-61,430.90	0.29
			Base 99.719017	299,157.05	79.242050	237,726.15	-61,430.90	0.29

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CONNING INC

FUND: HBQ4



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715638DS8	REPUBLIC OF PERU SR UNSECURED 03/41 3.3					3.300000	11 Mar 2041		
	180,000.000	Local		96.487200	173,676.96	75.631497	136,136.69	-37,540.27	0.17
		Base		96.487200	173,676.96	75.631497	136,136.69	-37,540.27	0.17
71654QBW1	PETROLEOS MEXICANOS COMPANY GUAR 01/26 4.5					4.500000	23 Jan 2026		
	180,000.000	Local		95.892561	172,606.61	85.954315	154,717.77	-17,888.84	0.19
		Base		95.892561	172,606.61	85.954315	154,717.77	-17,888.84	0.19
73474TAD2	PORT OF MORROW OR TRANSMISSION PTMTRN 09/27 FIXED 3.521					3.521000	01 Sep 2027		
	180,000.000	Local		100.000000	180,000.00	98.835620	177,904.12	-2,095.88	0.22
		Base		100.000000	180,000.00	98.835620	177,904.12	-2,095.88	0.22
74164MAB4	PRIMERICA INC SR UNSECURED 11/31 2.8					2.800000	19 Nov 2031		
	255,000.000	Local		99.574251	253,914.34	83.914637	213,982.32	-39,932.02	0.26
		Base		99.574251	253,914.34	83.914637	213,982.32	-39,932.02	0.26
743755AJ9	PROV ST JOSEPH HLTH OBL UNSECURED 10/23 4.379					4.379000	01 Oct 2023		
	75,000.000	Local		100.000000	75,000.00	100.952416	75,714.31	714.31	0.09
		Base		100.000000	75,000.00	100.952416	75,714.31	714.31	0.09
743874AG4	PROVIDENT FUNDING MORTGAGE TRU PFMT 2020 1 A4 144A					3.000000	25 Feb 2050		
	224,260.770	Local		100.878040	226,229.87	88.814480	199,176.04	-27,053.83	0.25
	Original Face: 260,000.000	Base		100.878040	226,229.87	88.814480	199,176.04	-27,053.83	0.25
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	275,000.000	Local		104.023542	286,064.74	86.424797	237,668.19	-48,396.55	0.29
		Base		104.023542	286,064.74	86.424797	237,668.19	-48,396.55	0.29
76131VAA1	KITE REALTY GROUP TRUST SR UNSECURED 03/25 4					4.000000	15 Mar 2025		
	50,000.000	Local		99.854680	49,927.34	98.012129	49,006.06	-921.28	0.06
		Base		99.854680	49,927.34	98.012129	49,006.06	-921.28	0.06
776743AG1	ROPER TECHNOLOGIES INC SR UNSECURED 09/29 2.95					2.950000	15 Sep 2029		
	250,000.000	Local		100.348984	250,872.46	88.523091	221,307.73	-29,564.73	0.27
		Base		100.348984	250,872.46	88.523091	221,307.73	-29,564.73	0.27
780082AD5	ROYAL BANK OF CANADA SUBORDINATED 01/26 4.65					4.650000	27 Jan 2026		
	105,000.000	Local		99.911000	104,906.55	100.935722	105,982.51	1,075.96	0.13
		Base		99.911000	104,906.55	100.935722	105,982.51	1,075.96	0.13

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78397DAB4	SBL HOLDINGS INC SR UNSECURED 144A 02/31 5				5.000000	18 Feb 2031		
		200,000.000	Local 99.614980	199,229.96	83.471300	166,942.60	-32,287.36	0.21
			Base 99.614980	199,229.96	83.471300	166,942.60	-32,287.36	0.21
78403DAT7	SBA TOWER TRUST ASSET BACKED 144A 05/51 1.631				1.631000	15 May 2051		
		125,000.000	Local 100.000000	125,000.00	89.577620	111,972.03	-13,027.97	0.14
			Base 100.000000	125,000.00	89.577620	111,972.03	-13,027.97	0.14
78409VAZ7	S+P GLOBAL INC COMPANY GUAR 144A 05/29 4.25				4.250000	01 May 2029		
		100,000.000	Local 109.133650	109,133.65	99.106020	99,106.02	-10,027.63	0.12
			Base 109.133650	109,133.65	99.106020	99,106.02	-10,027.63	0.12
78432BAA7	SG CAPITAL PARTNERS SGR 2019 3 A1 144A				2.703000	25 Sep 2059		
		7,139.700	Local 99.738084	7,121.00	97.782160	6,981.35	-139.65	0.01
Original Face:		171,000.000	Base 99.738084	7,121.00	97.782160	6,981.35	-139.65	0.01
78470RAD9	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2016 E B 144A				3.440000	25 Jul 2040		
		140,000.000	Local 98.473250	137,862.55	99.867700	139,814.78	1,952.23	0.17
Original Face:		140,000.000	Base 98.473250	137,862.55	99.867700	139,814.78	1,952.23	0.17
784710AB1	SSM HEALTH CARE SR UNSECURED 06/23 3.688				3.688000	01 Jun 2023		
		125,000.000	Local 99.863696	124,829.62	100.111895	125,139.87	310.25	0.15
			Base 99.863696	124,829.62	100.111895	125,139.87	310.25	0.15
78471CAB5	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2017 D A2FX 144A				2.650000	25 Sep 2040		
		21,826.580	Local 99.996472	21,825.81	98.018040	21,393.99	-431.82	0.03
Original Face:		100,000.000	Base 99.996472	21,825.81	98.018040	21,393.99	-431.82	0.03
79588TAE0	SAMMONS FINANCIAL GROUP SR UNSECURED 144A 04/32 4.75				4.750000	08 Apr 2032		
		300,000.000	Local 99.906727	299,720.18	91.322048	273,966.14	-25,754.04	0.34
			Base 99.906727	299,720.18	91.322048	273,966.14	-25,754.04	0.34
79765RTK5	SAN FRANCISCO CITY CNTY CA P SFOWTR 11/40 FIXED 6				6.000000	01 Nov 2040		
		315,000.000	Local 129.401254	407,613.95	114.842880	361,755.07	-45,858.88	0.45
Original Face:		315,000.000	Base 129.401254	407,613.95	114.842880	361,755.07	-45,858.88	0.45
802498UX1	SANTA MONICA MALIBU CA UNIF SC SMCS CD 08/43 FIXED 3.114				3.114000	01 Aug 2043		
		75,000.000	Local 100.000000	75,000.00	77.040560	57,780.42	-17,219.58	0.07
Original Face:		75,000.000	Base 100.000000	75,000.00	77.040560	57,780.42	-17,219.58	0.07

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80282KAP1	SANTANDER HOLDINGS USA SR UNSECURED 07/27 4.4					4.400000	13 Jul 2027		
	90,000.000	Local	99.901811	89,911.63	96.276572	86,648.91	-3,262.72	0.11	
		Base	99.901811	89,911.63	96.276572	86,648.91	-3,262.72	0.11	
81180WAR2	SEAGATE HDD CAYMAN COMPANY GUAR 06/27 4.875					4.875000	01 Jun 2027		
	104,000.000	Local	97.066317	100,948.97	94.750000	98,540.00	-2,408.97	0.12	
		Base	97.066317	100,948.97	94.750000	98,540.00	-2,408.97	0.12	
81180WBC4	SEAGATE HDD CAYMAN COMPANY GUAR 06/29 4.091					4.091000	01 Jun 2029		
	110,000.000	Local	97.710545	107,481.60	86.000000	94,600.00	-12,881.60	0.12	
		Base	97.710545	107,481.60	86.000000	94,600.00	-12,881.60	0.12	
81745XCD7	SEQUOIA MORTGAGE TRUST SEMT 2017 4 B3 144A					3.928500	25 Jul 2047		
	445,258.670	Local	96.533476	429,823.67	91.409480	407,008.63	-22,815.04	0.50	
	Original Face: 507,000.000	Base	96.533476	429,823.67	91.409480	407,008.63	-22,815.04	0.50	
817826AF7	7 ELEVEN INC SR UNSECURED 144A 02/41 2.5					2.500000	10 Feb 2041		
	60,000.000	Local	98.970233	59,382.14	68.101875	40,861.13	-18,521.01	0.05	
		Base	98.970233	59,382.14	68.101875	40,861.13	-18,521.01	0.05	
844741BK3	SOUTHWEST AIRLINES CO SR UNSECURED 06/27 5.125					5.125000	15 Jun 2027		
	90,000.000	Local	114.496333	103,046.70	101.192598	91,073.34	-11,973.36	0.11	
		Base	114.496333	103,046.70	101.192598	91,073.34	-11,973.36	0.11	
84765EAA6	BHSH SYSTEM OBL GRP SR UNSECURED 07/49 3.487					3.487000	15 Jul 2049		
	250,000.000	Local	100.000000	250,000.00	83.366291	208,415.73	-41,584.27	0.26	
		Base	100.000000	250,000.00	83.366291	208,415.73	-41,584.27	0.26	
84858DAA6	SPIRIT AIR 2015 1 PTT A PASS THRU CE 10/29 4.1					4.100000	01 Oct 2029		
	76,279.460	Local	100.000000	76,279.46	95.860510	73,121.88	-3,157.58	0.09	
	Original Face: 120,000.000	Base	100.000000	76,279.46	95.860510	73,121.88	-3,157.58	0.09	
85172FAM1	ONEMAIN FINANCE CORP COMPANY GUAR 03/25 6.875					6.875000	15 Mar 2025		
	125,000.000	Local	100.000000	125,000.00	94.500000	118,125.00	-6,875.00	0.15	
		Base	100.000000	125,000.00	94.500000	118,125.00	-6,875.00	0.15	
85172FAR0	ONEMAIN FINANCE CORP COMPANY GUAR 11/29 5.375					5.375000	15 Nov 2029		
	75,000.000	Local	100.560773	75,420.58	80.888433	60,666.32	-14,754.26	0.07	
		Base	100.560773	75,420.58	80.888433	60,666.32	-14,754.26	0.07	

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855244AV1	STARBUCKS CORP SR UNSECURED 03/27 2					2.000000	12 Mar 2027		
	205,000.000	Local		99.718556	204,423.04	90.978585	186,506.10	-17,916.94	0.23
		Base		99.718556	204,423.04	90.978585	186,506.10	-17,916.94	0.23
855244AZ2	STARBUCKS CORP SR UNSECURED 11/30 2.55					2.550000	15 Nov 2030		
	90,000.000	Local		105.779267	95,201.34	85.513866	76,962.48	-18,238.86	0.10
		Base		105.779267	95,201.34	85.513866	76,962.48	-18,238.86	0.10
862121AB6	STORE CAPITAL CORP SR UNSECURED 03/29 4.625					4.625000	15 Mar 2029		
	210,000.000	Local		99.470257	208,887.54	97.755272	205,286.07	-3,601.47	0.25
		Base		99.470257	208,887.54	97.755272	205,286.07	-3,601.47	0.25
86787EBC0	TRUIST BANK SR UNSECURED 04/24 3.2					3.200000	01 Apr 2024		
	210,000.000	Local		99.988524	209,975.90	99.604014	209,168.43	-807.47	0.26
		Base		99.988524	209,975.90	99.604014	209,168.43	-807.47	0.26
871829BL0	SYSCO CORPORATION COMPANY GUAR 04/30 5.95					5.950000	01 Apr 2030		
	270,000.000	Local		125.647133	339,247.26	106.872190	288,554.91	-50,692.35	0.36
		Base		125.647133	339,247.26	106.872190	288,554.91	-50,692.35	0.36
87246YAC0	NUVEEN FINANCE LLC SR UNSECURED 144A 11/24 4.125					4.125000	01 Nov 2024		
	50,000.000	Local		99.985120	49,992.56	99.367567	49,683.78	-308.78	0.06
		Base		99.985120	49,992.56	99.367567	49,683.78	-308.78	0.06
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15					3.150000	01 Oct 2026		
	80,000.000	Local		96.854988	77,483.99	82.000000	65,600.00	-11,883.99	0.08
		Base		96.854988	77,483.99	82.000000	65,600.00	-11,883.99	0.08
88315LAL2	TEXTAINER MARINE CONTAINERS LI TMCL 2021 1A A 144A					1.680000	20 Feb 2046		
	491,354.940	Local		92.974972	456,837.12	87.331740	429,108.82	-27,728.30	0.53
	Original Face: 550,000.000	Base		92.974972	456,837.12	87.331740	429,108.82	-27,728.30	0.53
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375					2.375000	26 Aug 2029		
	300,000.000	Local		99.199220	297,597.66	89.897275	269,691.83	-27,905.83	0.33
		Base		99.199220	297,597.66	89.897275	269,691.83	-27,905.83	0.33
889184AC1	TOLEDO HOSPITAL/THE SECURED 11/28 5.325					5.325000	15 Nov 2028		
	220,000.000	Local		100.000000	220,000.00	94.711141	208,364.51	-11,635.49	0.26
		Base		100.000000	220,000.00	94.711141	208,364.51	-11,635.49	0.26

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89178BAA2	TOWD POINT MORTGAGE TRUST TPMT 2019 4 A1 144A					2.900000	25 Oct 2059		
	4,525.360	Local	100.448362	4,545.65	96.909420	4,385.50	-160.15	0.01	
Original Face:	9,000.000	Base	100.448362	4,545.65	96.909420	4,385.50	-160.15	0.01	
89236TCQ6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/22 2.8					2.800000	13 Jul 2022		
	80,000.000	Local	99.998725	79,998.98	100.009446	80,007.56	8.58	0.10	
		Base	99.998725	79,998.98	100.009446	80,007.56	8.58	0.10	
89566EAH1	TRISTATE GEN+TRANS ASSN 1ST MORTGAGE 11/44 4.7					4.700000	01 Nov 2044		
	245,000.000	Local	115.066943	281,914.01	89.427441	219,097.23	-62,816.78	0.27	
		Base	115.066943	281,914.01	89.427441	219,097.23	-62,816.78	0.27	
89566EAK4	TRISTATE GEN+TRANS ASSN 1ST MORTGAGE 06/46 4.25					4.250000	01 Jun 2046		
	55,000.000	Local	108.958345	59,927.09	87.165883	47,941.24	-11,985.85	0.06	
		Base	108.958345	59,927.09	87.165883	47,941.24	-11,985.85	0.06	
89656GAA2	TRINITY RAIL LEASING L.P. TRL 2021 1A A 144A					2.260000	19 Jul 2051		
	254,950.780	Local	99.312169	253,197.15	87.995130	224,344.27	-28,852.88	0.28	
Original Face:	265,000.000	Base	99.312169	253,197.15	87.995130	224,344.27	-28,852.88	0.28	
90265EAQ3	UDR INC COMPANY GUAR 01/30 3.2					3.200000	15 Jan 2030		
	105,000.000	Local	99.746667	104,734.00	89.952286	94,449.90	-10,284.10	0.12	
		Base	99.746667	104,734.00	89.952286	94,449.90	-10,284.10	0.12	
903436AA1	US AIRWAYS 2011 1A PTT PASS THRU CE 04/25 7.125					7.125000	22 Apr 2025		
	12,147.970	Local	98.165537	11,925.12	100.862240	12,252.71	327.59	0.02	
Original Face:	35,000.000	Base	98.165537	11,925.12	100.862240	12,252.71	327.59	0.02	
90352WAD6	USQ RAIL I LLC STEAM 2021 1A A 144A					2.250000	28 Feb 2051		
	93,648.630	Local	100.009450	93,657.48	88.234840	82,630.72	-11,026.76	0.10	
Original Face:	100,000.000	Base	100.009450	93,657.48	88.234840	82,630.72	-11,026.76	0.10	
91087BAR1	UNITED MEXICAN STATES SR UNSECURED 02/34 3.5					3.500000	12 Feb 2034		
	235,000.000	Local	99.473098	233,761.78	81.959389	192,604.56	-41,157.22	0.24	
		Base	99.473098	233,761.78	81.959389	192,604.56	-41,157.22	0.24	
911363AM1	UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875					3.875000	15 Feb 2031		
	75,000.000	Local	100.000000	75,000.00	84.358750	63,269.06	-11,730.94	0.08	
		Base	100.000000	75,000.00	84.358750	63,269.06	-11,730.94	0.08	

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912803EV1	STRIP PRINC 11/46 0.00000					15 Nov 2046		
		2,475,000.000	Local 65.549682	1,622,354.64	43.963449	1,088,095.36	-534,259.28	1.34
			Base 65.549682	1,622,354.64	43.963449	1,088,095.36	-534,259.28	1.34
912810RS9	US TREASURY N/B 05/46 2.5				2.500000	15 May 2046		
		380,000.000	Local 97.641953	371,039.42	85.382812	324,454.69	-46,584.73	0.40
			Base 97.641953	371,039.42	85.382812	324,454.69	-46,584.73	0.40
912810RX8	US TREASURY N/B 05/47 3				3.000000	15 May 2047		
		540,000.000	Local 102.640633	554,259.42	94.156250	508,443.75	-45,815.67	0.63
			Base 102.640633	554,259.42	94.156250	508,443.75	-45,815.67	0.63
91282CBL4	US TREASURY N/B 02/31 1.125				1.125000	15 Feb 2031		
		3,150,000.000	Local 96.300382	3,033,462.03	86.140625	2,713,429.69	-320,032.34	3.35
			Base 96.300382	3,033,462.03	86.140625	2,713,429.69	-320,032.34	3.35
91282CCB5	US TREASURY N/B 05/31 1.625				1.625000	15 May 2031		
		1,100,000.000	Local 101.393742	1,115,331.16	89.578125	985,359.38	-129,971.78	1.22
			Base 101.393742	1,115,331.16	89.578125	985,359.38	-129,971.78	1.22
91282CDJ7	US TREASURY N/B 11/31 1.375				1.375000	15 Nov 2031		
		750,000.000	Local 96.551115	724,133.36	86.984375	652,382.81	-71,750.55	0.81
			Base 96.551115	724,133.36	86.984375	652,382.81	-71,750.55	0.81
91412F7Y7	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/43 FIXED OID 5.77				5.770000	15 May 2043		
		315,000.000	Local 130.100803	409,817.53	114.136650	359,530.45	-50,287.08	0.44
Original Face:		315,000.000	Base 130.100803	409,817.53	114.136650	359,530.45	-50,287.08	0.44
91913YAW0	VALERO ENERGY CORP SR UNSECURED 04/29 4				4.000000	01 Apr 2029		
		210,000.000	Local 99.450200	208,845.42	94.791026	199,061.15	-9,784.27	0.25
			Base 99.450200	208,845.42	94.791026	199,061.15	-9,784.27	0.25
92277GAG2	VENTAS REALTY LP COMPANY GUAR 01/26 4.125				4.125000	15 Jan 2026		
		25,000.000	Local 99.706080	24,926.52	99.027420	24,756.86	-169.66	0.03
			Base 99.706080	24,926.52	99.027420	24,756.86	-169.66	0.03
92343VCV4	VERIZON COMMUNICATIONS SR UNSECURED 01/36 4.272				4.272000	15 Jan 2036		
		170,000.000	Local 119.952500	203,919.25	94.485330	160,625.06	-43,294.19	0.20
			Base 119.952500	203,919.25	94.485330	160,625.06	-43,294.19	0.20

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5				4.500000	10 Aug 2033			
		125,000.000	Local	99.785136	124,731.42	97.791015	122,238.77	-2,492.65	0.15
			Base	99.785136	124,731.42	97.791015	122,238.77	-2,492.65	0.15
92536PAA2	VERUS SECURITIZATION TRUST VERUS 2020 1 A1 144A				2.417000	25 Jan 2060			
		12,845.960	Local	99.865483	12,828.68	98.124530	12,605.04	-223.64	0.02
		Original Face: 105,000.000	Base	99.865483	12,828.68	98.124530	12,605.04	-223.64	0.02
92537KAA2	VERUS SECURITIZATION TRUST VERUS 2019 4 A1 144A				2.642000	25 Nov 2059			
		26,606.620	Local	100.000000	26,606.62	99.448560	26,459.90	-146.72	0.03
		Original Face: 225,000.000	Base	100.000000	26,606.62	99.448560	26,459.90	-146.72	0.03
92826CAE2	VISA INC SR UNSECURED 12/35 4.15				4.150000	14 Dec 2035			
		185,000.000	Local	99.897622	184,810.60	99.749953	184,537.41	-273.19	0.23
			Base	99.897622	184,810.60	99.749953	184,537.41	-273.19	0.23
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15				6.150000	27 Feb 2037			
		25,000.000	Local	116.280080	29,070.02	108.290791	27,072.70	-1,997.32	0.03
			Base	116.280080	29,070.02	108.290791	27,072.70	-1,997.32	0.03
92936UAE9	WP CAREY INC SR UNSECURED 10/26 4.25				4.250000	01 Oct 2026			
		50,000.000	Local	99.852940	49,926.47	98.736112	49,368.06	-558.41	0.06
			Base	99.852940	49,926.47	98.736112	49,368.06	-558.41	0.06
92940PAF1	WRKCO INC COMPANY GUAR 06/32 4.2				4.200000	01 Jun 2032			
		35,000.000	Local	99.970771	34,989.77	94.678766	33,137.57	-1,852.20	0.04
			Base	99.970771	34,989.77	94.678766	33,137.57	-1,852.20	0.04
94974BFN5	WELLS FARGO + COMPANY SUBORDINATED 08/23 4.125				4.125000	15 Aug 2023			
		95,000.000	Local	99.902600	94,907.47	100.772098	95,733.49	826.02	0.12
			Base	99.902600	94,907.47	100.772098	95,733.49	826.02	0.12
94989NBE6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C30 A4				3.664000	15 Sep 2058			
		150,000.000	Local	102.139473	153,209.21	98.424470	147,636.71	-5,572.50	0.18
		Original Face: 150,000.000	Base	102.139473	153,209.21	98.424470	147,636.71	-5,572.50	0.18
94989TAZ7	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC22 A4				3.839000	15 Sep 2058			
		175,000.000	Local	102.262251	178,958.94	98.922830	173,114.95	-5,843.99	0.21
		Original Face: 175,000.000	Base	102.262251	178,958.94	98.922830	173,114.95	-5,843.99	0.21

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
	270,000.000	Local	106.497804	287,544.07	88.136951	237,969.77	-49,574.30	0.29	
		Base	106.497804	287,544.07	88.136951	237,969.77	-49,574.30	0.29	
95001VAU4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C51 A4					3.311000	15 Jun 2052		
	280,000.000	Local	102.617593	287,329.26	93.718730	262,412.44	-24,916.82	0.32	
	Original Face: 280,000.000	Base	102.617593	287,329.26	93.718730	262,412.44	-24,916.82	0.32	
95001VAY6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2019 C51 B					3.836000	15 Jun 2052		
	230,000.000	Local	102.447517	235,629.29	91.557590	210,582.46	-25,046.83	0.26	
	Original Face: 230,000.000	Base	102.447517	235,629.29	91.557590	210,582.46	-25,046.83	0.26	
95002KAE3	WELLS FARGO MORTGAGE BACKED SE WFMBBS 2020 1 A5 144A					3.000000	25 Dec 2049		
	359,357.210	Local	101.337207	364,162.56	89.462090	321,488.47	-42,674.09	0.40	
	Original Face: 400,000.000	Base	101.337207	364,162.56	89.462090	321,488.47	-42,674.09	0.40	
95040QAD6	WELLTOWER INC SR UNSECURED 04/28 4.25					4.250000	15 Apr 2028		
	100,000.000	Local	99.974570	99,974.57	97.199754	97,199.75	-2,774.82	0.12	
		Base	99.974570	99,974.57	97.199754	97,199.75	-2,774.82	0.12	
958102AR6	WESTERN DIGITAL CORP SR UNSECURED 02/32 3.1					3.100000	01 Feb 2032		
	180,000.000	Local	99.738972	179,530.15	76.680000	138,024.00	-41,506.15	0.17	
		Base	99.738972	179,530.15	76.680000	138,024.00	-41,506.15	0.17	
958254AF1	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/26 4.65					4.650000	01 Jul 2026		
	205,000.000	Local	100.160220	205,328.45	94.250000	193,212.50	-12,115.95	0.24	
		Base	100.160220	205,328.45	94.250000	193,212.50	-12,115.95	0.24	
960386AM2	WESTINGHOUSE AIR BRAKE COMPANY GUAR 09/28 4.95					4.950000	15 Sep 2028		
	210,000.000	Local	99.924943	209,842.38	96.738235	203,150.29	-6,692.09	0.25	
		Base	99.924943	209,842.38	96.738235	203,150.29	-6,692.09	0.25	
960413AY8	WESTLAKE CORP SR UNSECURED 08/41 2.875					2.875000	15 Aug 2041		
	100,000.000	Local	98.034080	98,034.08	71.000229	71,000.23	-27,033.85	0.09	
		Base	98.034080	98,034.08	71.000229	71,000.23	-27,033.85	0.09	
963320AW6	WHIRLPOOL CORP SR UNSECURED 02/29 4.75					4.750000	26 Feb 2029		
	125,000.000	Local	99.146952	123,933.69	100.208490	125,260.61	1,326.92	0.15	
		Base	99.146952	123,933.69	100.208490	125,260.61	1,326.92	0.15	

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Holdings

CONNING-GOODWIN CPT CR PLS BND

CONNING INC

FUND: HBQ4



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
96950FAQ7	WILLIAMS COMPANIES INC SR UNSECURED 01/25 3.9					3.900000	15 Jan 2025		
	85,000.000	Local	99.342753	84,441.34	98.936698	84,096.19	-345.15	0.10	
		Base	99.342753	84,441.34	98.936698	84,096.19	-345.15	0.10	
980236AM5	WOODSIDE FINANCE LTD COMPANY GUAR 144A 03/25 3.65					3.650000	05 Mar 2025		
	55,000.000	Local	99.988636	54,993.75	98.334287	54,083.86	-909.89	0.07	
		Base	99.988636	54,993.75	98.334287	54,083.86	-909.89	0.07	
980236AQ6	WOODSIDE FINANCE LTD COMPANY GUAR 144A 03/29 4.5					4.500000	04 Mar 2029		
	145,000.000	Local	99.868621	144,809.50	96.401956	139,782.84	-5,026.66	0.17	
		Base	99.868621	144,809.50	96.401956	139,782.84	-5,026.66	0.17	
98310WAM0	TRAVEL + LEISURE CO SR SECURED 10/25 5.1					6.600000	01 Oct 2025		
	25,000.000	Local	99.978280	24,994.57	96.959916	24,239.98	-754.59	0.03	
		Base	99.978280	24,994.57	96.959916	24,239.98	-754.59	0.03	
983130AV7	WYNN LAS VEGAS LLC/CORP COMPANY GUAR 144A 03/25 5.5					5.500000	01 Mar 2025		
	140,000.000	Local	102.402729	143,363.82	91.500000	128,100.00	-15,263.82	0.16	
		Base	102.402729	143,363.82	91.500000	128,100.00	-15,263.82	0.16	
US DOLLAR Total									
	84,319,449.910	Local		85,509,681.25		76,587,603.55	-8,922,077.70	94.64	
Original Face:	94,505,666.000	Base		85,509,681.25		76,587,603.55	-8,922,077.70	94.64	
FIXED INCOME Total									
	84,319,449.910	Base		85,509,681.25		76,587,603.55	-8,922,077.70	94.64	
Original Face:	94,505,666.000								

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Books Closed

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Holdings

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



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		85,937,274.260	Base	90,059,416.47		80,927,271.83	-9,132,144.64	100.00
Original Face:		94,505,666.000						



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,123,231.17	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,123,231.17	1,123,231.17	4	0.00
		1,123,231.17	1,123,231.17	4	0.00
COMMON STOCK					
15,725	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	1,436,164.25	1,260,618.30	5	0.00
15,911	CUSIP # 011642105 ALARM.COM HOLDINGS INC	984,254.46	949,698.90	3	0.00
3,753	CUSIP # 016255101 ALIGN TECHNOLOGY INC	888,222.51	790,021.02	3	0.00
7,850	CUSIP # 040413106 ARISTA NETWORKS INC	735,859.00	530,457.70	2	0.00
4,798	CUSIP # 052769106 AUTODESK INC	825,064.08	409,067.88	3	0.00
47,996	CUSIP # 127097103 COTERRA ENERGY INC	1,237,816.84	807,733.07	4	0.00
17,343	CUSIP # 192422103 COGNEX CORPORATION	737,424.36	838,064.14	2	0.00
6,520	CUSIP # 248019101 DELUXE CORP	141,288.40	286,564.43	0	0.00
14,637	CUSIP # 25659T107 DOLBY LABORATORIES INC	1,047,423.72	943,539.03	4	0.00
47,474	CUSIP # 371901109 GENTEX CORP	1,327,847.78	1,317,988.33	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,786	CUSIP # 37253A103 GENTHERM INC	361,104.26	205,705.04	1	0.00
6,824	CUSIP # 384109104 GRACO INC	405,413.84	191,327.74	1	0.00
1,978	CUSIP # 44980X109 IPG PHOTONICS INC	186,189.14	263,452.35	1	0.00
5,828	CUSIP # 45867G101 INTERDIGITAL INC	354,342.40	377,360.09	1	0.00
2,314	CUSIP # 461202103 INTUIT INC	891,908.16	288,992.45	3	0.00
3,435	CUSIP # 46120E602 INTUITIVE SURGICAL INC	689,438.85	280,363.93	2	0.00
28,337	CUSIP # 477143101 JETBLUE AIRWAYS CORP	237,180.69	298,940.23	1	0.00
4,761	CUSIP # 50187T106 LGI HOMES INC	413,730.90	721,271.62	1	0.00
4,970	CUSIP # 515098101 LANDSTAR SYSTEMS INC	722,737.40	389,696.56	2	0.00
3,170	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	238,098.70	263,553.16	1	0.00
19,784	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	1,149,054.72	1,025,482.48	4	0.00
15,437	CUSIP # 62855J104 MYRIAD GENETICS INC	280,490.29	512,618.00	1	0.00
10,306	CUSIP # 655664100 NORDSTROM INC	217,765.78	376,679.00	1	0.00
3,676	CUSIP # 704326107 PAYCHEX INC	418,586.12	341,713.65	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,077	CUSIP # 727493108 PLANTRONICS INC	201,455.36	87,261.96	1	0.00
17,999	CUSIP # 729132100 PLEXUS CORP	1,412,921.50	1,051,268.00	5	0.00
14,479	CUSIP # 739276103 POWER INTEGRATIONS INC	1,086,069.79	458,384.90	4	0.00
14,334	CUSIP # 743713109 PROTO LABS INC	685,738.56	1,077,716.54	2	0.00
35,360	CUSIP # 74624M102 PURE STORAGE INC-CLASS A	909,105.60	578,777.34	3	0.00
5,439	CUSIP # 816850101 SEMTECH CORP	298,981.83	296,393.14	1	0.00
12,706	CUSIP # 83125X103 SLEEP NUMBER CORP	393,250.70	334,892.80	1	0.00
4,320	CUSIP # 833034101 SNAP-ON INC	851,169.60	821,116.79	3	0.00
141,324	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	883,275.00	559,842.58	3	0.00
15,590	CUSIP # 860897107 STITCH FIX INC CL A	77,014.60	516,045.53	0	0.00
5,591	CUSIP # 86272C103 STRATEGIC EDUCATION INC	394,612.78	538,084.95	1	0.00
33,230	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	1,340,830.50	949,634.10	5	0.00
12,949	CUSIP # 872540109 TJX COMPANIES INC	723,201.65	505,468.75	2	0.00
1,340	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	164,190.20	217,561.86	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
57,972	CUSIP # 904311107 UNDER ARMOUR INC - CLASS C CL A	482,906.76	838,137.61	2	0.00
21,126	CUSIP # 92552V100 VIASAT INC	647,089.38	857,159.03	2	0.00
8,609	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	300,540.19	736,986.73	1	0.00
		26,779,760.65	24,095,641.71	90	0.00
	FOREIGN STOCK				
14,527	CUSIP # 683715106 OPEN TEXT CORP	549,701.68	488,464.56	2	0.00
11,408	CUSIP # H2906T109 GARMIN LTD	1,120,836.00	805,330.21	4	0.00
4,159	CUSIP # N22717107 CORE LABORATORIES NV	82,389.79	203,183.91	0	0.00
		1,752,927.47	1,496,978.68	6	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
101,874.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	101,874.24	101,874.24	0	0.00
		101,874.24	101,874.24	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,910,545.29	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	4,910,545.29	4,910,545.29	5	0.00
		4,910,545.29	4,910,545.29	5	0.00
COMMON STOCK					
6,850	CUSIP # 00724F101 ADOBE SYSTEMS INC	2,507,511.00	1,372,810.53	3	0.00
3,945	CUSIP # 02079K305 ALPHABET INC	8,597,180.70	4,259,852.87	10	0.00
47,400	CUSIP # 023135106 AMAZON.COM INC	5,034,354.00	5,479,116.45	6	0.00
9,100	CUSIP # 053015103 AUTO DATA PROCESSING INC.	1,911,364.00	1,573,365.94	2	9,464.00
88,000	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	3,279,760.00	3,522,399.98	4	0.00
3,000	CUSIP # 29414B104 EPAM SYSTEMS INC	884,340.00	1,042,360.20	1	0.00
28,225	CUSIP # 30303M102 META PLATFORMS INC	4,551,281.25	4,587,690.36	5	0.00
23,400	CUSIP # 337738108 FISERV INC	2,081,898.00	2,559,048.87	2	0.00
14,000	CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	2,941,540.00	3,577,118.69	3	0.00
18,750	CUSIP # 37940X102 GLOBAL PAYMENTS INC	2,074,500.00	3,043,445.41	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,125	CUSIP # 461202103 INTUIT INC	1,975,380.00	1,248,128.18	2	0.00
72,785	CUSIP # 49271V100 KEURIG DR PEPPER INC	2,575,861.15	2,546,890.60	3	13,647.19
5,225	CUSIP # 57636Q104 MASTERCARD INC	1,648,383.00	1,807,747.37	2	0.00
41,925	CUSIP # 594918104 MICROSOFT CORPORATION	10,767,597.75	3,604,145.49	12	0.00
21,275	CUSIP # 61174X109 MONSTER BEVERAGE CORP	1,972,192.50	1,813,499.39	2	0.00
21,540	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	2,099,719.20	1,985,978.79	2	0.00
10,050	CUSIP # 67066G104 NVIDIA CORP	1,523,479.50	1,480,016.91	2	402.00
2,175	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	1,374,078.00	1,546,720.41	2	0.00
20,650	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	1,442,196.00	2,550,828.77	2	0.00
96,650	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	6,106,347.00	7,367,470.46	7	0.00
7,800	CUSIP # 911312106 UNITED PARCEL SERVICE INC	1,423,812.00	1,528,292.76	2	0.00
7,250	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	3,723,817.50	2,447,003.71	4	0.00
23,725	CUSIP # 92826C839 VISA INC CL A	4,671,215.25	2,242,660.75	5	0.00
7,525	CUSIP # G0403H108 AON PLC	2,029,342.00	1,430,300.72	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		77,197,149.80	64,616,893.61	86	23,513.19
	FOREIGN STOCK				
34,850	CUSIP # 046353108 ASTRAZENECA PLC SPONS ADR	2,302,539.50	2,308,128.37	3	0.00
4,425	CUSIP # G1151C101 ACCENTURE PLC	1,228,601.25	1,332,572.46	1	0.00
9,725	CUSIP # G5494J103 LINDE PLC	2,796,229.25	3,053,529.98	3	0.00
1,475	CUSIP # N07059210 ASML HOLDING NV NY REG SHRS	701,923.00	729,781.92	1	0.00
		7,029,293.00	7,424,012.73	8	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
395,100.32	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	395,100.32	395,100.32	0	0.00
		395,100.32	395,100.32	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX2776
FACETS LIFESTYLE AGGRESSIVE FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
382.165	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	49,318.39	45,186.69	3	0.00
		49,318.39	45,186.69	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,369.893	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	16,083.18	17,375.87	1	0.00
15,752.614	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	182,320.75	185,850.55	11	0.00
59,116.38	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	59,116.38	59,116.38	4	0.00
		257,520.31	262,342.80	16	0.00
COMMON TRUST FUNDS - EQUITY					
950.921	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	47,206.19	38,168.40	3	0.00
3,985.967	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	250,426.35	227,207.24	16	0.00
2,774.678	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	450,657.93	250,946.74	28	0.00
18,349.61	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	414,394.75	403,085.02	26	0.00
11,779.227	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	143,862.06	170,136.96	9	0.00
		1,306,547.28	1,089,544.36	81	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX2856
FACETS LIFESTYLE CONSERVATIVE FD

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
690.249	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	89,076.63	81,231.76	3	0.00
		89,076.63	81,231.76	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
7,326.546	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	86,017.06	81,881.40	3	0.00
141,252.749	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,634,859.32	1,705,812.93	56	0.00
98,603.57	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	98,603.57	98,603.57	3	0.00
		1,819,479.95	1,886,297.90	62	0.00
COMMON TRUST FUNDS - EQUITY					
1,187.364	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	58,943.84	48,918.95	2	0.00
2,328.813	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	146,312.33	139,450.59	5	0.00
2,334.963	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	379,240.25	243,504.38	13	0.00
14,187.138	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	320,392.39	297,509.23	11	0.00
9,582.31	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	117,030.67	135,241.31	4	0.00
		1,021,919.48	864,624.46	35	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX2810
FACETS LIFESTYLE MODERATE FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
770.6	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	99,445.93	92,603.13	3	0.00
		99,445.93	92,603.13	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
8,291.256	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	97,343.20	88,358.56	3	0.00
98,257.074	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,137,227.37	1,162,162.34	35	0.00
112,878.89	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	112,878.89	112,878.89	3	0.00
		1,347,449.46	1,363,399.79	41	0.00
COMMON TRUST FUNDS - EQUITY					
1,175.514	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	58,355.57	42,056.67	2	0.00
5,501.658	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	345,652.67	331,271.71	11	0.00
3,799.447	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	617,098.96	389,063.08	19	0.00
27,355.347	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	617,774.01	588,932.59	19	0.00
15,843.41	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	193,498.74	226,413.74	6	0.00
		1,832,379.95	1,577,737.79	56	0.00

Holdings



FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CASH								
AUSTRALIAN DOLLAR								
							Exchange Rate:	1.448750
AUD	AUSTRALIAN DOLLAR							
		2,669.220	Local	1.000000	2,669.22	1.000000	2,669.22	0.00
			Base	0.690981	1,844.38	0.690250	1,842.43	-1.95
								0.09
								0.00
AUSTRALIAN DOLLAR Total								
		2,669.220	Local		2,669.22		2,669.22	0.00
			Base		1,844.38		1,842.43	-1.95
								0.09
								0.00
BRAZILIAN REAL								
							Exchange Rate:	5.233450
BRL	BRAZILIAN REAL							
		586,966.630	Local	1.000000	586,966.63	1.000000	586,966.63	0.00
			Base	0.195738	114,891.82	0.191079	112,156.73	-2,735.09
								20.75
								0.10
BRAZILIAN REAL Total								
		586,966.630	Local		586,966.63		586,966.63	0.00
			Base		114,891.82		112,156.73	-2,735.09
								20.75
								0.10
CANADIAN DOLLAR								
							Exchange Rate:	1.287200
CAD	CANADIAN DOLLAR							
		7,897.360	Local	1.000000	7,897.36	1.000000	7,897.36	0.00
			Base	0.771473	6,092.60	0.776880	6,135.30	42.70
								0.18
								0.01
CANADIAN DOLLAR Total								
		7,897.360	Local		7,897.36		7,897.36	0.00
			Base		6,092.60		6,135.30	42.70
								0.18
								0.01
CHILEAN PESO								
							Exchange Rate:	917.650000
CLP	CHILEAN PESO							
		4,195,292.000	Local	1.000000	4,195,292.00	1.000000	4,195,292.00	0.00
			Base	0.001142	4,789.86	0.001090	4,571.78	-218.08
								17.13
								0.00

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CHILEAN PESO Total								
		4,195,292.000	Local	4,195,292.00		4,195,292.00	0.00	17.13
			Base	4,789.86		4,571.78	-218.08	0.00
							Exchange Rate:	4,151.370000
COLOMBIAN PESO								
COP	COLOMBIAN PESO							
		11,946,468.250	Local	11,946,468.25	1.000000	11,946,468.25	0.00	100.00
			Base	2,981.88	0.000241	2,877.72	-104.16	0.00
COLOMBIAN PESO Total								
		11,946,468.250	Local	11,946,468.25		11,946,468.25	0.00	100.00
			Base	2,981.88		2,877.72	-104.16	0.00
							Exchange Rate:	23.608000
CZECH KORUNA								
CZK	CZECH KORUNA							
		5,614.200	Local	5,614.20	1.000000	5,614.20	0.00	0.67
			Base	239.07	0.042359	237.81	-1.26	0.00
CZECH KORUNA Total								
		5,614.200	Local	5,614.20		5,614.20	0.00	0.67
			Base	239.07		237.81	-1.26	0.00
							Exchange Rate:	7.097550
DANISH KRONE								
DKK	DANISH KRONE							
		1,767.800	Local	1,767.80	1.000000	1,767.80	0.00	0.03
			Base	249.83	0.140894	249.07	-0.76	0.00
DANISH KRONE Total								
		1,767.800	Local	1,767.80		1,767.80	0.00	0.03
			Base	249.83		249.07	-0.76	0.00
							Exchange Rate:	0.954244
EURO CURRENCY								

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
INTERNATIONAL									
EUR	EURO CURRENCY								
		12,118.280	Local	1.000000	12,118.28	1.000000	12,118.28	0.00	0.11
			Base	1.051111	12,737.66	1.047950	12,699.35	-38.31	0.01
INTERNATIONAL Total		12,118.280	Local		12,118.28		12,118.28	0.00	0.11
			Base		12,737.66		12,699.35	-38.31	0.01
EURO CURRENCY Total		12,118.280	Local		12,118.28		12,118.28	0.00	0.11
			Base		12,737.66		12,699.35	-38.31	0.01
HONG KONG DOLLAR							Exchange Rate:	7.846800	
HKD	HONG KONG DOLLAR								
		132,855.180	Local	1.000000	132,855.18	1.000000	132,855.18	0.00	0.31
			Base	0.127395	16,925.08	0.127440	16,931.13	6.05	0.02
HONG KONG DOLLAR Total		132,855.180	Local		132,855.18		132,855.18	0.00	0.31
			Base		16,925.08		16,931.13	6.05	0.02
HUNGARIAN FORINT							Exchange Rate:	378.333900	
HUF	HUNGARIAN FORINT								
		870,810.940	Local	1.000000	870,810.94	1.000000	870,810.94	0.00	6.19
			Base	0.003053	2,658.67	0.002643	2,301.70	-356.97	0.00
HUNGARIAN FORINT Total		870,810.940	Local		870,810.94		870,810.94	0.00	6.19
			Base		2,658.67		2,301.70	-356.97	0.00
INDIAN RUPEE							Exchange Rate:	78.972500	
INR	INDIAN RUPEE								
		2,694,497.780	Local	1.000000	2,694,497.78	1.000000	2,694,497.78	0.00	2.16

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

Books Closed

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	0.012821	34,546.27	0.012663	34,119.44	-426.83	0.03
INDIAN RUPEE Total								
	2,694,497.780	Local		2,694,497.78		2,694,497.78	0.00	2.16
		Base		34,546.27		34,119.44	-426.83	0.03
INDONESIAN RUPIAH							Exchange Rate:	14,897.500000
IDR	INDONESIAN RUPIAH							
	114,469,010.800	Local	1.000000	114,469,010.80	1.000000	114,469,010.80	0.00	6.94
		Base	0.000068	7,737.86	0.000067	7,683.77	-54.09	0.01
INDONESIAN RUPIAH Total								
	114,469,010.800	Local		114,469,010.80		114,469,010.80	0.00	6.94
		Base		7,737.86		7,683.77	-54.09	0.01
JAPANESE YEN							Exchange Rate:	135.680000
JPY	JAPANESE YEN							
	7,190,595.000	Local	1.000000	7,190,595.00	1.000000	7,190,595.00	0.00	0.32
		Base	0.007352	52,865.29	0.007370	52,996.72	131.43	0.05
JAPANESE YEN Total								
	7,190,595.000	Local		7,190,595.00		7,190,595.00	0.00	0.32
		Base		52,865.29		52,996.72	131.43	0.05
MALAYSIAN RINGGIT							Exchange Rate:	4.407500
MYR	MALAYSIAN RINGGIT							
	67,148.440	Local	1.000000	67,148.44	1.000000	67,148.44	0.00	16.08
		Base	0.228303	15,330.19	0.226886	15,235.04	-95.15	0.01
MALAYSIAN RINGGIT Total								
	67,148.440	Local		67,148.44		67,148.44	0.00	16.08
		Base		15,330.19		15,235.04	-95.15	0.01

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
MEXICAN PESO							Exchange Rate:	20.109500
MXN	MEXICAN PESO (NEW)							
		66,724.170	Local	1.000000	66,724.17	1.000000	66,724.17	0.00
			Base	0.049317	3,290.63	0.049728	3,318.04	27.41
								0.86
								0.00
MEXICAN PESO Total		66,724.170	Local		66,724.17		66,724.17	0.00
			Base		3,290.63		3,318.04	27.41
								0.86
								0.00
NEW ISRAELI SHEQEL							Exchange Rate:	3.492950
ILS	NEW ISRAELI SHEQEL							
		819.130	Local	1.000000	819.13	1.000000	819.13	0.00
			Base	0.289673	237.28	0.286291	234.51	-2.77
								0.18
								0.00
NEW ISRAELI SHEQEL Total		819.130	Local		819.13		819.13	0.00
			Base		237.28		234.51	-2.77
								0.18
								0.00
NEW TAIWAN DOLLAR							Exchange Rate:	29.733500
TWD	NEW TAIWAN DOLLAR							
		233,405.000	Local	1.000000	233,405.00	1.000000	233,405.00	0.00
			Base	0.033646	7,853.26	0.033632	7,849.90	-3.36
								0.51
								0.01
NEW TAIWAN DOLLAR Total		233,405.000	Local		233,405.00		233,405.00	0.00
			Base		7,853.26		7,849.90	-3.36
								0.51
								0.01
NEW ZEALAND DOLLAR							Exchange Rate:	1.601153
NZD	NEW ZEALAND DOLLAR							
		366.640	Local	1.000000	366.64	1.000000	366.64	0.00
			Base	0.704997	258.48	0.624550	228.98	-29.50
								100.00
								0.00

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Books Closed

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

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

366.640	Local			366.64		366.64	0.00	100.00
	Base			258.48		228.98	-29.50	0.00

NORWEGIAN KRONE

Exchange Rate: 9.849700

NOK NORWEGIAN KRONE

2,418.960	Local	1.000000		2,418.96	1.000000	2,418.96	0.00	0.04
	Base	0.100890		244.05	0.101526	245.59	1.54	0.00

NORWEGIAN KRONE Total

2,418.960	Local			2,418.96		2,418.96	0.00	0.04
	Base			244.05		245.59	1.54	0.00

PHILIPPINE PISO

Exchange Rate: 54.985000

PHP PHILIPPINE PESO

265,615.910	Local	1.000000		265,615.91	1.000000	265,615.91	0.00	100.00
	Base	0.018426		4,894.34	0.018187	4,830.70	-63.64	0.00

PHILIPPINE PISO Total

265,615.910	Local			265,615.91		265,615.91	0.00	100.00
	Base			4,894.34		4,830.70	-63.64	0.00

POLISH ZLOTY

Exchange Rate: 4.481400

PLN POLISH ZLOTY

968.100	Local	1.000000		968.10	1.000000	968.10	0.00	100.00
	Base	0.261120		252.79	0.223145	216.03	-36.76	0.00

POLISH ZLOTY Total

968.100	Local			968.10		968.10	0.00	100.00
	Base			252.79		216.03	-36.76	0.00

POUND STERLING

Exchange Rate: 0.821490

GBP POUND STERLING

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,778.510	Local	1.000000	25,778.51	1.000000	25,778.51	0.00	0.38
			Base	1.227501	31,643.15	1.217300	31,380.19	-262.96	0.03
POUND STERLING Total									
		25,778.510	Local		25,778.51		25,778.51	0.00	0.38
			Base		31,643.15		31,380.19	-262.96	0.03
QATARI RIAL							Exchange Rate:	3.641750	
QAR	QATARI RIAL								
		33,631.270	Local	1.000000	33,631.27	1.000000	33,631.27	0.00	13.51
			Base	0.274595	9,234.99	0.274593	9,234.92	-0.07	0.01
QATARI RIAL Total									
		33,631.270	Local		33,631.27		33,631.27	0.00	13.51
			Base		9,234.99		9,234.92	-0.07	0.01
RUSSIAN RUBLE							Exchange Rate:	55.000000	
RUB	RUSSIAN RUBLE								
		2,566,562.040	Local	1.000000	2,566,562.04	1.000000	2,566,562.04	0.00	100.00
			Base	0.013342	34,242.41	0.018182	46,664.76	12,422.35	0.04
RUSSIAN RUBLE Total									
		2,566,562.040	Local		2,566,562.04		2,566,562.04	0.00	100.00
			Base		34,242.41		46,664.76	12,422.35	0.04
SINGAPORE DOLLAR							Exchange Rate:	1.389300	
SGD	SINGAPORE DOLLAR								
		354.110	Local	1.000000	354.11	1.000000	354.11	0.00	0.05
			Base	0.720200	255.03	0.719787	254.88	-0.15	0.00
SINGAPORE DOLLAR Total									
		354.110	Local		354.11		354.11	0.00	0.05
			Base		255.03		254.88	-0.15	0.00

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
SOUTH AFRICAN RAND							Exchange Rate:	16.268750	
ZAR	SOUTH AFRICAN RAND								
		88,972.840	Local	1.000000	88,972.84	1.000000	88,972.84	0.00	1.73
			Base	0.062960	5,601.75	0.061468	5,468.94	-132.81	0.00
SOUTH AFRICAN RAND Total									
		88,972.840	Local		88,972.84		88,972.84	0.00	1.73
			Base		5,601.75		5,468.94	-132.81	0.00
SOUTH KOREAN WON							Exchange Rate:	1,298.400000	
KRW	SOUTH KOREAN WON								
		38,688,150.000	Local	1.000000	38,688,150.00	1.000000	38,688,150.00	0.00	1.98
			Base	0.000775	29,978.15	0.000770	29,796.79	-181.36	0.03
SOUTH KOREAN WON Total									
		38,688,150.000	Local		38,688,150.00		38,688,150.00	0.00	1.98
			Base		29,978.15		29,796.79	-181.36	0.03
SWEDISH KRONA							Exchange Rate:	10.229750	
SEK	SWEDISH KRONA								
		2,512.110	Local	1.000000	2,512.11	1.000000	2,512.11	0.00	0.03
			Base	0.098782	248.15	0.097754	245.57	-2.58	0.00
SWEDISH KRONA Total									
		2,512.110	Local		2,512.11		2,512.11	0.00	0.03
			Base		248.15		245.57	-2.58	0.00
SWISS FRANC							Exchange Rate:	0.954650	
CHF	SWISS FRANC								
		251.850	Local	1.000000	251.85	1.000000	251.85	0.00	0.01
			Base	1.033115	260.19	1.047504	263.81	3.62	0.00

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SWISS FRANC Total								
		251.850	Local	251.85		251.85	0.00	0.01
			Base	260.19		263.81	3.62	0.00
							Exchange Rate:	35.355000
THAILAND BAHT								
THB	THAILAND BAHT							
		272,699.320	Local	272,699.32	1.000000	272,699.32	0.00	1.97
			Base	7,749.97	0.028285	7,713.18	-36.79	0.01
THAILAND BAHT Total								
		272,699.320	Local	272,699.32		272,699.32	0.00	1.97
			Base	7,749.97		7,713.18	-36.79	0.01
							Exchange Rate:	16.691250
TURKISH LIRA								
TRY	TURKISH LIRA							
		1,895.950	Local	1,895.95	1.000000	1,895.95	0.00	0.33
			Base	250.76	0.059912	113.59	-137.17	0.00
TURKISH LIRA Total								
		1,895.950	Local	1,895.95		1,895.95	0.00	0.33
			Base	250.76		113.59	-137.17	0.00
							Exchange Rate:	3.673100
UAE DIRHAM								
AED	UAE DIRHAM							
		921.790	Local	921.79	1.000000	921.79	0.00	0.10
			Base	250.96	0.272250	250.96	0.00	0.00
UAE DIRHAM Total								
		921.790	Local	921.79		921.79	0.00	0.10
			Base	250.96		250.96	0.00	0.00
							Exchange Rate:	1.000000
US DOLLAR								
USD	US DOLLAR							

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FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		71,916.900	Local	1.000000	71,916.90	1.000000	71,916.90	0.00	0.15
			Base	1.000000	71,916.90	1.000000	71,916.90	0.00	0.07

US DOLLAR Total

		71,916.900	Local		71,916.90		71,916.90	0.00	0.15
			Base		71,916.90		71,916.90	0.00	0.07

YUAN RENMINBI

Exchange Rate: 6.694300

CNY	YUAN RENMINBI	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		92,392.840	Local	1.000000	92,392.84	1.000000	92,392.84	0.00	1.77
			Base	0.149232	13,787.97	0.149381	13,801.72	13.75	0.01

YUAN RENMINBI Total

		92,392.840	Local		92,392.84		92,392.84	0.00	1.77
			Base		13,787.97		13,801.72	13.75	0.01

CASH Total

		184,600,069.320	Base		496,341.67		504,067.95	7,726.28	0.46
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
		1,141,255.340	Local	100.000000	1,141,255.34	1.038936	31 Dec 2030	1,141,255.34	0.00	2.32
			Base	100.000000	1,141,255.34	1.0000000		1,141,255.34	0.00	1.03

US DOLLAR Total

		1,141,255.340	Local		1,141,255.34		1,141,255.34	0.00	2.32
			Base		1,141,255.34		1,141,255.34	0.00	1.03

CASH EQUIVALENT Total

		1,141,255.340	Base		1,141,255.34		1,141,255.34	0.00	1.03
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EQUITY

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STATE STREET

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AUSTRALIAN DOLLAR							Exchange Rate:	1.448750
606558005	AUST AND NZ BANKING GROUP COMMON STOCK							
		4,084.000	Local 30.915451	126,258.70	22.030000	89,970.52	-36,288.18	3.11
			Base 22.923800	93,620.80	15.206212	62,102.17	-31,518.63	0.06
607614005	WESTPAC BANKING CORP COMMON STOCK							
		3,765.000	Local 33.986985	127,961.00	19.500000	73,417.50	-54,543.50	2.54
			Base 25.201344	94,883.06	13.459879	50,676.45	-44,206.61	0.05
608625901	FORTESCUE METALS GROUP LTD COMMON STOCK							
		2,883.000	Local 22.901446	66,024.87	17.530000	50,538.99	-15,485.88	1.75
			Base 17.374180	50,089.76	12.100086	34,884.55	-15,205.21	0.03
614469005	BHP GROUP LTD COMMON STOCK							
		10,995.000	Local 36.604320	402,464.50	41.250000	453,543.75	51,079.25	15.68
			Base 27.592650	303,381.19	28.472821	313,058.67	9,677.48	0.28
618549901	CSL LTD COMMON STOCK							
		573.000	Local 160.139581	91,759.98	269.060000	154,171.38	62,411.40	5.33
			Base 119.575131	68,516.55	185.718723	106,416.83	37,900.28	0.10
621503002	COMMONWEALTH BANK OF AUSTRAL COMMON STOCK							
		2,088.000	Local 88.937505	185,701.51	90.380000	188,713.44	3,011.93	6.53
			Base 66.393233	138,629.07	62.384814	130,259.49	-8,369.58	0.12
622010007	RIO TINTO LTD COMMON STOCK							
		884.000	Local 57.588778	50,908.48	102.700000	90,786.80	39,878.32	3.14
			Base 42.702070	37,748.63	70.888697	62,665.61	24,916.98	0.06
641297908	JAMES HARDIE INDUSTRIES CDI CDI EUR.59							
		2,705.000	Local 45.572776	123,274.36	31.770000	85,937.85	-37,336.51	2.97
			Base 34.355035	92,930.37	21.929249	59,318.62	-33,611.75	0.05
662460005	NATIONAL AUSTRALIA BANK LTD COMMON STOCK							
		3,873.000	Local 32.906445	127,446.66	27.390000	106,081.47	-21,365.19	3.67
			Base 24.400124	94,501.68	18.905953	73,222.76	-21,278.92	0.07
663710002	NEWCREST MINING LTD COMMON STOCK							
		1,791.000	Local 21.180586	37,934.43	20.890000	37,413.99	-520.44	1.29

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FRANKLIN GLOBAL DBI CIF
 QS INVESTORS 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
		Base	15.625974	27,986.12	14.419327	25,825.01	-2,161.11	0.02
677670002	SANTOS LTD COMMON STOCK							
		10,485.000 Local	7.253625	76,054.26	7.420000	77,798.70	1,744.44	2.69
		Base	5.468145	57,333.50	5.121657	53,700.57	-3,632.93	0.05
685085003	STOCKLAND REIT NPV							
		14,105.000 Local	3.451725	48,686.58	3.610000	50,919.05	2,232.47	1.76
		Base	2.372026	33,457.43	2.491803	35,146.89	1,689.46	0.03
694883000	WESFARMERS LTD COMMON STOCK							
		2,033.000 Local	42.567226	86,539.17	41.910000	85,203.03	-1,336.14	2.95
		Base	31.980143	65,015.63	28.928387	58,811.41	-6,204.22	0.05
698123908	WOOLWORTHS GROUP LTD COMMON STOCK							
		8,703.000 Local	30.606630	266,369.50	35.600000	309,826.80	43,457.30	10.71
		Base	22.264459	193,767.59	24.572908	213,858.02	20,090.43	0.19
ACI25YKM1	WOODSIDE ENERGY GROUP LTD COMMON STOCK							
		7,365.000 Local	27.522667	202,704.44	31.840000	234,501.60	31,797.16	8.11
		Base	19.865734	146,311.13	21.977567	161,864.78	15,553.65	0.15
B033YN903	DEXUS/AU REIT							
		18,008.000 Local	11.606109	209,002.81	8.880000	159,911.04	-49,091.77	5.53
		Base	8.606236	154,981.09	6.129422	110,378.63	-44,602.46	0.10
B03FYZ909	GOODMAN GROUP REIT							
		9,929.000 Local	18.715527	185,826.47	17.840000	177,133.36	-8,693.11	6.13
		Base	13.655199	135,582.47	12.314064	122,266.34	-13,316.13	0.11
B28YTC906	MACQUARIE GROUP LTD COMMON STOCK							
		923.000 Local	118.140856	109,044.01	164.510000	151,842.73	42,798.72	5.25
		Base	88.616522	81,793.05	113.553063	104,809.48	23,016.43	0.09
BLZH0Z901	SCENTRE GROUP REIT							
		29,919.000 Local	2.121060	63,459.99	2.590000	77,490.21	14,030.22	2.68
		Base	1.457593	43,609.72	1.787748	53,487.63	9,877.91	0.05
BNVS14905	ENDEAVOUR GROUP LTD/AUSTRALI COMMON STOCK							
		7,092.000 Local	6.500000	46,098.00	7.570000	53,686.44	7,588.44	1.86

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		Base	4.931875	34,976.86	5.225194	37,057.08	2,080.22	0.03
BYWR0T908	COLES GROUP LTD COMMON STOCK							
		9,933.000 Local	13.806663	137,141.58	17.810000	176,906.73	39,765.15	6.12
		Base	9.383925	93,210.53	12.293356	122,109.91	28,899.38	0.11
AUSTRALIAN DOLLAR Total								
		152,136.000 Local		2,770,661.30		2,885,795.38	115,134.08	99.79
		Base		2,042,326.23		1,991,920.90	-50,405.33	1.80
BRAZILIAN REAL							Exchange Rate:	5.233450
219628005	VALE SA COMMON STOCK							
		3,627.000 Local	26.581202	96,410.02	76.560000	277,683.12	181,273.10	9.81
		Base	8.191878	29,711.94	14.628973	53,059.29	23,347.35	0.05
268453008	PETROBRAS PETROLEO BRAS PR PREFERENCE							
		5,100.000 Local	23.756439	121,157.84	27.930000	142,443.00	21,285.16	5.03
		Base	6.361718	32,444.76	5.336824	27,217.80	-5,226.96	0.02
294542907	WEG SA COMMON STOCK							
		6,600.000 Local	23.075536	152,298.54	26.450000	174,570.00	22,271.46	6.17
		Base	4.329653	28,575.71	5.054027	33,356.58	4,780.87	0.03
ACI0NT451	ENGIE BRASIL ENERGIA SA COMMON STOCK							
		5,000.000 Local	28.318410	141,592.05	41.300000	206,500.00	64,907.95	7.30
		Base	8.545600	42,728.00	7.891544	39,457.72	-3,270.28	0.04
B08K3S903	LOCALIZA RENT A CAR COMMON STOCK							
		4,500.000 Local	41.437636	186,469.36	52.410000	235,845.00	49,375.64	8.34
		Base	7.774927	34,987.17	10.014426	45,064.92	10,077.75	0.04
B0P72G900	COSAN SA COMMON STOCK							
		9,900.000 Local	23.693913	234,569.74	18.200000	180,180.00	-54,389.74	6.37
		Base	4.498773	44,537.85	3.477629	34,428.53	-10,109.32	0.03
B2QY96901	HYPERA SA COMMON STOCK							
		9,100.000 Local	34.260521	311,770.74	38.040000	346,164.00	34,393.26	12.23
		Base	7.814927	71,115.84	7.268628	66,144.51	-4,971.33	0.06

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BF4J7N904	HAPVIDA PARTICIPACOES E INVE COMMON STOCK	32,477.000	Local 12.944707	420,405.24	5.470000	177,649.19	-242,756.05	6.28
			Base 2.522027	81,907.86	1.045200	33,944.95	-47,962.91	0.03
BG7ZWY901	AMBEV SA COMMON STOCK	15,500.000	Local 18.977567	294,152.29	13.400000	207,700.00	-86,452.29	7.34
			Base 5.964131	92,444.03	2.560452	39,687.01	-52,757.02	0.04
BJRFY3903	NATURA +CO HOLDING S.A. COMMON STOCK	5,900.000	Local 48.431556	285,746.18	13.420000	79,178.00	-206,568.18	2.80
			Base 8.542851	50,402.82	2.564274	15,129.22	-35,273.60	0.01
BNDQ8P905	REDE D OR SAO LUIZ SA COMMON STOCK	7,400.000	Local 52.341385	387,326.25	28.980000	214,452.00	-172,874.25	7.58
			Base 10.552699	78,089.97	5.537456	40,977.18	-37,112.79	0.04
BRAZILIAN REAL Total		105,104.000	Local	2,631,898.25		2,242,364.31	-389,533.94	79.25
			Base	586,945.95		428,467.71	-158,478.24	0.39
CANADIAN DOLLAR							Exchange Rate:	1.287200
00208D960	ARC RESOURCES LTD COMMON STOCK	3,775.000	Local 18.940151	71,499.07	16.230000	61,268.25	-10,230.82	1.41
			Base 14.644257	55,282.07	12.608763	47,598.08	-7,683.99	0.04
008474959	AGNICO EAGLE MINES LTD COMMON STOCK	1,347.000	Local 62.878374	84,697.17	58.920000	79,365.24	-5,331.93	1.83
			Base 48.616674	65,486.66	45.773773	61,657.27	-3,829.39	0.06
01626P965	ALIMENTATION COUCHE TARD INC COMMON STOCK	5,556.000	Local 40.235045	223,545.91	50.210000	278,966.76	55,420.85	6.42
			Base 31.025853	172,379.64	39.007147	216,723.71	44,344.07	0.20
067901959	BARRICK GOLD CORP COMMON STOCK	5,632.000	Local 23.723217	133,609.16	22.760000	128,184.32	-5,424.84	2.95
			Base 18.708475	105,366.13	17.681790	99,583.84	-5,782.29	0.09
112585955	BROOKFIELD ASSET MANAGE CL A COMMON STOCK							

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	3,307.000	Local	53.600375	177,256.44	57.260000	189,358.82	12,102.38	4.36	
		Base	41.768908	138,129.78	44.484152	147,109.09	8,979.31	0.13	
13321L959	CAMECO CORP COMMON STOCK								
	1,917.000	Local	31.035509	59,495.07	27.060000	51,874.02	-7,621.05	1.19	
		Base	24.468237	46,905.61	21.022374	40,299.89	-6,605.72	0.04	
136375961	CANADIAN NATL RAILWAY CO COMMON STOCK								
	979.000	Local	109.817150	107,510.99	144.790000	141,749.41	34,238.42	3.26	
		Base	81.465342	79,754.57	112.484462	110,122.29	30,367.72	0.10	
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK								
	4,164.000	Local	51.900192	216,112.40	69.170000	288,023.88	71,911.48	6.63	
		Base	40.757831	169,715.61	53.736793	223,760.01	54,044.40	0.20	
13645T951	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK								
	887.000	Local	95.079098	84,335.16	89.910000	79,750.17	-4,584.99	1.84	
		Base	76.921725	68,229.57	69.849285	61,956.32	-6,273.25	0.06	
15135U950	CENOVUS ENERGY INC COMMON STOCK								
	5,077.000	Local	12.110504	61,485.03	24.490000	124,335.73	62,850.70	2.86	
		Base	9.797747	49,743.16	19.025792	96,593.95	46,850.79	0.09	
290876952	EMERA INC COMMON STOCK								
	888.000	Local	55.075135	48,906.72	60.300000	53,546.40	4,639.68	1.23	
		Base	41.758390	37,081.45	46.845867	41,599.13	4,517.68	0.04	
291843951	EMPIRE CO LTD A COMMON STOCK								
	2,233.000	Local	34.410031	76,837.60	39.650000	88,538.45	11,700.85	2.04	
		Base	26.089946	58,258.85	30.803294	68,783.76	10,524.91	0.06	
29250N956	ENBRIDGE INC COMMON STOCK								
	5,934.000	Local	49.924794	296,253.73	54.360000	322,572.24	26,318.51	7.43	
		Base	37.760160	224,068.79	42.231200	250,599.94	26,531.15	0.23	
335934956	FIRST QUANTUM MINERALS LTD COMMON STOCK								
	2,383.000	Local	30.772833	73,331.66	24.420000	58,192.86	-15,138.80	1.34	
		Base	23.793122	56,699.01	18.971411	45,208.87	-11,490.14	0.04	
33767E970	FIRSTSERVICE CORP COMMON STOCK								

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Books Closed

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Holdings

FRANKLIN GLOBAL DBI CIF
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STATE STREET

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		287.000	Local 167.573763	48,093.67	156.140000	44,812.18	-3,281.49	1.03
			Base 131.574843	37,761.98	121.302051	34,813.69	-2,948.29	0.03
349553958	FORTIS INC COMMON STOCK	3,671.000	Local 52.350272	192,177.85	60.850000	223,380.35	31,202.50	5.14
			Base 40.875208	150,052.89	47.273151	173,539.74	23,486.85	0.16
351858956	FRANCO NEVADA CORP COMMON STOCK	416.000	Local 89.882356	37,391.06	169.320000	70,437.12	33,046.06	1.62
			Base 65.316707	27,171.75	131.541330	54,721.19	27,549.44	0.05
448811950	HYDRO ONE LTD COMMON STOCK	1,884.000	Local 26.088089	49,149.96	34.610000	65,205.24	16,055.28	1.50
			Base 19.780186	37,265.87	26.887819	50,656.65	13,390.78	0.05
45075E955	IA FINANCIAL CORP INC COMMON STOCK	795.000	Local 68.979547	54,838.74	64.020000	50,895.90	-3,942.84	1.17
			Base 52.300818	41,579.15	49.735861	39,540.01	-2,039.14	0.04
453038960	IMPERIAL OIL LTD COMMON STOCK	1,019.000	Local 66.423317	67,685.36	60.680000	61,832.92	-5,852.44	1.42
			Base 51.357576	52,333.37	47.141081	48,036.76	-4,296.61	0.04
493271951	KEYERA CORP COMMON STOCK	2,101.000	Local 32.253927	67,765.50	29.400000	61,769.40	-5,996.10	1.42
			Base 24.938282	52,395.33	22.840273	47,987.41	-4,407.92	0.04
539481952	LOBLAW COMPANIES LTD COMMON STOCK	1,197.000	Local 77.102565	92,291.77	116.090000	138,959.73	46,667.96	3.20
			Base 59.905698	71,707.12	90.188005	107,955.04	36,247.92	0.10
56501R957	MANULIFE FINANCIAL CORP COMMON STOCK	3,503.000	Local 24.212041	84,814.78	22.320000	78,186.96	-6,627.82	1.80
			Base 19.588239	68,617.60	17.339963	60,741.89	-7,875.71	0.05
59162N950	METRO INC/CN COMMON STOCK	2,660.000	Local 53.603180	142,584.46	69.090000	183,779.40	41,194.94	4.23
			Base 41.794639	111,173.74	53.674643	142,774.55	31,600.81	0.13
67077M959	NUTRIEN LTD COMMON STOCK							

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Books Closed

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		1,612.000	Local 55.090738	88,806.27	102.510000	165,246.12	76,439.85	3.81
			Base 40.884429	65,905.70	79.637974	128,376.41	62,470.71	0.12
70137W959	PARKLAND CORP COMMON STOCK	2,721.000	Local 36.318151	98,821.69	34.960000	95,126.16	-3,695.53	2.19
			Base 28.633043	77,910.51	27.159727	73,901.62	-4,008.89	0.07
706327954	PEMBINA PIPELINE CORP COMMON STOCK	2,245.000	Local 31.515751	70,752.86	45.500000	102,147.50	31,394.64	2.35
			Base 23.913612	53,686.06	35.348042	79,356.35	25,670.29	0.07
780087953	ROYAL BANK OF CANADA COMMON STOCK	701.000	Local 125.762853	88,159.76	124.640000	87,372.64	-787.12	2.01
			Base 102.271170	71,692.09	96.830329	67,878.06	-3,814.03	0.06
82509L958	SHOPIFY INC CLASS A COMMON STOCK	1,160.000	Local 158.567698	183,938.53	40.220000	46,655.20	-137,283.33	1.07
			Base 125.029767	145,034.53	31.246116	36,245.49	-108,789.04	0.03
867224958	SUNCOR ENERGY INC COMMON STOCK	5,235.000	Local 44.051028	230,607.13	45.160000	236,412.60	5,805.47	5.44
			Base 33.525347	175,505.19	35.083903	183,664.23	8,159.04	0.17
87807B909	TC ENERGY CORP COMMON STOCK	3,102.000	Local 64.901254	201,323.69	66.680000	206,841.36	5,517.67	4.76
			Base 48.181328	149,458.48	51.802362	160,690.93	11,232.45	0.15
878742956	TECK RESOURCES LTD CLS B COMMON STOCK	1,376.000	Local 33.076526	45,513.30	39.360000	54,159.36	8,646.06	1.25
			Base 26.077362	35,882.45	30.577999	42,075.33	6,192.88	0.04
891160954	TORONTO DOMINION BANK COMMON STOCK	1,777.000	Local 87.318824	155,165.55	84.410000	149,996.57	-5,168.98	3.45
			Base 70.885802	125,964.07	65.576445	116,529.34	-9,434.73	0.11
89156V957	TOURMALINE OIL CORP COMMON STOCK	1,193.000	Local 71.683588	85,518.52	66.930000	79,847.49	-5,671.03	1.84
			Base 55.424736	66,121.71	51.996582	62,031.92	-4,089.79	0.06
961148954	WESTON (GEORGE) LTD COMMON STOCK							

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		830.000	Local 102.621386	85,175.75	150.370000	124,807.10	39,631.35	2.87
			Base 76.961241	63,877.83	116.819453	96,960.15	33,082.32	0.09
962879953	WHEATON PRECIOUS METALS CORP COMMON STOCK	1,305.000	Local 36.748858	47,957.26	46.380000	60,525.90	12,568.64	1.39
			Base 27.863264	36,361.56	36.031697	47,021.36	10,659.80	0.04
CANADIAN DOLLAR Total		84,869.000	Local	3,933,409.57		4,334,123.75	400,714.18	99.82
			Base	3,044,559.88		3,367,094.27	322,534.39	3.05
CHILEAN PESO							Exchange Rate:	917.650000
BYMLZD909	ENEL CHILE SA COMMON STOCK	978,198.000	Local 62.482988	61,120,734.00	20.750000	20,297,608.50	-40,823,125.50	82.87
			Base 0.077263	75,579.00	0.022612	22,119.12	-53,459.88	0.02
CHILEAN PESO Total		978,198.000	Local	61,120,734.00		20,297,608.50	-40,823,125.50	82.87
			Base	75,579.00		22,119.12	-53,459.88	0.02
CZECH KORUNA							Exchange Rate:	23.608000
562403907	CEZ AS COMMON STOCK CZK100.	781.000	Local 574.725058	448,860.27	1,063.000000	830,203.00	381,342.73	99.33
			Base 26.164277	20,434.30	45.027109	35,166.17	14,731.87	0.03
CZECH KORUNA Total		781.000	Local	448,860.27		830,203.00	381,342.73	99.33
			Base	20,434.30		35,166.17	14,731.87	0.03
DANISH KRONE							Exchange Rate:	7.097550
458882909	DANSKE BANK A/S COMMON STOCK DKK10.	2,697.000	Local 253.267023	683,061.16	100.300000	270,509.10	-412,552.06	4.65
			Base 37.358324	100,755.40	14.131637	38,113.02	-62,642.38	0.03
459573903	GENMAB A/S COMMON STOCK DKK1.0							

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	125.000	Local		2,238.406960	279,800.87	2,297.000000	287,125.00	7,324.13	4.93
		Base		347.720320	43,465.04	323.632803	40,454.10	-3,010.94	0.04
ACI07GG13	NOVO NORDISK A/S B COMMON STOCK DKK.2								
	1,977.000	Local		357.055397	705,898.52	787.200000	1,556,294.40	850,395.88	26.73
		Base		55.522645	109,768.27	110.911512	219,272.06	109,503.79	0.20
B1WT5G909	DSV A/S COMMON STOCK DKK1.0								
	524.000	Local		1,353.144866	709,047.91	991.200000	519,388.80	-189,659.11	8.92
		Base		215.547672	112,946.98	139.653824	73,178.60	-39,768.38	0.07
B573M1909	CHR HANSEN HOLDING A/S COMMON STOCK DKK10.								
	628.000	Local		456.697675	286,806.14	516.600000	324,424.80	37,618.66	5.57
		Base		67.365494	42,305.53	72.785680	45,709.41	3,403.88	0.04
B798FW902	NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0								
	1,026.000	Local		294.871803	302,538.47	426.000000	437,076.00	134,537.53	7.51
		Base		43.495263	44,626.14	60.020711	61,581.25	16,955.11	0.06
BN4MYF907	VESTAS WIND SYSTEMS A/S COMMON STOCK DKK.2								
	1,958.000	Local		228.814351	448,018.50	149.900000	293,504.20	-154,514.30	5.04
		Base		36.657513	71,775.41	21.119964	41,352.89	-30,422.52	0.04
BYT16L900	ORSTED A/S COMMON STOCK DKK10.0								
	2,875.000	Local		731.864296	2,104,109.85	741.900000	2,132,962.50	28,852.65	36.63
		Base		115.284803	331,443.81	104.529028	300,520.95	-30,922.86	0.27
DANISH KRONE Total									
	11,810.000	Local			5,519,281.42		5,821,284.80	302,003.38	99.97
		Base			857,086.58		820,182.28	-36,904.30	0.74
EURO CURRENCY								Exchange Rate:	0.954244
AUSTRIA									
465145001	OMV AG COMMON STOCK								
	2,857.000	Local		48.063416	137,317.18	44.760000	127,879.32	-9,437.86	1.13
		Base		57.279048	163,646.24	46.906242	134,011.13	-29,635.11	0.12
466160009	VERBUND AG COMMON STOCK								

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		555.000	Local 95.703622	53,115.51	93.350000	51,809.25	-1,306.26	0.46
			Base 101.062991	56,089.96	97.826133	54,293.50	-1,796.46	0.05
AUSTRIA Total								
		3,412.000	Local	190,432.69		179,688.57	-10,744.12	1.59
			Base	219,736.20		188,304.63	-31,431.57	0.17
BELGIUM								
559699905	UCB SA COMMON STOCK	371.000	Local 78.242102	29,027.82	80.640000	29,917.44	889.62	0.26
			Base 91.014906	33,766.53	84.506688	31,351.98	-2,414.55	0.03
ACI0PX3F9	ANHEUSER BUSCH INBEV SA/NV COMMON STOCK	2,355.000	Local 59.544977	140,228.42	51.360000	120,952.80	-19,275.62	1.07
			Base 67.852798	159,793.34	53.822712	126,752.49	-33,040.85	0.11
B86S2N903	AGEAS COMMON STOCK	791.000	Local 48.152288	38,088.46	41.980000	33,206.18	-4,882.28	0.29
			Base 57.418180	45,417.78	43.992941	34,798.42	-10,619.36	0.03
BNHKYX908	ARGENX SE COMMON STOCK	126.000	Local 225.112540	28,364.18	357.500000	45,045.00	16,680.82	0.40
			Base 272.982778	34,395.83	374.642125	47,204.91	12,809.08	0.04
BELGIUM Total								
		3,643.000	Local	235,708.88		229,121.42	-6,587.46	2.02
			Base	273,373.48		240,107.80	-33,265.68	0.22
FINLAND								
505125906	UPM KYMMENE OYJ COMMON STOCK	1,066.000	Local 22.935056	24,448.77	29.010000	30,924.66	6,475.89	0.27
			Base 25.871876	27,579.42	30.401030	32,407.50	4,828.08	0.03
522603901	SAMPO OYJ A SHS COMMON STOCK	841.000	Local 39.184875	32,954.48	41.520000	34,918.32	1,963.84	0.31
			Base 46.707455	39,280.97	43.510884	36,592.65	-2,688.32	0.03
557955903	FORTUM OYJ COMMON STOCK EUR3.4	3,697.000	Local 16.496611	60,987.97	14.315000	52,922.56	-8,065.41	0.47
			Base 17.420417	64,403.28	15.001404	55,460.20	-8,943.08	0.05

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570151902	ELISA OYJ COMMON STOCK							
		696.000	Local 53.266351	37,073.38	53.620000	37,319.52	246.14	0.33
			Base 58.757586	40,895.28	56.191079	39,108.99	-1,786.29	0.04
B06YV4907	NESTE OYJ COMMON STOCK							
		10,082.000	Local 43.359236	437,147.82	42.240000	425,863.68	-11,284.14	3.76
			Base 49.706569	501,141.63	44.265408	446,283.84	-54,857.79	0.40
FINLAND Total		16,382.000	Local	592,612.42		581,948.74	-10,663.68	5.13
			Base	673,300.58		609,853.18	-63,447.40	0.55
FRANCE								
401225909	AIRBUS SE COMMON STOCK EUR1.0							
		706.000	Local 122.450397	86,449.98	92.450000	65,269.70	-21,180.28	0.58
			Base 138.130099	97,519.85	96.882978	68,399.38	-29,120.47	0.06
403187909	VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0							
		2,344.000	Local 20.622372	48,338.84	23.290000	54,591.76	6,252.92	0.48
			Base 23.196574	54,372.77	24.406756	57,209.43	2,836.66	0.05
405780909	L OREAL COMMON STOCK EUR.2							
		857.000	Local 316.783991	271,483.88	329.300000	282,210.10	10,726.22	2.49
			Base 370.505018	317,522.80	345.089935	295,742.07	-21,780.73	0.27
406141903	LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3							
		190.000	Local 249.219211	47,351.65	581.700000	110,523.00	63,171.35	0.97
			Base 282.078842	53,594.98	609.592515	115,822.58	62,227.60	0.10
416343002	CAPGEMINI SE COMMON STOCK EUR8.0							
		576.000	Local 99.948594	57,570.39	163.450000	94,147.20	36,576.81	0.83
			Base 112.746962	64,942.25	171.287428	98,661.56	33,719.31	0.09
438042905	PUBLICIS GROUPE COMMON STOCK EUR.4							
		2,141.000	Local 47.042802	100,718.64	46.660000	99,899.06	-819.58	0.88
			Base 55.002578	117,760.52	48.897347	104,689.22	-13,071.30	0.09
457270007	BOLLORE SE COMMON STOCK EUR.16							
		7,298.000	Local 2.842861	20,747.20	4.420000	32,257.16	11,509.96	0.28

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		Base	3.190118	23,281.48	4.631939	33,803.89	10,522.41	0.03
468232004	PERNOD RICARD SA COMMON STOCK EUR1.55							
		650.000 Local	137.259338	89,218.57	175.300000	113,945.00	24,726.43	1.01
		Base	156.556600	101,761.79	183.705635	119,408.66	17,646.87	0.11
474171006	REMY COINTREAU COMMON STOCK EUR1.6							
		176.000 Local	120.995284	21,295.17	166.700000	29,339.20	8,044.03	0.26
		Base	135.774943	23,896.39	174.693265	30,746.01	6,849.62	0.03
483410007	SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0							
		780.000 Local	74.271218	57,931.55	112.900000	88,062.00	30,130.45	0.78
		Base	83.781615	65,349.66	118.313555	92,284.57	26,934.91	0.08
483477907	VIVENDI SE COMMON STOCK EUR5.5							
		5,811.000 Local	24.807895	144,158.68	9.696000	56,343.46	-87,815.22	0.50
		Base	28.475493	165,471.09	10.160923	59,045.13	-106,425.96	0.05
517617908	ORANGE COMMON STOCK EUR4.0							
		2,232.000 Local	11.378750	25,397.37	11.220000	25,043.04	-354.33	0.22
		Base	12.867979	28,721.33	11.757999	26,243.85	-2,477.48	0.02
550507909	KERING COMMON STOCK EUR4.0							
		92.000 Local	288.408152	26,533.55	490.100000	45,089.20	18,555.65	0.40
		Base	316.326087	29,102.00	513.600295	47,251.23	18,149.23	0.04
567173901	SANOFI COMMON STOCK EUR2.0							
		2,918.000 Local	82.891008	241,875.96	96.340000	281,120.12	39,244.16	2.48
		Base	92.153074	268,902.67	100.959503	294,599.83	25,697.16	0.27
596233908	STMICROELECTRONICS NV COMMON STOCK EUR1.04							
		1,175.000 Local	23.641813	27,779.13	30.000000	35,250.00	7,470.87	0.31
		Base	26.529677	31,172.37	31.438500	36,940.24	5,767.87	0.03
596651901	SOCIETE GENERALE SA COMMON STOCK EUR1.25							
		2,154.000 Local	25.181128	54,240.15	20.890000	44,997.06	-9,243.09	0.40
		Base	30.020409	64,663.96	21.891676	47,154.67	-17,509.29	0.04
708842901	AXA SA COMMON STOCK EUR2.29							
		3,095.000 Local	21.860074	67,656.93	21.660000	67,037.70	-619.23	0.59

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		Base	26.069002	80,683.56	22.698597	70,252.16	-10,431.40	0.06
721247906	ESSILORLUXOTTICA COMMON STOCK EUR.18							
		286.000 Local	119.910594	34,294.43	142.900000	40,869.40	6,574.97	0.36
		Base	131.518007	37,614.15	149.752055	42,829.09	5,214.94	0.04
730968906	BNP PARIBAS COMMON STOCK EUR2.0							
		1,705.000 Local	57.835689	98,609.85	45.365000	77,347.33	-21,262.52	0.68
		Base	66.966962	114,178.67	47.540252	81,056.13	-33,122.54	0.07
738048909	COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0							
		1,165.000 Local	51.125897	59,561.67	40.945000	47,700.93	-11,860.74	0.42
		Base	56.074901	65,327.26	42.908313	49,988.19	-15,339.07	0.05
B058TZ909	SAFRAN SA COMMON STOCK EUR.2							
		490.000 Local	124.570531	61,039.56	94.210000	46,162.90	-14,876.66	0.41
		Base	140.521714	68,855.64	98.727370	48,376.41	-20,479.23	0.04
B0C2CQ902	ENGIE COMMON STOCK EUR1.0							
		8,954.000 Local	11.740922	105,128.22	10.966000	98,189.56	-6,938.66	0.87
		Base	13.521314	121,069.85	11.491820	102,897.75	-18,172.10	0.09
B11ZRK906	LEGRAND SA COMMON STOCK EUR4.0							
		809.000 Local	60.779716	49,170.79	70.460000	57,002.14	7,831.35	0.50
		Base	66.663214	53,930.54	73.838557	59,735.39	5,804.85	0.05
B15C55900	TOTALENERGIES SE COMMON STOCK EUR2.5							
		56,878.000 Local	44.698717	2,542,373.65	50.370000	2,864,944.86	322,571.21	25.27
		Base	50.471255	2,870,704.07	52.785242	3,002,318.97	131,614.90	2.72
B1XH02900	VINCI SA COMMON STOCK EUR2.5							
		883.000 Local	90.234723	79,677.26	84.960000	75,019.68	-4,657.58	0.66
		Base	101.789219	89,879.88	89.033832	78,616.87	-11,263.01	0.07
B1Y9TB906	DANONE COMMON STOCK EUR.25							
		2,019.000 Local	60.282412	121,710.19	53.260000	107,531.94	-14,178.25	0.95
		Base	69.045022	139,401.90	55.813817	112,688.10	-26,713.80	0.10
B1YXBJ905	AIR LIQUIDE SA COMMON STOCK EUR5.5							
		965.000 Local	95.330487	91,993.92	128.120000	123,635.80	31,641.88	1.09

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Holdings

FRANKLIN GLOBAL DBI CIF
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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	107.030332	103,284.27	134.263354	129,564.14	26,279.87	0.12
BM8H5Y907	DASSAULT SYSTEMES COMMON STOCK EUR.1							
		1,660.000 Local	16.805096	27,896.46	35.115000	58,290.90	30,394.44	0.51
		Base	18.431837	30,596.85	36.798764	61,085.95	30,489.10	0.06
BYZ2QP900	SARTORIUS STEDIM BIOTECH COMMON STOCK EUR.2							
		108.000 Local	293.259815	31,672.06	299.300000	32,324.40	652.34	0.29
		Base	355.621667	38,407.14	313.651435	33,874.35	-4,532.79	0.03
FRANCE Total		109,117.000 Local		4,691,875.70		5,154,144.60	462,268.90	45.47
		Base		5,321,969.69		5,401,285.82	79,316.13	4.89
GERMANY								
435209903	FRESENIUS SE + CO KGAA COMMON STOCK							
		1,664.000 Local	78.318858	130,322.58	28.900000	48,089.60	-82,232.98	0.42
		Base	85.900150	142,937.85	30.285755	50,395.50	-92,542.35	0.05
435413901	UNITED INTERNET AG REG SHARE COMMON STOCK							
		1,174.000 Local	35.316465	41,461.53	27.230000	31,968.02	-9,493.51	0.28
		Base	41.120051	48,274.94	28.535679	33,500.89	-14,774.05	0.03
474184900	MERCK KGAA COMMON STOCK							
		434.000 Local	91.059862	39,519.98	161.000000	69,874.00	30,354.02	0.62
		Base	102.720023	44,580.49	168.719950	73,224.46	28,643.97	0.07
476896907	RWE AG COMMON STOCK							
		3,549.000 Local	31.270637	110,979.49	35.080000	124,498.92	13,519.43	1.10
		Base	36.266855	128,711.07	36.762086	130,468.64	1,757.57	0.12
484628904	SAP SE COMMON STOCK							
		1,437.000 Local	100.780251	144,821.22	86.930000	124,918.41	-19,902.81	1.10
		Base	111.873716	160,762.53	91.098294	130,908.25	-29,854.28	0.12
494290901	E.ON SE COMMON STOCK							
		14,297.000 Local	9.192623	131,426.93	8.008000	114,490.38	-16,936.55	1.01
		Base	10.577020	151,219.66	8.391984	119,980.19	-31,239.47	0.11
506921907	BAYER AG REG COMMON STOCK							

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		3,107.000	Local 65.932797	204,853.20	56.720000	176,229.04	-28,624.16	1.55
			Base 75.103376	233,346.19	59.439724	184,679.22	-48,666.97	0.17
510740905	BEIERSDORF AG COMMON STOCK							
		509.000	Local 94.654244	48,179.01	97.480000	49,617.32	1,438.31	0.44
			Base 111.695599	56,853.06	102.154166	51,996.47	-4,856.59	0.05
512067901	HEIDELBERGCEMENT AG COMMON STOCK							
		643.000	Local 88.348134	56,807.85	45.840000	29,475.12	-27,332.73	0.26
			Base 96.900264	62,306.87	48.038028	30,888.45	-31,418.42	0.03
523148906	ALLIANZ SE REG COMMON STOCK							
		468.000	Local 198.839402	93,056.84	182.120000	85,232.16	-7,824.68	0.75
			Base 230.712735	107,973.56	190.852654	89,319.04	-18,654.52	0.08
529412900	MUENCHENER RUECKVER AG REG COMMON STOCK							
		233.000	Local 217.326052	50,636.97	224.200000	52,238.60	1,601.63	0.46
			Base 253.372961	59,035.90	234.950390	54,743.44	-4,292.46	0.05
552902900	MERCEDES BENZ GROUP AG COMMON STOCK NPV							
		1,011.000	Local 67.782245	68,527.85	55.220000	55,827.42	-12,700.43	0.49
			Base 74.343591	75,161.37	57.867799	58,504.34	-16,657.03	0.05
572797900	SIEMENS AG REG COMMON STOCK NPV							
		960.000	Local 110.676719	106,249.65	97.090000	93,206.40	-13,043.25	0.82
			Base 123.943188	118,985.46	101.745466	97,675.65	-21,309.81	0.09
575035902	DEUTSCHE BANK AG REGISTERED COMMON STOCK							
		4,184.000	Local 10.855425	45,419.10	8.318000	34,802.51	-10,616.59	0.31
			Base 12.932610	54,110.04	8.716848	36,471.29	-17,638.75	0.03
584235907	DEUTSCHE TELEKOM AG REG COMMON STOCK							
		6,833.000	Local 14.771540	100,933.93	18.946000	129,458.02	28,524.09	1.14
			Base 17.060004	116,571.01	19.854461	135,665.53	19,094.52	0.12
584332902	SARTORIUS AG VORZUG PREFERENCE							
		93.000	Local 296.530968	27,577.38	333.400000	31,006.20	3,428.82	0.27
			Base 332.752366	30,945.97	349.386530	32,492.95	1,546.98	0.03
588950907	INFINEON TECHNOLOGIES AG COMMON STOCK							

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		2,049.000	Local 18.664080	38,242.70	23.090000	47,311.41	9,068.71	0.42
			Base 20.470766	41,944.60	24.197166	49,579.99	7,635.39	0.04
702196908	DEUTSCHE BOERSE AG COMMON STOCK							
		345.000	Local 146.075884	50,396.18	159.600000	55,062.00	4,665.82	0.49
			Base 174.144870	60,079.98	167.252820	57,702.22	-2,377.76	0.05
ACI0054Q2	BASF SE COMMON STOCK NPV							
		2,747.000	Local 68.045846	186,921.94	41.525000	114,069.18	-72,852.76	1.01
			Base 79.221285	217,620.87	43.516124	119,538.80	-98,082.07	0.11
B1JB4K905	SYMRISE AG COMMON STOCK							
		369.000	Local 89.210434	32,918.65	103.850000	38,320.65	5,402.00	0.34
			Base 100.633767	37,133.86	108.829608	40,158.13	3,024.27	0.04
B7VG6L903	TELEFONICA DEUTSCHLAND HOLDI COMMON STOCK							
		11,385.000	Local 2.389462	27,204.03	2.740000	31,194.90	3,990.87	0.28
			Base 2.773130	31,572.09	2.871383	32,690.70	1,118.61	0.03
BYT934904	SCOUT24 SE COMMON STOCK							
		516.000	Local 69.373798	35,796.88	48.990000	25,278.84	-10,518.04	0.22
			Base 77.847868	40,169.50	51.339071	26,490.96	-13,678.54	0.02
BYXS69903	QIAGEN N.V. COMMON STOCK EUR.01							
		1,226.000	Local 28.887153	35,415.65	44.700000	54,802.20	19,386.55	0.48
			Base 31.683434	38,843.89	46.843365	57,429.97	18,586.08	0.05
GERMANY Total		59,233.000	Local	1,807,669.54		1,616,971.30	-190,698.24	14.26
			Base	2,059,140.76		1,694,505.08	-364,635.68	1.53
ITALY								
405671009	ASSICURAZIONI GENERALI COMMON STOCK							
		2,052.000	Local 16.775127	34,422.56	15.225000	31,241.70	-3,180.86	0.28
			Base 19.985044	41,009.31	15.955039	32,739.74	-8,269.57	0.03
407683002	INTESA SANPAOLO COMMON STOCK NPV							
		24,035.000	Local 2.357415	56,660.46	1.780000	42,782.30	-13,878.16	0.38
			Base 2.811436	67,572.87	1.865351	44,833.71	-22,739.16	0.04

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714456902	ENEL SPA COMMON STOCK EUR1.								
		32,091.000	Local 6.941572	222,761.99	5.220000	167,515.02	-55,246.97		1.48
			Base 7.968154	255,706.02	5.470299	175,547.37	-80,158.65		0.16
714505906	ENI SPA COMMON STOCK								
		55,898.000	Local 12.192436	681,532.76	11.328000	633,212.54	-48,320.22		5.59
			Base 13.427733	750,583.43	11.871178	663,575.08	-87,008.35		0.60
753851906	TENARIS SA COMMON STOCK USD1.								
		10,531.000	Local 10.617201	111,809.74	12.270000	129,215.37	17,405.63		1.14
			Base 12.004679	126,421.27	12.858347	135,411.25	8,989.98		0.12
ACI0CV4K5	INFRASTRUTTURE WIRELESS ITAL COMMON STOCK NPV								
		5,167.000	Local 9.370910	48,419.49	9.684000	50,037.23	1,617.74		0.44
			Base 10.831982	55,968.85	10.148348	52,436.52	-3,532.33		0.05
B14NJ7908	AMPLIFON SPA COMMON STOCK EUR.02								
		1,498.000	Local 31.639786	47,396.40	29.250000	43,816.50	-3,579.90		0.39
			Base 37.697243	56,470.47	30.652538	45,917.50	-10,552.97		0.04
BMQ5W1905	DAVIDE CAMPARI MILANO NV COMMON STOCK EUR.01								
		3,891.000	Local 7.630224	29,689.20	10.035000	39,046.19	9,356.99		0.34
			Base 8.562259	33,315.75	10.516178	40,918.45	7,602.70		0.04
ITALY Total		135,163.000	Local Base	1,232,692.60 1,387,047.97		1,136,866.85 1,191,379.62	-95,825.75 -195,668.35		10.03 1.08
NETHERLANDS (THE)									
595607904	KONINKLIJKE KPN NV COMMON STOCK EUR.04								
		9,762.000	Local 2.685717	26,217.97	3.401000	33,200.56	6,982.59		0.29
			Base 3.082244	30,088.87	3.564078	34,792.53	4,703.66		0.03
598662906	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2								
		2,901.000	Local 32.006873	92,851.94	20.555000	59,630.06	-33,221.88		0.53
			Base 35.105147	101,840.03	21.540612	62,489.32	-39,350.71		0.06
779255900	HEINEKEN NV COMMON STOCK EUR1.6								
		1,274.000	Local 95.996719	122,299.82	87.000000	110,838.00	-11,461.82		0.98

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		Base	113.141531	144,142.31	91.171650	116,152.68	-27,989.63	0.11
ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09							
		601.000 Local	138.819251	83,430.37	455.850000	273,965.85	190,535.48	2.42
		Base	153.947088	92,522.20	477.708008	287,102.51	194,580.31	0.26
B0HXL9902	KONINKLIJKE DSM NV COMMON STOCK EUR1.5							
		422.000 Local	106.137512	44,790.03	137.100000	57,856.20	13,066.17	0.51
		Base	119.728341	50,525.36	143.673945	60,630.40	10,105.04	0.05
BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01							
		5,000.000 Local	23.965754	119,828.77	24.860000	124,300.00	4,471.23	1.10
		Base	28.270350	141,351.75	26.052037	130,260.19	-11,091.56	0.12
BJ2KSG907	AKZO NOBEL N.V. COMMON STOCK EUR.5							
		672.000 Local	81.758557	54,941.75	62.620000	42,080.64	-12,861.11	0.37
		Base	92.227693	61,977.01	65.622629	44,098.41	-17,878.60	0.04
BLRB26905	UNILEVER PLC COMMON STOCK GBP.031111							
		2,801.000 Local	43.914334	123,004.05	43.320000	121,339.32	-1,664.73	1.07
		Base	48.120646	134,785.93	45.397194	127,157.54	-7,628.39	0.12
BNZGVV904	UNIVERSAL MUSIC GROUP NV COMMON STOCK EUR10.0							
		3,228.000 Local	25.250000	81,507.00	19.134000	61,764.55	-19,742.45	0.54
		Base	29.618247	95,607.70	20.051475	64,726.16	-30,881.54	0.06
BZ1HM4902	ADYEN NV COMMON STOCK EUR.01							
		36.000 Local	1,640.313611	59,051.29	1,388.000000	49,968.00	-9,083.29	0.44
		Base	1,951.018611	70,236.67	1,454.554600	52,363.97	-17,872.70	0.05
BZ5739900	ING GROEP NV COMMON STOCK EUR.01							
		6,560.000 Local	10.762584	70,602.55	9.431000	61,867.36	-8,735.19	0.55
		Base	12.669114	83,109.39	9.883216	64,833.90	-18,275.49	0.06
NETHERLANDS (THE) Total								
		33,257.000 Local		878,525.54		996,810.54	118,285.00	8.79
		Base		1,006,187.22		1,044,607.61	38,420.39	0.95

PORTUGAL

410359905 EDP ENERGIAS DE PORTUGAL SA COMMON STOCK EUR1.

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		12,701.000	Local 4.389272	55,748.14	4.452000	56,544.85	796.71	0.50
			Base 5.110915	64,913.73	4.665473	59,256.18	-5,657.55	0.05
B1FW75903	GALP ENERGIA SGPS SA COMMON STOCK EUR1.							
		11,901.000	Local 9.592514	114,160.51	11.185000	133,112.69	18,952.18	1.17
			Base 11.428041	136,005.11	11.721321	139,495.44	3,490.33	0.13
PORTUGAL Total								
		24,602.000	Local	169,908.65		189,657.54	19,748.89	1.67
			Base	200,918.84		198,751.62	-2,167.22	0.18
SPAIN								
550190904	BANCO BILBAO VIZCAYA ARGENTA COMMON STOCK EUR.49							
		15,161.000	Local 5.229538	79,285.02	4.330500	65,654.71	-13,630.31	0.58
			Base 6.233741	94,509.75	4.538147	68,802.85	-25,706.90	0.06
565042900	NATURGY ENERGY GROUP SA COMMON STOCK EUR1.0							
		1,193.000	Local 20.100126	23,979.45	27.470000	32,771.71	8,792.26	0.29
			Base 24.277946	28,963.59	28.787187	34,343.11	5,379.52	0.03
566935904	REPSOL SA COMMON STOCK EUR1.							
		32,932.000	Local 12.926634	425,699.92	14.050000	462,694.60	36,994.68	4.08
			Base 14.365958	473,099.74	14.723698	484,880.81	11,781.07	0.44
570594903	BANCO SANTANDER SA COMMON STOCK EUR.5							
		32,468.000	Local 3.462836	112,431.37	2.688000	87,273.98	-25,157.39	0.77
			Base 4.043573	131,286.72	2.816890	91,458.77	-39,827.95	0.08
573252905	TELEFONICA SA COMMON STOCK EUR1.							
		15,118.000	Local 5.105004	77,177.45	4.862000	73,503.72	-3,673.73	0.65
			Base 5.804796	87,756.91	5.095133	77,028.22	-10,728.69	0.07
738307909	ENAGAS SA COMMON STOCK EUR1.5							
		1,856.000	Local 24.866616	46,152.44	21.070000	39,105.92	-7,046.52	0.34
			Base 27.273707	50,620.00	22.080307	40,981.05	-9,638.95	0.04
ACI08XL68	INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03							
		2,578.000	Local 25.056835	64,596.52	21.590000	55,659.02	-8,937.50	0.49
			Base 28.265345	72,868.06	22.625241	58,327.87	-14,540.19	0.05

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B283W9907	CAIXABANK SA COMMON STOCK EUR1.0							
		9,405.000	Local 2.620407	24,644.93	3.317000	31,196.39	6,551.46	0.28
			Base 3.124102	29,382.18	3.476050	32,692.26	3,310.08	0.03
B288C9908	IBERDROLA SA COMMON STOCK EUR.75							
		22,085.000	Local 9.176037	202,652.78	9.896000	218,553.16	15,900.38	1.93
			Base 10.436967	230,500.42	10.370513	229,032.78	-1,467.64	0.21
B3MSM2900	AMADEUS IT GROUP SA COMMON STOCK EUR.01							
		736.000	Local 63.499660	46,735.75	53.160000	39,125.76	-7,609.99	0.35
			Base 71.139076	52,358.36	55.709022	41,001.84	-11,356.52	0.04
BX90C0905	CELLNEX TELECOM SA COMMON STOCK EUR.25							
		1,946.000	Local 49.396439	96,125.47	37.030000	72,060.38	-24,065.09	0.64
			Base 57.932127	112,735.92	38.805589	75,515.68	-37,220.24	0.07
SPAIN Total		135,478.000	Local	1,199,481.10		1,177,599.35	-21,881.75	10.39
			Base	1,364,081.65		1,234,065.24	-130,016.41	1.12
UNITED KINGDOM								
049065006	KERRY GROUP PLC A COMMON STOCK EUR.125							
		593.000	Local 105.472985	62,545.48	92.050000	54,585.65	-7,959.83	0.48
			Base 123.383777	73,166.58	96.463798	57,203.03	-15,963.55	0.05
UNITED KINGDOM Total		593.000	Local	62,545.48		54,585.65	-7,959.83	0.48
			Base	73,166.58		57,203.03	-15,963.55	0.05
EURO CURRENCY Total		520,880.000	Local	11,061,452.60		11,317,394.56	255,941.96	99.84
			Base	12,578,922.97		11,860,063.63	-718,859.34	10.73
HONG KONG DOLLAR							Exchange Rate:	7.846800
613623909	HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1							
		6,500.000	Local 81.929046	532,538.80	36.850000	239,525.00	-293,013.80	0.55
			Base 10.496995	68,230.47	4.696182	30,525.18	-37,705.29	0.03

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619199904	CSPC PHARMACEUTICAL GROUP LT COMMON STOCK		129,760.000	Local	9.247010	1,199,892.01	7.790000	1,010,830.40	-189,061.61	2.32
				Base	1.190481	154,476.81	0.992761	128,820.72	-25,656.09	0.12
619215007	CHINA OVERSEAS LAND + INVEST COMMON STOCK		63,500.000	Local	20.578872	1,306,758.39	24.800000	1,574,800.00	268,041.61	3.62
				Base	2.646886	168,077.29	3.160524	200,693.28	32,615.99	0.18
619376908	CHINA RESOURCES LAND LTD COMMON STOCK HKD.1		46,000.000	Local	26.509142	1,219,420.52	36.600000	1,683,600.00	464,179.48	3.87
				Base	3.411424	156,925.50	4.664322	214,558.80	57,633.30	0.19
622657906	PETROCHINA CO LTD H COMMON STOCK CNY1.0		66,000.000	Local	3.425397	226,076.20	3.740000	246,840.00	20,763.80	0.57
				Base	0.441156	29,116.27	0.476627	31,457.41	2,341.14	0.03
626735906	HONG KONG EXCHANGES + CLEAR COMMON STOCK		1,700.000	Local	219.195153	372,631.76	386.000000	656,200.00	283,568.24	1.51
				Base	27.990206	47,583.35	49.192027	83,626.45	36,043.10	0.08
629181900	CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0		98,000.000	Local	6.159699	603,650.46	3.530000	345,940.00	-257,710.46	0.79
				Base	0.791313	77,548.67	0.449865	44,086.76	-33,461.91	0.04
633393905	ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1		3,800.000	Local	104.150837	395,773.18	128.900000	489,820.00	94,046.82	1.12
				Base	13.412147	50,966.16	16.427079	62,422.90	11,456.74	0.06
643557002	WHARF HOLDINGS LTD COMMON STOCK		37,000.000	Local	28.294565	1,046,898.89	28.600000	1,058,200.00	11,301.11	2.43
				Base	3.644046	134,829.72	3.644798	134,857.52	27.80	0.12
646587006	GALAXY ENTERTAINMENT GROUP L COMMON STOCK		18,000.000	Local	41.058602	739,054.84	46.800000	842,400.00	103,345.16	1.93
				Base	5.230462	94,148.31	5.964215	107,355.86	13,207.55	0.10
653182907	GEELY AUTOMOBILE HOLDINGS LT COMMON STOCK HKD.02		25,000.000	Local	25.089534	627,238.35	17.840000	446,000.00	-181,238.35	1.02
				Base	3.231272	80,781.80	2.273538	56,838.46	-23,943.34	0.05

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653551903	CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1		10,000.000	Local	29.145902	291,459.02	36.550000	365,500.00	74,040.98	0.84
				Base	3.734261	37,342.61	4.657950	46,579.50	9,236.89	0.04
653665901	BYD CO LTD H COMMON STOCK CNY1.0		2,500.000	Local	185.993148	464,982.87	314.000000	785,000.00	320,017.13	1.80
				Base	23.966336	59,915.84	40.016312	100,040.78	40,124.94	0.09
674234901	SHANDONG WEIGAO GP MEDICAL H COMMON STOCK CNY.1		36,000.000	Local	13.224783	476,092.19	9.120000	328,320.00	-147,772.19	0.75
				Base	1.699112	61,168.03	1.162257	41,841.26	-19,326.77	0.04
685992000	SUN HUNG KAI PROPERTIES COMMON STOCK		6,500.000	Local	118.732491	771,761.19	92.700000	602,550.00	-169,211.19	1.38
				Base	15.269163	99,249.56	11.813733	76,789.26	-22,460.30	0.07
691316004	GUANGDONG INVESTMENT LTD COMMON STOCK		8,000.000	Local	11.478083	91,824.66	8.300000	66,400.00	-25,424.66	0.15
				Base	1.474545	11,796.36	1.057756	8,462.05	-3,334.31	0.01
697245009	CHINA RESOURCES BEER HOLDING COMMON STOCK		6,000.000	Local	25.239763	151,438.58	58.500000	351,000.00	199,561.42	0.81
				Base	3.233793	19,402.76	7.455268	44,731.61	25,328.85	0.04
943NZA901	MICROPORT RIGHTS MICROPORT SCIENTIFIC CORP		4.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
				Base	0.000000	0.00	0.000000	0.00	0.00	0.00
967JXD907	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.00001		34,500.000	Local	74.982381	2,586,892.13	71.800000	2,477,100.00	-109,792.13	5.69
				Base	9.627745	332,157.21	9.150227	315,682.83	-16,474.38	0.29
ACI1374F7	COUNTRY GARDEN SERVICES HOLD COMMON STOCK USD.0001		37,000.000	Local	33.705456	1,247,101.89	34.950000	1,293,150.00	46,048.11	2.97
				Base	4.315823	159,685.46	4.454045	164,799.66	5,114.20	0.15
ACI14YZ22	MEITUAN CLASS B COMMON STOCK USD.00001		10,600.000	Local	221.359043	2,346,405.86	194.200000	2,058,520.00	-287,885.86	4.73
				Base	28.463273	301,710.69	24.748942	262,338.79	-39,371.90	0.24

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ACI1CBBP8	HANSOH PHARMACEUTICAL GROUP COMMON STOCK HKD.00001							
		24,000.000	Local 32.851759	788,442.21	15.840000	380,160.00	-408,282.21	0.87
			Base 4.230966	101,543.18	2.018657	48,447.77	-53,095.41	0.04
B00XSF904	SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025							
		164,500.000	Local 5.804881	954,902.93	4.970000	817,565.00	-137,337.93	1.88
			Base 0.747490	122,962.07	0.633379	104,190.88	-18,771.19	0.09
B0190C903	TECHTRONIC INDUSTRIES CO LTD COMMON STOCK							
		8,000.000	Local 85.772381	686,179.05	81.850000	654,800.00	-31,379.05	1.50
			Base 10.926558	87,412.46	10.431004	83,448.03	-3,964.43	0.08
B01JCK900	LI NING CO LTD COMMON STOCK HKD.1							
		7,500.000	Local 81.278023	609,585.17	72.700000	545,250.00	-64,335.17	1.25
			Base 10.467767	78,508.25	9.264923	69,486.92	-9,021.33	0.06
B01YCG906	BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1							
		130,000.000	Local 5.869243	763,001.56	2.370000	308,100.00	-454,901.56	0.71
			Base 0.753999	98,019.89	0.302034	39,264.41	-58,755.48	0.04
B04KP8907	ZTE CORP H COMMON STOCK CNY1.0							
		14,800.000	Local 15.021428	222,317.13	18.280000	270,544.00	48,226.87	0.62
			Base 1.919512	28,408.78	2.329612	34,478.26	6,069.48	0.03
B09N7M905	CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0							
		17,000.000	Local 18.214136	309,640.32	22.500000	382,500.00	72,859.68	0.88
			Base 2.340141	39,782.40	2.867411	48,745.99	8,963.59	0.04
B0B8Z1900	COSCO SHIPPING HOLDINGS CO H COMMON STOCK CNY1.0							
		21,500.000	Local 13.926113	299,411.44	10.960000	235,640.00	-63,771.44	0.54
			Base 1.789219	38,468.20	1.396748	30,030.08	-8,438.12	0.03
B0J2D4903	BAIDU INC CLASS A COMMON STOCK USD.000000625							
		7,650.000	Local 138.418229	1,058,899.45	148.500000	1,136,025.00	77,125.55	2.61
			Base 17.633120	134,893.37	18.924912	144,775.58	9,882.21	0.13
B0MP1B905	SHENZHOU INTERNATIONAL GROUP COMMON STOCK HKD.1							
		3,700.000	Local 156.847086	580,334.22	95.050000	351,685.00	-228,649.22	0.81
			Base 20.210692	74,779.56	12.113218	44,818.91	-29,960.65	0.04

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B0PB4M906	LINK REIT REIT	5,400.000	Local 72.243730	390,116.14	64.000000	345,600.00	-44,516.14	0.79
			Base 9.301935	50,230.45	8.156191	44,043.43	-6,187.02	0.04
B1VKYN902	COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1	137,000.000	Local 8.339336	1,142,488.98	4.860000	665,820.00	-476,668.98	1.53
			Base 1.073610	147,084.52	0.619361	84,852.42	-62,232.10	0.08
B1YBT0905	SUNNY OPTICAL TECH COMMON STOCK HKD.1	2,700.000	Local 227.157900	613,326.33	127.900000	345,330.00	-267,996.33	0.79
			Base 29.255581	78,990.07	16.299638	44,009.02	-34,981.05	0.04
B1YVKN900	ANTA SPORTS PRODUCTS LTD COMMON STOCK HKD.1	4,000.000	Local 173.673553	694,694.21	96.400000	385,600.00	-309,094.21	0.89
			Base 22.367353	89,469.41	12.285263	49,141.05	-40,328.36	0.04
B3ZVDV905	SINOPHARM GROUP CO H COMMON STOCK CNY1.0	33,200.000	Local 22.936135	761,479.68	19.020000	631,464.00	-130,015.68	1.45
			Base 2.953936	98,070.69	2.423918	80,474.08	-17,596.61	0.07
B4TX8S909	AIA GROUP LTD COMMON STOCK	9,000.000	Local 62.579869	563,218.82	85.050000	765,450.00	202,231.18	1.76
			Base 7.995969	71,963.72	10.838813	97,549.32	25,585.60	0.09
B4XRPN909	SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1	37,000.000	Local 27.804587	1,028,769.71	4.580000	169,460.00	-859,309.71	0.39
			Base 3.572479	132,181.71	0.583677	21,596.06	-110,585.65	0.02
B56KLY901	LONGFOR GROUP HOLDINGS LTD COMMON STOCK HKD.1	34,500.000	Local 31.395661	1,083,150.30	37.050000	1,278,225.00	195,074.70	2.94
			Base 4.004330	138,149.38	4.721670	162,897.61	24,748.23	0.15
B676TW905	MICROPORT SCIENTIFIC CORP COMMON STOCK USD.00001	12,700.000	Local 30.247657	384,145.25	22.750000	288,925.00	-95,220.25	0.66
			Base 3.876787	49,235.19	2.899271	36,820.74	-12,414.45	0.03
B8XBQ9905	SHANGHAI FOSUN PHARMACEUTI H COMMON STOCK CNY1.0	8,000.000	Local 44.583551	356,668.41	29.050000	232,400.00	-124,268.41	0.53
			Base 5.728068	45,824.54	3.702146	29,617.17	-16,207.37	0.03

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B8Z00N904	CIFI HOLDINGS GROUP CO LTD COMMON STOCK HKD.1								
	135,200.000	Local	3.245017	438,726.31	3.940000	532,688.00	93,961.69	1.22	
		Base	0.413383	55,889.41	0.502116	67,886.02	11,996.61	0.06	
BD9GZX907	YIHAI INTERNATIONAL HOLDING COMMON STOCK USD.00001								
	5,000.000	Local	99.356438	496,782.19	28.300000	141,500.00	-355,282.19	0.32	
		Base	12.802674	64,013.37	3.606566	18,032.83	-45,980.54	0.02	
BD9Q2J902	GENSCRIPT BIOTECH CORP COMMON STOCK USD.001								
	12,000.000	Local	32.501223	390,014.68	28.450000	341,400.00	-48,614.68	0.78	
		Base	4.185821	50,229.85	3.625682	43,508.18	-6,721.67	0.04	
BF0GWS905	WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1								
	11,000.000	Local	40.983414	450,817.55	37.400000	411,400.00	-39,417.55	0.94	
		Base	5.264983	57,914.81	4.766274	52,429.02	-5,485.79	0.05	
BG0ZMJ902	XIAOMI CORP CLASS B COMMON STOCK USD.0000025								
	34,400.000	Local	22.692517	780,622.58	13.640000	469,216.00	-311,406.58	1.08	
		Base	2.915521	100,293.91	1.738288	59,797.11	-40,496.80	0.05	
BGHH0L903	WUXI APPTEC CO LTD H COMMON STOCK CNY1.0								
	4,800.000	Local	167.764148	805,267.91	104.500000	501,600.00	-303,667.91	1.15	
		Base	21.606283	103,710.16	13.317531	63,924.15	-39,786.01	0.06	
BGR6KX908	INNOVENT BIOLOGICS INC COMMON STOCK USD.00001								
	14,500.000	Local	76.061198	1,102,887.37	34.900000	506,050.00	-596,837.37	1.16	
		Base	9.800605	142,108.77	4.447673	64,491.26	-77,617.51	0.06	
BKDXJH902	BUDWEISER BREWING CO APAC LT COMMON STOCK USD.00001								
	31,700.000	Local	20.379082	646,016.89	23.500000	744,950.00	98,933.11	1.71	
		Base	2.596094	82,296.19	2.994851	94,936.79	12,640.60	0.09	
BKPQZT900	JD.COM INC CL A COMMON STOCK USD.00002								
	3,257.000	Local	296.145422	964,545.64	252.800000	823,369.60	-141,176.04	1.89	
		Base	37.969638	123,667.11	32.216955	104,930.62	-18,736.49	0.09	
BKWGSQ908	SMOORE INTERNATIONAL HOLDING COMMON STOCK USD.01								
	9,000.000	Local	33.963672	305,673.05	24.200000	217,800.00	-87,873.05	0.50	
		Base	4.363631	39,272.68	3.084060	27,756.54	-11,516.14	0.03	

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BLC90T908	KUAISHOU TECHNOLOGY COMMON STOCK USD.0000053								
	8,000.000	Local	80.464825	643,718.60	87.400000	699,200.00	55,481.40	1.61	
		Base	10.250426	82,003.41	11.138298	89,106.39	7,102.98	0.08	
BLLHKZ904	WH GROUP LTD COMMON STOCK USD.0001								
	64,500.000	Local	6.860807	442,522.05	6.060000	390,870.00	-51,652.05	0.90	
		Base	0.881382	56,849.12	0.772289	49,812.66	-7,036.46	0.05	
BM93SF903	NETEASE INC COMMON STOCK USD.0001								
	4,700.000	Local	159.551249	749,890.87	144.100000	677,270.00	-72,620.87	1.56	
		Base	20.449389	96,112.13	18.364174	86,311.62	-9,800.51	0.08	
BMGWW3903	NONGFU SPRING CO LTD H COMMON STOCK CNY.1								
	4,400.000	Local	47.925527	210,872.32	45.050000	198,220.00	-12,652.32	0.46	
		Base	6.142527	27,027.12	5.741194	25,261.25	-1,765.87	0.02	
BMMV2K903	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002								
	21,400.000	Local	467.880514	10,012,643.01	354.400000	7,584,160.00	-2,428,483.01	17.42	
		Base	60.112836	1,286,414.68	45.164908	966,529.03	-319,885.65	0.87	
BMX09H909	HYGEIA HEALTHCARE HOLDINGS C COMMON STOCK USD.00001								
	6,800.000	Local	52.282400	355,520.32	52.150000	354,620.00	-900.32	0.81	
		Base	6.700938	45,566.38	6.646021	45,192.94	-373.44	0.04	
BMXWXT906	CHINA RESOURCES MIXC LIFESTY COMMON STOCK USD.00001								
	18,200.000	Local	36.771173	669,235.34	38.900000	707,980.00	38,744.66	1.63	
		Base	4.684286	85,254.00	4.957435	90,225.31	4,971.31	0.08	
BN320P907	CHINA VANKE CO LTD H COMMON STOCK CNY1.0								
	22,800.000	Local	29.997238	683,937.03	19.720000	449,616.00	-234,321.03	1.03	
		Base	3.831750	87,363.90	2.513126	57,299.28	-30,064.62	0.05	
BRXVS6903	ALIBABA HEALTH INFORMATION T COMMON STOCK HKD.01								
	50,000.000	Local	13.689566	684,478.31	5.400000	270,000.00	-414,478.31	0.62	
		Base	1.760752	88,037.62	0.688179	34,408.93	-53,628.69	0.03	
BYZQ07905	CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0								
	5,000.000	Local	56.088312	280,441.56	55.500000	277,500.00	-2,941.56	0.64	
		Base	7.205452	36,027.26	7.072947	35,364.73	-662.53	0.03	

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
HONG KONG DOLLAR Total									
		1,795,171.000	Local	51,103,276.68		43,411,648.00	-7,691,628.68	99.69	
			Base	6,561,142.59		5,532,401.47	-1,028,741.12	5.01	
							Exchange Rate:	378.333900	
HUNGARIAN FORINT									
ACI06DSC4	RICHTER GEDEON NYRT COMMON STOCK HUF100.								
		1,933.000	Local	7,551.975753	14,597,969.13	6,830.000000	13,202,390.00	-1,395,579.13	93.81
			Base	25.865028	49,997.10	18.052836	34,896.13	-15,100.97	0.03
HUNGARIAN FORINT Total									
		1,933.000	Local	14,597,969.13		13,202,390.00	-1,395,579.13	93.81	
			Base	49,997.10		34,896.13	-15,100.97	0.03	
							Exchange Rate:	78.972500	
INDIAN RUPEE									
609962907	RELIANCE INDUSTRIES LTD COMMON STOCK INR10.								
		4,372.000	Local	1,561.038044	6,824,858.33	2,589.000000	11,319,108.00	4,494,249.67	9.07
			Base	21.847427	95,516.95	32.783564	143,329.74	47,812.79	0.13
610018905	MAHINDRA + MAHINDRA LTD COMMON STOCK INR5.								
		4,179.000	Local	778.238473	3,252,258.58	1,090.000000	4,555,110.00	1,302,851.42	3.65
			Base	10.501481	43,885.69	13.802273	57,679.70	13,794.01	0.05
613934900	TITAN CO LTD COMMON STOCK INR1.0								
		2,611.000	Local	2,711.004290	7,078,432.20	1,930.750000	5,041,188.25	-2,037,243.95	4.04
			Base	35.610195	92,978.22	24.448384	63,834.73	-29,143.49	0.06
617190905	HOUSING DEVELOPMENT FINANCE COMMON STOCK INR2.								
		1,364.000	Local	1,613.608497	2,200,961.99	2,154.100000	2,938,192.40	737,230.41	2.35
			Base	21.138519	28,832.94	27.276584	37,205.26	8,372.32	0.03
620512905	INFOSYS LTD COMMON STOCK INR5.								
		5,799.000	Local	1,136.543156	6,590,813.76	1,459.500000	8,463,640.50	1,872,826.74	6.78
			Base	15.666698	90,851.18	18.481117	107,172.00	16,320.82	0.10
626167902	HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0								
		1,719.000	Local	2,064.527807	3,548,923.30	2,220.000000	3,816,180.00	267,256.70	3.06

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Books Closed

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 30, 2022

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
			Base	28.865614	49,619.99	28.111051	48,322.90	-1,297.09	0.04
627358906	APOLLO HOSPITALS ENTERPRISE COMMON STOCK INR5.								
	1,344.000	Local		3,246.641510	4,363,486.19	3,669.000000	4,931,136.00	567,649.81	3.95
		Base		43.809888	58,880.49	46.459210	62,441.18	3,560.69	0.06
629489907	HCL TECHNOLOGIES LTD COMMON STOCK INR2.0								
	3,280.000	Local		983.824777	3,226,945.27	971.250000	3,185,700.00	-41,245.27	2.55
		Base		13.275643	43,544.11	12.298585	40,339.36	-3,204.75	0.04
641095906	DR. REDDY S LABORATORIES COMMON STOCK INR5.								
	1,039.000	Local		2,772.017324	2,880,126.00	4,369.850000	4,540,274.15	1,660,148.15	3.64
		Base		40.040693	41,602.28	55.333819	57,491.84	15,889.56	0.05
644232902	BHARTI AIRTEL LTD COMMON STOCK INR5.0								
	9,992.000	Local		532.130025	5,317,043.21	684.900000	6,843,520.80	1,526,477.59	5.48
		Base		7.172048	71,663.10	8.672639	86,657.01	14,993.91	0.08
658248901	SUN PHARMACEUTICAL INDUS COMMON STOCK INR1.								
	9,222.000	Local		469.486599	4,329,605.42	831.000000	7,663,482.00	3,333,876.58	6.14
		Base		6.781548	62,539.44	10.522650	97,039.88	34,500.44	0.09
660251901	DIVI S LABORATORIES LTD COMMON STOCK INR2.								
	1,308.000	Local		4,237.482982	5,542,627.74	3,630.000000	4,748,040.00	-794,587.74	3.80
		Base		57.180214	74,791.72	45.965368	60,122.70	-14,669.02	0.05
663371904	MARUTI SUZUKI INDIA LTD COMMON STOCK INR5.0								
	768.000	Local		6,914.715768	5,310,501.71	8,438.100000	6,480,460.80	1,169,959.09	5.19
		Base		93.306563	71,659.44	106.848587	82,059.71	10,400.27	0.07
670263904	AUROBINDO PHARMA LTD COMMON STOCK INR1.								
	7,530.000	Local		956.734252	7,204,208.92	512.000000	3,855,360.00	-3,348,848.92	3.09
		Base		12.910086	97,212.95	6.483269	48,819.02	-48,393.93	0.04
963GRS901	ADANI TOTAL GAS LTD COMMON STOCK INR1.0								
	1,226.000	Local		1,367.221142	1,676,213.12	2,399.000000	2,941,174.00	1,264,960.88	2.36
		Base		18.384038	22,538.83	30.377663	37,243.01	14,704.18	0.03
ACI00US24	TATA MOTORS LTD COMMON STOCK INR2.								
	9,104.000	Local		492.383448	4,482,658.91	411.000000	3,741,744.00	-740,914.91	3.00

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Holdings

FRANKLIN GLOBAL DBI CIF
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STATE STREET

As of: June 30, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	6.458970	58,802.46	5.204343	47,380.34	-11,422.12	0.04
B01110905	CIPLA LTD COMMON STOCK INR2.							
		6,047.000 Local	764.285808	4,621,636.28	914.000000	5,526,958.00	905,321.72	4.43
		Base	10.376036	62,743.89	11.573649	69,985.86	7,241.97	0.06
B0166K905	LARSEN + TOUBRO LTD COMMON STOCK INR2.							
		1,749.000 Local	1,520.517416	2,659,384.96	1,556.000000	2,721,444.00	62,059.04	2.18
		Base	21.874803	38,259.03	19.703061	34,460.65	-3,798.38	0.03
B01NPJ900	TATA CONSULTANCY SVCS LTD COMMON STOCK INR1.							
		1,836.000 Local	2,263.302026	4,155,422.52	3,264.500000	5,993,622.00	1,838,199.48	4.80
		Base	32.426111	59,534.34	41.337174	75,895.05	16,360.71	0.07
B037HF900	NTPC LTD COMMON STOCK INR10.0							
		44,770.000 Local	123.995503	5,551,278.68	142.600000	6,384,202.00	832,923.32	5.11
		Base	1.710836	76,594.13	1.805692	80,840.82	4,246.69	0.07
B1685L903	INFO EDGE INDIA LTD COMMON STOCK INR10.							
		1,180.000 Local	4,650.618364	5,487,729.67	3,790.800000	4,473,144.00	-1,014,585.67	3.58
		Base	61.087856	72,083.67	48.001520	56,641.79	-15,441.88	0.05
B233HS907	POWER GRID CORP OF INDIA LTD COMMON STOCK INR10.0							
		18,419.000 Local	164.142712	3,023,344.62	211.350000	3,892,855.65	869,511.03	3.12
		Base	2.259706	41,621.52	2.676248	49,293.81	7,672.29	0.04
B621L7908	TATA POWER CO LTD COMMON STOCK INR1.							
		21,353.000 Local	228.351442	4,875,988.35	202.000000	4,313,306.00	-562,682.35	3.46
		Base	2.995461	63,962.07	2.557852	54,617.82	-9,344.25	0.05
BWFGD6901	TECH MAHINDRA LTD COMMON STOCK INR5.0							
		3,775.000 Local	1,065.816095	4,023,455.76	998.000000	3,767,450.00	-256,005.76	3.02
		Base	14.382026	54,292.15	12.637310	47,705.85	-6,586.30	0.04
INDIAN RUPEE Total								
		163,986.000 Local		108,227,905.49		122,137,292.55	13,909,387.06	97.84
		Base		1,474,010.59		1,546,580.03	72,569.44	1.40

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INDONESIAN RUPIAH							Exchange Rate:	14,897.500000
B800MQ901	ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.							
		85,300.000	Local 4,926.543603	420,234,169.35	6,625.000000	565,112,500.00	144,878,330.65	34.25
			Base 0.341469	29,127.30	0.444705	37,933.38	8,806.08	0.03
BD4T6W908	TELKOM INDONESIA PERSERO TBK COMMON STOCK IDR50.0							
		242,600.000	Local 4,262.771093	1,034,148,267.20	4,000.000000	970,400,000.00	-63,748,267.20	58.81
			Base 0.318199	77,195.07	0.268501	65,138.45	-12,056.62	0.06
INDONESIAN RUPIAH Total		327,900.000	Local	1,454,382,436.55		1,535,512,500.00	81,130,063.45	93.06
			Base	106,322.37		103,071.83	-3,250.54	0.09
JAPANESE YEN							Exchange Rate:	135.680000
601090004	AJINOMOTO CO INC COMMON STOCK							
		4,800.000	Local 2,580.651667	12,387,128.00	3,300.000000	15,840,000.00	3,452,872.00	0.70
			Base 21.554663	103,462.38	24.321934	116,745.28	13,282.90	0.11
605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK							
		5,000.000	Local 4,352.238400	21,761,192.00	4,445.000000	22,225,000.00	463,808.00	0.98
			Base 36.575886	182,879.43	32.760908	163,804.54	-19,074.89	0.15
605460005	ASAHI KASEI CORP COMMON STOCK							
		16,800.000	Local 1,022.456845	17,177,275.00	1,036.000000	17,404,800.00	227,525.00	0.77
			Base 8.609461	144,638.94	7.635613	128,278.30	-16,360.64	0.12
608484903	Z HOLDINGS CORP COMMON STOCK							
		21,000.000	Local 604.852714	12,701,907.00	396.400000	8,324,400.00	-4,377,507.00	0.37
			Base 5.637811	118,394.03	2.921580	61,353.18	-57,040.85	0.06
612528901	TREND MICRO INC COMMON STOCK							
		1,100.000	Local 6,480.323636	7,128,356.00	6,620.000000	7,282,000.00	153,644.00	0.32
			Base 49.072918	53,980.21	48.791274	53,670.40	-309.81	0.05
612563908	NTT DATA CORP COMMON STOCK							
		4,200.000	Local 1,854.092619	7,787,189.00	1,876.000000	7,879,200.00	92,011.00	0.35
			Base 14.040307	58,969.29	13.826651	58,071.93	-897.36	0.05

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613210004	BRIDGESTONE CORP COMMON STOCK	1,700.000	4,786.392353	8,136,867.00	4,950.000000	8,415,000.00	278,133.00	0.37
			42.321871	71,947.18	36.482901	62,020.93	-9,926.25	0.06
613674902	OBIC CO LTD COMMON STOCK	500.000	18,340.916000	9,170,458.00	19,190.000000	9,595,000.00	424,542.00	0.42
			138.888460	69,444.23	141.435731	70,717.87	1,273.64	0.06
617232004	CANON INC COMMON STOCK	4,400.000	3,528.400227	15,524,961.00	3,085.000000	13,574,000.00	-1,950,961.00	0.60
			29.019134	127,684.19	22.737323	100,044.22	-27,639.97	0.09
617369004	CAPCOM CO LTD COMMON STOCK	2,000.000	3,126.562500	6,253,125.00	3,295.000000	6,590,000.00	336,875.00	0.29
			28.349845	56,699.69	24.285083	48,570.17	-8,129.52	0.04
618355903	CENTRAL JAPAN RAILWAY CO COMMON STOCK	500.000	15,430.770000	7,715,385.00	15,655.000000	7,827,500.00	112,115.00	0.35
			116.851080	58,425.54	115.381781	57,690.89	-734.65	0.05
619446909	KOSE CORP COMMON STOCK	600.000	11,060.551667	6,636,331.00	12,340.000000	7,404,000.00	767,669.00	0.33
			83.757167	50,254.30	90.949292	54,569.58	4,315.28	0.05
619640006	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK	5,400.000	2,702.340556	14,592,639.00	3,470.000000	18,738,000.00	4,145,361.00	0.83
			21.043789	113,636.46	25.574882	138,104.36	24,467.90	0.12
622050904	CYBERAGENT INC COMMON STOCK	3,900.000	2,295.146923	8,951,073.00	1,351.000000	5,268,900.00	-3,682,173.00	0.23
			20.811051	81,163.10	9.957252	38,833.28	-42,329.82	0.04
624899902	KDDI CORP COMMON STOCK	13,300.000	3,306.374812	43,974,785.00	4,289.000000	57,043,700.00	13,068,915.00	2.53
			30.307717	403,092.63	31.611144	420,428.21	17,335.58	0.38
625050000	DAITO TRUST CONSTRUCT CO LTD COMMON STOCK	500.000	11,555.774000	5,777,887.00	11,710.000000	5,855,000.00	77,113.00	0.26
			106.534280	53,267.14	86.306014	43,153.01	-10,114.13	0.04

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625072004	DAIKIN INDUSTRIES LTD COMMON STOCK								
	1,000.000	Local	16,534.847000	16,534,847.00	21,750.000000	21,750,000.00	5,215,153.00	0.96	
		Base	130.914830	130,914.83	160.303656	160,303.66	29,388.83	0.15	
625136007	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK								
	2,900.000	Local	3,426.193793	9,935,962.00	3,162.000000	9,169,800.00	-766,162.00	0.41	
		Base	30.650124	88,885.36	23.304835	67,584.02	-21,301.34	0.06	
627094006	DISCO CORP COMMON STOCK								
	200.000	Local	32,151.605000	6,430,321.00	32,200.000000	6,440,000.00	9,679.00	0.29	
		Base	243.471300	48,694.26	237.323113	47,464.62	-1,229.64	0.04	
629854902	EAST JAPAN RAILWAY CO COMMON STOCK								
	1,100.000	Local	6,715.335455	7,386,869.00	6,938.000000	7,631,800.00	244,931.00	0.34	
		Base	50.852564	55,937.82	51.135024	56,248.53	310.71	0.05	
630720001	EISAI CO LTD COMMON STOCK								
	2,900.000	Local	5,534.015862	16,048,646.00	5,725.000000	16,602,500.00	553,854.00	0.74	
		Base	44.166862	128,083.90	42.194870	122,365.12	-5,718.78	0.11	
630926004	SQUARE ENIX HOLDINGS CO LTD COMMON STOCK								
	1,200.000	Local	5,442.720000	6,531,264.00	6,010.000000	7,212,000.00	680,736.00	0.32	
		Base	49.351408	59,221.69	44.295401	53,154.48	-6,067.21	0.05	
633243902	FAST RETAILING CO LTD COMMON STOCK								
	300.000	Local	62,100.610000	18,630,183.00	71,080.000000	21,324,000.00	2,693,817.00	0.94	
		Base	495.571833	148,671.55	523.879717	157,163.92	8,492.37	0.14	
633517909	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK								
	16,300.000	Local	680.470552	11,091,670.00	729.400000	11,889,220.00	797,550.00	0.53	
		Base	6.107887	99,558.55	5.375884	87,626.92	-11,931.63	0.08	
635640006	SUBARU CORP COMMON STOCK								
	3,000.000	Local	2,450.122333	7,350,367.00	2,411.500000	7,234,500.00	-115,867.00	0.32	
		Base	18.553803	55,661.41	17.773438	53,320.31	-2,341.10	0.05	
635652001	FUJIFILM HOLDINGS CORP COMMON STOCK								
	1,900.000	Local	7,057.352632	13,408,970.00	7,278.000000	13,828,200.00	419,230.00	0.61	
		Base	53.442526	101,540.80	53.640920	101,917.75	376.95	0.09	

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635693005	FANUC CORP COMMON STOCK	800.000	Local	20,136.006250				
			Base	152.481963	16,108,805.00	21,240.000000	16,992,000.00	883,195.00
				121,985.57	156.544811	125,235.85	3,250.28	0.11
635694003	FUJITSU LTD COMMON STOCK	1,200.000	Local	14,006.555000				
			Base	109.420975	16,807,866.00	16,965.000000	20,358,000.00	3,550,134.00
				131,305.17	125.036851	150,044.22	18,739.05	0.14
639092907	NOMURA RESEARCH INSTITUTE LT COMMON STOCK	2,400.000	Local	3,745.187083				
			Base	28.360813	8,988,449.00	3,610.000000	8,664,000.00	-324,449.00
				68,065.95	26.606722	63,856.13	-4,209.82	0.06
639680909	NIPPON BUILDING FUND INC REIT	11.000	Local	661,798.818182				
			Base	6,086.905455	7,279,787.00	676,000.000000	7,436,000.00	156,213.00
				66,955.96	4,982.311321	54,805.42	-12,150.54	0.05
639758903	JAPAN REAL ESTATE INVESTMENT REIT	9.000	Local	551,275.444444				
			Base	5,142.015556	4,961,479.00	624,000.000000	5,616,000.00	654,521.00
				46,278.14	4,599.056604	41,391.51	-4,886.63	0.04
640587002	HAMAMATSU PHOTONICS KK COMMON STOCK	1,200.000	Local	5,720.285833				
			Base	43.317450	6,864,343.00	5,270.000000	6,324,000.00	-540,343.00
				51,980.94	38.841392	46,609.67	-5,371.27	0.04
641628904	DENTSU GROUP INC COMMON STOCK	1,900.000	Local	3,766.882105				
			Base	34.155889	7,157,076.00	4,075.000000	7,742,500.00	585,424.00
				64,896.19	30.033903	57,064.42	-7,831.77	0.05
642910004	HITACHI LTD COMMON STOCK	2,800.000	Local	5,455.554286				
			Base	43.222032	15,275,552.00	6,438.000000	18,026,400.00	2,750,848.00
				121,021.69	47.449882	132,859.67	11,837.98	0.12
642920003	HITACHI METALS LTD COMMON STOCK	3,600.000	Local	2,005.100000				
			Base	15.183825	7,218,360.00	2,053.000000	7,390,800.00	172,440.00
				54,661.77	15.131191	54,472.29	-189.48	0.05
643514003	HONDA MOTOR CO LTD COMMON STOCK	6,000.000	Local	3,350.502500				
			Base	27.869432	20,103,015.00	3,293.000000	19,758,000.00	-345,015.00
				167,216.59	24.270342	145,622.05	-21,594.54	0.13

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Books Closed

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
644150005	HOYA CORP COMMON STOCK		3,300.000	10,427.500606	34,410,752.00	11,585.000000	38,230,500.00	3,819,748.00	1.69
			Local	81.397133	268,610.54	85.384729	281,769.60	13,159.06	0.25
645578907	ITO EN LTD COMMON STOCK		1,400.000	5,190.259286	7,266,363.00	6,080.000000	8,512,000.00	1,245,637.00	0.38
			Local	39.303771	55,025.28	44.811321	62,735.85	7,710.57	0.06
645610007	IBIDEN CO LTD COMMON STOCK		1,800.000	4,000.200000	7,200,360.00	3,825.000000	6,885,000.00	-315,360.00	0.30
			Local	30.291922	54,525.46	28.191333	50,744.40	-3,781.06	0.05
646710004	ISUZU MOTORS LTD COMMON STOCK		4,600.000	1,596.079783	7,341,967.00	1,501.000000	6,904,600.00	-437,367.00	0.31
			Local	12.086478	55,597.80	11.062795	50,888.86	-4,708.94	0.05
646780007	ITOCHU CORP COMMON STOCK		3,100.000	3,710.185484	11,501,575.00	3,667.000000	11,367,700.00	-133,875.00	0.50
			Local	28.095758	87,096.85	27.026828	83,783.17	-3,313.68	0.08
647098003	JSR CORP COMMON STOCK		2,900.000	3,630.181379	10,527,526.00	3,520.000000	10,208,000.00	-319,526.00	0.45
			Local	27.489921	79,720.77	25.943396	75,235.85	-4,484.92	0.07
647453901	JAPAN TOBACCO INC COMMON STOCK		8,600.000	2,547.766047	21,910,788.00	2,346.000000	20,175,600.00	-1,735,188.00	0.89
			Local	21.337765	183,504.78	17.290684	148,699.88	-34,804.90	0.13
648004000	AEON CO LTD COMMON STOCK		4,300.000	2,644.712791	11,372,265.00	2,354.000000	10,122,200.00	-1,250,065.00	0.45
			Local	24.888693	107,021.38	17.349646	74,603.48	-32,417.90	0.07
648380004	KAO CORP COMMON STOCK		5,600.000	6,422.340357	35,965,106.00	5,472.000000	30,643,200.00	-5,321,906.00	1.36
			Local	55.165654	308,927.66	40.330189	225,849.06	-83,078.60	0.20
649080009	KIKKOMAN CORP COMMON STOCK		2,100.000	7,765.791429	16,308,162.00	7,200.000000	15,120,000.00	-1,188,162.00	0.67
			Local	63.880967	134,150.03	53.066038	111,438.68	-22,711.35	0.10

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649099009	KEYENCE CORP COMMON STOCK								
	1,100.000	Local	45,939.950909	50,533,946.00	46,380.000000	51,018,000.00	484,054.00	2.26	
		Base	371.384891	408,523.38	341.833726	376,017.10	-32,506.28	0.34	
649374006	KIRIN HOLDINGS CO LTD COMMON STOCK								
	8,900.000	Local	2,292.962135	20,407,363.00	2,137.500000	19,023,750.00	-1,383,613.00	0.84	
		Base	20.697508	184,207.82	15.753980	140,210.42	-43,997.40	0.13	
649658002	KOMATSU LTD COMMON STOCK								
	3,000.000	Local	3,329.166333	9,987,499.00	3,008.000000	9,024,000.00	-963,499.00	0.40	
		Base	25.210453	75,631.36	22.169811	66,509.43	-9,121.93	0.06	
649668001	KONAMI HOLDINGS CORP COMMON STOCK								
	1,100.000	Local	6,703.350000	7,373,685.00	7,510.000000	8,261,000.00	887,315.00	0.37	
		Base	60.782064	66,860.27	55.350825	60,885.91	-5,974.36	0.06	
649750007	KUBOTA CORP COMMON STOCK								
	4,400.000	Local	2,188.109318	9,627,681.00	2,027.000000	8,918,800.00	-708,881.00	0.39	
		Base	16.569682	72,906.60	14.939564	65,734.08	-7,172.52	0.06	
649926003	KYOCERA CORP COMMON STOCK								
	1,300.000	Local	6,602.299231	8,582,989.00	7,256.000000	9,432,800.00	849,811.00	0.42	
		Base	58.378346	75,891.85	53.478774	69,522.41	-6,369.44	0.06	
649955002	KYOWA KIRIN CO LTD COMMON STOCK								
	2,900.000	Local	2,808.140345	8,143,607.00	3,050.000000	8,845,000.00	701,393.00	0.39	
		Base	21.264931	61,668.30	22.479363	65,190.15	3,521.85	0.06	
650626906	LASERTEC CORP COMMON STOCK								
	800.000	Local	18,785.938750	15,028,751.00	16,150.000000	12,920,000.00	-2,108,751.00	0.57	
		Base	155.493425	124,394.74	119.030071	95,224.06	-29,170.68	0.09	
651312902	TOKIO MARINE HOLDINGS INC COMMON STOCK								
	1,300.000	Local	4,872.434615	6,334,165.00	7,903.000000	10,273,900.00	3,939,735.00	0.45	
		Base	43.082669	56,007.47	58.247347	75,721.55	19,714.08	0.07	
654379908	JFE HOLDINGS INC COMMON STOCK								
	6,600.000	Local	1,529.076364	10,091,904.00	1,430.000000	9,438,000.00	-653,904.00	0.42	
		Base	11.579088	76,421.98	10.539505	69,560.73	-6,861.25	0.06	

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656302908	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK								
	1,700.000	Local		4,370.200000	7,429,340.00	4,032.000000	6,854,400.00	-574,940.00	0.30
		Base		39.264171	66,749.09	29.716981	50,518.87	-16,230.22	0.05
656946001	MARUBENI CORP COMMON STOCK								
	5,400.000	Local		1,345.067222	7,263,363.00	1,224.000000	6,609,600.00	-653,763.00	0.29
		Base		10.185659	55,002.56	9.021226	48,714.62	-6,287.94	0.04
657270005	PANASONIC HOLDINGS CORP COMMON STOCK								
	5,900.000	Local		1,377.188136	8,125,410.00	1,096.500000	6,469,350.00	-1,656,060.00	0.29
		Base		12.177269	71,845.89	8.081515	47,680.94	-24,164.95	0.04
659101901	MIZUHO FINANCIAL GROUP INC COMMON STOCK								
	5,370.000	Local		2,100.049534	11,277,266.00	1,543.000000	8,285,910.00	-2,991,356.00	0.37
		Base		18.568898	99,714.98	11.372347	61,069.50	-38,645.48	0.06
659672000	MITSUBISHI ESTATE CO LTD COMMON STOCK								
	3,100.000	Local		1,994.884194	6,184,141.00	1,969.000000	6,103,900.00	-80,241.00	0.27
		Base		17.856165	55,354.11	14.512087	44,987.47	-10,366.64	0.04
659678007	MITSUBISHI CORP COMMON STOCK								
	3,300.000	Local		4,444.222121	14,665,933.00	4,037.000000	13,322,100.00	-1,343,833.00	0.59
		Base		33.654327	111,059.28	29.753833	98,187.65	-12,871.63	0.09
659704001	MITSUBISHI ELECTRIC CORP COMMON STOCK								
	5,000.000	Local		1,665.332400	8,326,662.00	1,451.000000	7,255,000.00	-1,071,662.00	0.32
		Base		14.725074	73,625.37	10.694281	53,471.40	-20,153.97	0.05
659706006	MITSUBISHI HEAVY INDUSTRIES COMMON STOCK								
	1,400.000	Local		5,377.268571	7,528,176.00	4,745.000000	6,643,000.00	-885,176.00	0.29
		Base		40.719914	57,007.88	34.971993	48,960.79	-8,047.09	0.04
659730006	MITSUI + CO LTD COMMON STOCK								
	4,000.000	Local		1,641.161250	6,564,645.00	2,994.500000	11,978,000.00	5,413,355.00	0.53
		Base		14.638178	58,552.71	22.070313	88,281.25	29,728.54	0.08
659736003	MITSUI CHEMICALS INC COMMON STOCK								
	3,500.000	Local		3,150.157429	11,025,551.00	2,890.000000	10,115,000.00	-910,551.00	0.45
		Base		23.854889	83,492.11	21.300118	74,550.41	-8,941.70	0.07

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659758007	MITSUI OSK LINES LTD COMMON STOCK	2,300.000	Local 3,135.156522	7,210,860.00	3,105.000000	7,141,500.00	-69,360.00	0.32
			Base 23.741296	54,604.98	22.884729	52,634.88	-1,970.10	0.05
659760003	MITSUI FUDOSAN CO LTD COMMON STOCK	2,400.000	Local 2,660.277500	6,384,666.00	2,917.500000	7,002,000.00	617,334.00	0.31
			Base 23.819713	57,167.31	21.502801	51,606.72	-5,560.59	0.05
661040006	MURATA MANUFACTURING CO LTD COMMON STOCK	3,100.000	Local 7,201.426774	22,324,423.00	7,396.000000	22,927,600.00	603,177.00	1.02
			Base 58.165042	180,311.63	54.510613	168,982.90	-11,328.73	0.15
661650903	SEIKO EPSON CORP COMMON STOCK	3,400.000	Local 2,173.108529	7,388,569.00	1,920.000000	6,528,000.00	-860,569.00	0.29
			Base 16.456085	55,950.69	14.150943	48,113.21	-7,837.48	0.04
663567907	RENESAS ELECTRONICS CORP COMMON STOCK	7,200.000	Local 1,340.066944	9,648,482.00	1,233.000000	8,877,600.00	-770,882.00	0.39
			Base 10.147794	73,064.12	9.087559	65,430.42	-7,633.70	0.06
663955003	NINTENDO CO LTD COMMON STOCK	1,000.000	Local 55,323.024000	55,323,024.00	58,680.000000	58,680,000.00	3,356,976.00	2.60
			Base 500.146260	500,146.26	432.488208	432,488.21	-67,658.05	0.39
664038007	DENSO CORP COMMON STOCK	1,900.000	Local 7,618.380526	14,474,923.00	7,208.000000	13,695,200.00	-779,723.00	0.61
			Base 57.690968	109,612.84	53.125000	100,937.50	-8,675.34	0.09
664040003	NEC CORP COMMON STOCK	1,700.000	Local 5,160.257647	8,772,438.00	5,270.000000	8,959,000.00	186,562.00	0.40
			Base 39.076576	66,430.18	38.841392	66,030.37	-399.81	0.06
664050002	NIPPON PAINT HOLDINGS CO LTD COMMON STOCK	15,200.000	Local 911.045526	13,847,892.00	1,011.000000	15,367,200.00	1,519,308.00	0.68
			Base 6.898986	104,864.58	7.451356	113,260.61	8,396.03	0.10
664054004	NIPPON SANSO HOLDINGS CORP COMMON STOCK	3,000.000	Local 2,427.121333	7,281,364.00	2,163.000000	6,489,000.00	-792,364.00	0.29
			Base 18.379623	55,138.87	15.941922	47,825.77	-7,313.10	0.04

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664068004	NIDEC CORP COMMON STOCK	2,000.000	Local	7,473.468500	14,946,937.00	8,380.000000	16,760,000.00	1,813,063.00	0.74
			Base	58.273390	116,546.78	61.762972	123,525.94	6,979.16	0.11
664096005	NISSHIN SEIFUN GROUP INC COMMON STOCK	2,900.000	Local	2,327.163103	6,748,773.00	1,588.000000	4,605,200.00	-2,143,573.00	0.20
			Base	21.151221	61,338.54	11.704009	33,941.63	-27,396.91	0.03
664137007	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK	9,800.000	Local	2,780.853673	27,252,366.00	3,896.000000	38,180,800.00	10,928,434.00	1.69
			Base	25.185799	246,820.83	28.714623	281,403.30	34,582.47	0.25
664158003	NISSAN CHEMICAL CORP COMMON STOCK	2,000.000	Local	6,430.321500	12,860,643.00	6,250.000000	12,500,000.00	-360,643.00	0.55
			Base	48.694270	97,388.54	46.064269	92,128.54	-5,260.00	0.08
664176005	NISSIN FOODS HOLDINGS CO LTD COMMON STOCK	900.000	Local	8,580.428889	7,722,386.00	9,370.000000	8,433,000.00	710,614.00	0.37
			Base	64.976178	58,478.56	69.059552	62,153.60	3,675.04	0.06
664180007	NITTO DENKO CORP COMMON STOCK	1,900.000	Local	9,090.687368	17,272,306.00	8,780.000000	16,682,000.00	-590,306.00	0.74
			Base	75.975089	144,352.67	64.711085	122,951.06	-21,401.61	0.11
664256005	NIPPON STEEL CORP COMMON STOCK	12,200.000	Local	1,935.885164	23,617,799.00	1,899.000000	23,167,800.00	-449,999.00	1.03
			Base	15.727391	191,874.17	13.996167	170,753.24	-21,120.93	0.15
664286002	NISSAN MOTOR CO LTD COMMON STOCK	13,600.000	Local	547.227353	7,442,292.00	528.200000	7,183,520.00	-258,772.00	0.32
			Base	4.143935	56,357.52	3.892983	52,944.58	-3,412.94	0.05
664310000	NOMURA HOLDINGS INC COMMON STOCK	9,200.000	Local	709.054348	6,523,300.00	495.900000	4,562,280.00	-1,961,020.00	0.20
			Base	6.269547	57,679.83	3.654923	33,625.29	-24,054.54	0.03
664396009	NIPPON YUSEN KK COMMON STOCK	800.000	Local	9,560.477500	7,648,382.00	9,270.000000	7,416,000.00	-232,382.00	0.33
			Base	72.397700	57,918.16	68.322524	54,658.02	-3,260.14	0.05

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664480902	NITORI HOLDINGS CO LTD COMMON STOCK NPV	600.000	12,460.621667	7,476,373.00	12,895.000000	7,737,000.00	260,627.00	0.34
			94.359333	56,615.60	95.039800	57,023.88	408.28	0.05
664889904	ORIENTAL LAND CO LTD COMMON STOCK	800.000	15,432.791250	12,346,233.00	18,920.000000	15,136,000.00	2,789,767.00	0.67
			127.366400	101,893.12	139.445755	111,556.60	9,663.48	0.10
665770004	OJI HOLDINGS CORP COMMON STOCK	13,100.000	570.028473	7,467,373.00	588.000000	7,702,800.00	235,427.00	0.34
			4.316599	56,547.45	4.333726	56,771.82	224.37	0.05
665880001	OLYMPUS CORP COMMON STOCK	10,700.000	2,145.174206	22,953,364.00	2,726.500000	29,173,550.00	6,220,186.00	1.29
			16.723827	178,944.95	20.095077	215,017.32	36,072.37	0.19
665942009	OMRON CORP COMMON STOCK	1,400.000	6,731.336429	9,423,871.00	6,891.000000	9,647,400.00	223,529.00	0.43
			50.973736	71,363.23	50.788620	71,104.07	-259.16	0.06
666010004	ONO PHARMACEUTICAL CO LTD COMMON STOCK	2,000.000	2,246.622500	4,493,245.00	3,482.000000	6,964,000.00	2,470,755.00	0.31
			20.117040	40,234.08	25.663325	51,326.65	11,092.57	0.05
666114004	ORIX CORP COMMON STOCK	3,300.000	1,757.878485	5,800,999.00	2,276.000000	7,510,800.00	1,709,801.00	0.33
			15.543379	51,293.15	16.774764	55,356.72	4,063.57	0.05
668953904	KAKAKU.COM INC COMMON STOCK	2,300.000	3,281.640000	7,547,772.00	2,238.000000	5,147,400.00	-2,400,372.00	0.23
			29.755996	68,438.79	16.494693	37,937.79	-30,501.00	0.03
673822003	RICOH CO LTD COMMON STOCK	6,500.000	1,110.055385	7,215,360.00	1,061.000000	6,896,500.00	-318,860.00	0.31
			8.406008	54,639.05	7.819870	50,829.16	-3,809.89	0.05
674720008	ROHM CO LTD COMMON STOCK	700.000	10,080.502857	7,056,352.00	9,460.000000	6,622,000.00	-434,352.00	0.29
			76.335643	53,434.95	69.722877	48,806.01	-4,628.94	0.04

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676396005	SMC CORP COMMON STOCK	200.000	61,643.080000	12,328,616.00	60,470.000000	12,094,000.00	-234,616.00	0.54
			466.798550	93,359.71	445.681014	89,136.20	-4,223.51	0.08
677062903	SOFTBANK GROUP CORP COMMON STOCK	10,800.000	6,574.668611	71,006,421.00	5,235.000000	56,538,000.00	-14,468,421.00	2.50
			59.977692	647,759.07	38.583432	416,701.06	-231,058.01	0.38
679159004	SECOM CO LTD COMMON STOCK	900.000	8,147.406667	7,332,666.00	8,383.000000	7,544,700.00	212,034.00	0.33
			61.697067	55,527.36	61.785083	55,606.57	79.21	0.05
679382002	SEKISUI CHEMICAL CO LTD COMMON STOCK	4,000.000	1,837.091750	7,348,367.00	1,857.000000	7,428,000.00	79,633.00	0.33
			13.911565	55,646.26	13.686616	54,746.46	-899.80	0.05
679390005	SEKISUI HOUSE LTD COMMON STOCK	3,800.000	1,902.951053	7,231,214.00	2,376.500000	9,030,700.00	1,799,486.00	0.40
			17.295624	65,723.37	17.515478	66,558.81	835.44	0.06
680436003	SHIMADZU CORP COMMON STOCK	1,600.000	4,455.222500	7,128,356.00	4,290.000000	6,864,000.00	-264,356.00	0.30
			33.737631	53,980.21	31.618514	50,589.62	-3,390.59	0.05
680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK	5,800.000	15,686.457241	90,981,452.00	15,300.000000	88,740,000.00	-2,241,452.00	3.93
			125.573321	728,325.26	112.765330	654,038.92	-74,286.34	0.59
680468006	SHIONOGI + CO LTD COMMON STOCK	2,300.000	6,321.905652	14,540,383.00	6,855.000000	15,766,500.00	1,226,117.00	0.70
			51.395200	118,208.96	50.523290	116,203.57	-2,005.39	0.11
680482007	SHIMANO INC COMMON STOCK	400.000	21,116.055000	8,446,422.00	22,920.000000	9,168,000.00	721,578.00	0.41
			159.903475	63,961.39	168.926887	67,570.75	3,609.36	0.06
680526001	SHISEIDO CO LTD COMMON STOCK	5,500.000	5,513.797273	30,325,885.00	5,446.000000	29,953,000.00	-372,885.00	1.33
			45.556418	250,560.30	40.138561	220,762.09	-29,798.21	0.20

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Books Closed

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
682150008	SONY GROUP CORP COMMON STOCK							
		5,300.000	Local 9,512.646604	50,417,027.00	11,095.000000	58,803,500.00	8,386,473.00	2.60
			Base 73.722319	390,728.29	81.773290	433,398.44	42,670.15	0.39
685856007	SUMITOMO CHEMICAL CO LTD COMMON STOCK							
		21,200.000	Local 559.027925	11,851,392.00	531.000000	11,257,200.00	-594,192.00	0.50
			Base 4.233296	89,745.88	3.913620	82,968.75	-6,777.13	0.08
685870008	SUMITOMO ELECTRIC INDUSTRIES COMMON STOCK							
		5,000.000	Local 1,482.074000	7,410,370.00	1,499.000000	7,495,000.00	84,630.00	0.33
			Base 11.223158	56,115.79	11.048054	55,240.27	-875.52	0.05
685884009	SUMITOMO METAL MINING CO LTD COMMON STOCK							
		4,000.000	Local 4,930.246500	19,720,986.00	4,250.000000	17,000,000.00	-2,720,986.00	0.75
			Base 37.334795	149,339.18	31.323703	125,294.81	-24,044.37	0.11
685890006	SUMITOMO REALTY + DEVELOPMEN COMMON STOCK							
		2,600.000	Local 3,172.585385	8,248,722.00	3,583.000000	9,315,800.00	1,067,078.00	0.41
			Base 28.052396	72,936.23	26.407724	68,660.08	-4,276.15	0.06
685894008	SUMITOMO CORP COMMON STOCK							
		3,900.000	Local 1,854.592564	7,232,911.00	1,857.000000	7,242,300.00	9,389.00	0.32
			Base 14.044092	54,771.96	13.686616	53,377.80	-1,394.16	0.05
686550005	SUZUKI MOTOR CORP COMMON STOCK							
		1,800.000	Local 4,113.205556	7,403,770.00	4,264.000000	7,675,200.00	271,430.00	0.34
			Base 31.147672	56,065.81	31.426887	56,568.40	502.59	0.05
686930009	TDK CORP COMMON STOCK							
		2,500.000	Local 4,450.222400	11,125,556.00	4,190.000000	10,475,000.00	-650,556.00	0.46
			Base 33.699764	84,249.41	30.881486	77,203.71	-7,045.70	0.07
687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK							
		9,398.000	Local 4,118.278570	38,703,582.00	3,818.000000	35,881,564.00	-2,822,018.00	1.59
			Base 34.224189	321,638.93	28.139741	264,457.28	-57,181.65	0.24
687049007	ADVANTEST CORP COMMON STOCK							
		1,400.000	Local 7,580.378571	10,612,530.00	7,260.000000	10,164,000.00	-448,530.00	0.45
			Base 57.403193	80,364.47	53.508255	74,911.56	-5,452.91	0.07

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688380906	SYSMEX CORP COMMON STOCK		1,700.000	Local	8,087.293529	13,748,399.00	8,166.000000	13,882,200.00	133,801.00	0.61
				Base	66.199024	112,538.34	60.185731	102,315.74	-10,222.60	0.09
688507003	TERUMO CORP COMMON STOCK		5,600.000	Local	3,120.629643	17,475,526.00	4,088.000000	22,892,800.00	5,417,274.00	1.01
				Base	24.716364	138,411.64	30.129717	168,726.42	30,314.78	0.15
689520005	TOHO CO LTD COMMON STOCK		1,700.000	Local	5,031.005882	8,552,710.00	4,905.000000	8,338,500.00	-214,210.00	0.37
				Base	44.065918	74,912.06	36.151238	61,457.10	-13,454.96	0.06
689567006	TOKYO ELECTRON LTD COMMON STOCK		800.000	Local	42,192.087500	33,753,670.00	44,300.000000	35,440,000.00	1,686,330.00	1.57
				Base	325.521000	260,416.80	326.503538	261,202.83	786.03	0.24
689714004	TORAY INDUSTRIES INC COMMON STOCK		17,400.000	Local	809.213793	14,080,320.00	761.200000	13,244,880.00	-835,440.00	0.59
				Base	6.632649	115,408.10	5.610259	97,618.51	-17,789.59	0.09
689721009	TOSHIBA CORP COMMON STOCK		1,300.000	Local	5,578.278462	7,251,762.00	5,515.000000	7,169,500.00	-82,262.00	0.32
				Base	42.242085	54,914.71	40.647111	52,841.24	-2,073.47	0.05
690028006	TOSOH CORP COMMON STOCK		4,500.000	Local	1,783.089111	8,023,901.00	1,685.000000	7,582,500.00	-441,401.00	0.34
				Base	13.502624	60,761.81	12.418927	55,885.17	-4,876.64	0.05
690058003	TOYOTA TSUSHO CORP COMMON STOCK		1,500.000	Local	4,785.238667	7,177,858.00	4,430.000000	6,645,000.00	-532,858.00	0.29
				Base	36.236707	54,355.06	32.650354	48,975.53	-5,379.53	0.04
690064001	TOYOTA MOTOR CORP COMMON STOCK		41,000.000	Local	1,936.527146	79,397,613.00	2,100.000000	86,100,000.00	6,702,387.00	3.81
				Base	15.265825	625,898.84	15.477594	634,581.37	8,682.53	0.57
691148001	UNICHARM CORP COMMON STOCK		4,200.000	Local	4,220.788095	17,727,310.00	4,540.000000	19,068,000.00	1,340,690.00	0.84
				Base	35.274217	148,151.71	33.461085	140,536.56	-7,615.15	0.13

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698511003	YAKULT HONSHA CO LTD COMMON STOCK								
	1,900.000	Local	7,157.153684	13,598,592.00	7,830.000000	14,877,000.00	1,278,408.00	0.66	
		Base	59.388058	112,837.31	57.709316	109,647.70	-3,189.61	0.10	
698538006	ASTELLAS PHARMA INC COMMON STOCK								
	15,600.000	Local	1,871.649359	29,197,730.00	2,115.000000	32,994,000.00	3,796,270.00	1.46	
		Base	14.814454	231,105.49	15.588149	243,175.12	12,069.63	0.22	
698604006	YASKAWA ELECTRIC CORP COMMON STOCK								
	2,000.000	Local	4,290.214500	8,580,429.00	4,370.000000	8,740,000.00	159,571.00	0.39	
		Base	32.488090	64,976.18	32.208137	64,416.27	-559.91	0.06	
698642006	YOKOGAWA ELECTRIC CORP COMMON STOCK								
	3,200.000	Local	2,235.111563	7,152,357.00	2,241.000000	7,171,200.00	18,843.00	0.32	
		Base	16.925613	54,161.96	16.516804	52,853.77	-1,308.19	0.05	
ACI0690K5	SUNTORY BEVERAGE + FOOD LTD COMMON STOCK								
	1,600.000	Local	4,740.236875	7,584,379.00	5,130.000000	8,208,000.00	623,621.00	0.36	
		Base	35.895931	57,433.49	37.809552	60,495.28	3,061.79	0.05	
B019MQ908	ASAHI INTECC CO LTD COMMON STOCK								
	4,000.000	Local	1,793.089500	7,172,358.00	2,048.000000	8,192,000.00	1,019,642.00	0.36	
		Base	13.578353	54,313.41	15.094340	60,377.36	6,063.95	0.05	
B02K2M903	M3 INC COMMON STOCK								
	5,700.000	Local	3,124.901579	17,811,939.00	3,898.000000	22,218,600.00	4,406,661.00	0.98	
		Base	24.215912	138,030.70	28.729363	163,757.37	25,726.67	0.15	
B05LZ0900	HAKUHODO DY HOLDINGS INC COMMON STOCK								
	4,400.000	Local	1,885.376818	8,295,658.00	1,245.000000	5,478,000.00	-2,817,658.00	0.24	
		Base	16.513768	72,660.58	9.176002	40,374.41	-32,286.17	0.04	
B0FS5D909	SEVEN + I HOLDINGS CO LTD COMMON STOCK								
	8,200.000	Local	4,675.372439	38,338,054.00	5,267.000000	43,189,400.00	4,851,346.00	1.91	
		Base	38.441178	315,217.66	38.819281	318,318.10	3,100.44	0.29	
B0J7D9901	DAIICHI SANKYO CO LTD COMMON STOCK								
	15,300.000	Local	2,496.884183	38,202,328.00	3,437.000000	52,586,100.00	14,383,772.00	2.33	
		Base	19.328842	295,731.29	25.331663	387,574.44	91,843.15	0.35	

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Holdings

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B0JDQD905	BANDAI NAMCO HOLDINGS INC COMMON STOCK	800.000	Local	9,279.463750	7,423,571.00	9,579.000000	7,663,200.00	239,629.00	0.34
			Base	70.269688	56,215.75	70.599941	56,479.95	264.20	0.05
B0JQTJ900	MITSUBISHI CHEMICAL HOLDINGS COMMON STOCK	18,600.000	Local	860.661828	16,008,310.00	737.000000	13,708,200.00	-2,300,110.00	0.61
			Base	7.022654	130,621.37	5.431899	101,033.31	-29,588.06	0.09
B0M0C8905	SUMCO CORP COMMON STOCK	3,600.000	Local	2,008.100278	7,229,161.00	1,759.000000	6,332,400.00	-896,761.00	0.28
			Base	15.206544	54,743.56	12.964328	46,671.58	-8,071.98	0.04
B14RJB900	KOBE BUSSAN CO LTD COMMON STOCK	2,500.000	Local	3,090.154400	7,725,386.00	3,325.000000	8,312,500.00	587,114.00	0.37
			Base	23.400512	58,501.28	24.506191	61,265.48	2,764.20	0.06
B2Q4CR907	TIS INC COMMON STOCK	2,200.000	Local	3,235.161364	7,117,355.00	3,555.000000	7,821,000.00	703,645.00	0.35
			Base	24.498591	53,896.90	26.201356	57,642.98	3,746.08	0.05
B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK	1,700.000	Local	3,779.888824	6,425,811.00	4,158.000000	7,068,600.00	642,789.00	0.31
			Base	33.422247	56,817.82	30.645637	52,097.58	-4,720.24	0.05
B5LTM9909	OTSUKA HOLDINGS CO LTD COMMON STOCK	3,200.000	Local	4,761.255313	15,236,017.00	4,818.000000	15,417,600.00	181,583.00	0.68
			Base	39.421431	126,148.58	35.510024	113,632.08	-12,516.50	0.10
B60DQV902	MEIJI HOLDINGS CO LTD COMMON STOCK	2,100.000	Local	7,367.968095	15,472,733.00	6,660.000000	13,986,000.00	-1,486,733.00	0.62
			Base	68.047257	142,899.24	49.086085	103,080.78	-39,818.46	0.09
B60DR0909	KOEI TECMO HOLDINGS CO LTD COMMON STOCK	1,600.000	Local	4,105.205000	6,568,328.00	4,380.000000	7,008,000.00	439,672.00	0.31
			Base	33.979269	54,366.83	32.281840	51,650.94	-2,715.89	0.05
B63QM7907	NEXON CO LTD COMMON STOCK	3,800.000	Local	2,674.020526	10,161,278.00	2,778.000000	10,556,400.00	395,122.00	0.47
			Base	24.974924	94,904.71	20.474646	77,803.66	-17,101.05	0.07

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B8RBZV903	GLP J REIT REIT	35.000	Local 155,477.685714 Base 1,490.820571	5,441,719.00 52,178.72	165,700.000000 1,221.255896	5,799,500.00 42,743.96	357,781.00 -9,434.76	0.26 0.04
BF5M0K909	SOFTBANK CORP COMMON STOCK	23,600.000	Local 1,427.552331 Base 13.003352	33,690,235.00 306,879.10	1,506.500000 11.103331	35,553,400.00 262,038.62	1,863,165.00 -44,840.48	1.57 0.24
BQRRZ0906	RECRUIT HOLDINGS CO LTD COMMON STOCK	5,500.000	Local 3,668.528909 Base 29.313416	20,176,909.00 161,223.79	3,995.000000 29.444281	21,972,500.00 161,943.54	1,795,591.00 719.75	0.97 0.15
JAPANESE YEN Total		685,323.000	Local Base	2,175,766,431.00 17,788,669.24		2,250,965,124.00 16,590,249.99	75,198,693.00 -1,198,419.25	99.68 15.01
MALAYSIAN RINGGIT							Exchange Rate:	4.407500
670397900	PETRONAS GAS BHD COMMON STOCK	8,400.000	Local 17.946501 Base 4.192256	150,750.61 35,214.95	16.440000 3.730006	138,096.00 31,332.05	-12,654.61 -3,882.90	33.08 0.03
690461009	TENAGA NASIONAL BHD COMMON STOCK	26,600.000	Local 11.582402 Base 2.729674	308,091.90 72,609.33	7.980000 1.810550	212,268.00 48,160.64	-95,823.90 -24,448.69	50.84 0.04
MALAYSIAN RINGGIT Total		35,000.000	Local Base	458,842.51 107,824.28		350,364.00 79,492.69	-108,478.51 -28,331.59	83.92 0.07
MEXICAN PESO							Exchange Rate:	20.109500
224205906	FOMENTO ECONOMICO MEXICA UBD UNIT	10,400.000	Local 175.432383 Base 9.189210	1,824,496.78 95,567.78	135.730000 6.749546	1,411,592.00 70,195.28	-412,904.78 -25,372.50	18.11 0.06
238010904	GRUPO TELEVISIA SAB SER CPO UNIT	34,400.000	Local 39.123825	1,345,859.57	32.950000	1,133,480.00	-212,379.57	14.54

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		Base	1.834238	63,097.77	1.638529	56,365.40	-6,732.37	0.05
249191008	KIMBERLY CLARK DE MEXICO A COMMON STOCK							
		20,400.000	Local 35.697295	728,224.82	27.300000	556,920.00	-171,304.82	7.14
			Base 1.708965	34,862.89	1.357567	27,694.37	-7,168.52	0.03
266747906	AMERICA MOVIL SAB DE C SER L COMMON STOCK							
		132,300.000	Local 15.857543	2,097,952.92	20.580000	2,722,734.00	624,781.08	34.93
			Base 0.773916	102,389.11	1.023397	135,395.41	33,006.30	0.12
B671GT907	TRUST FIBRA UNO REIT							
		94,900.000	Local 19.020401	1,805,036.10	20.060000	1,903,694.00	98,657.90	24.42
			Base 0.931619	88,410.65	0.997538	94,666.40	6,255.75	0.09
MEXICAN PESO Total								
		292,400.000	Local	7,801,570.19		7,728,420.00	-73,150.19	99.14
			Base	384,328.20		384,316.86	-11.34	0.35
NEW ISRAELI SHEQEL							Exchange Rate:	3.492950
632060901	TOWER SEMICONDUCTOR LTD COMMON STOCK ILS15.0							
		1,174.000	Local 160.908049	188,906.05	162.700000	191,009.80	2,103.75	41.95
			Base 46.576559	54,680.88	46.579539	54,684.38	3.50	0.05
664713906	NICE LTD COMMON STOCK ILS1.0							
		393.000	Local 388.789746	152,794.37	670.500000	263,506.50	110,712.13	57.87
			Base 108.011908	42,448.68	191.958087	75,439.53	32,990.85	0.07
NEW ISRAELI SHEQEL Total								
		1,567.000	Local	341,700.42		454,516.30	112,815.88	99.82
			Base	97,129.56		130,123.91	32,994.35	0.12
NEW TAIWAN DOLLAR							Exchange Rate:	29.733500
605104900	ASUSTEK COMPUTER INC COMMON STOCK TWD10.							
		6,000.000	Local 383.306333	2,299,838.00	310.500000	1,863,000.00	-436,838.00	4.07
			Base 13.720137	82,320.82	10.442767	62,656.60	-19,664.22	0.06

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619095904	CHINA STEEL CORP COMMON STOCK TWD10.								
	44,000.000	Local		23.919122	1,052,441.37	28.450000	1,251,800.00	199,358.63	2.73
		Base		0.790793	34,794.90	0.956833	42,100.66	7,305.76	0.04
626073902	DELTA ELECTRONICS INC COMMON STOCK TWD10.								
	6,000.000	Local		294.235167	1,765,411.00	221.500000	1,329,000.00	-436,411.00	2.90
		Base		10.531908	63,191.45	7.449510	44,697.06	-18,494.39	0.04
628784902	CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.								
	10,000.000	Local		105.084000	1,050,840.00	122.000000	1,220,000.00	169,160.00	2.66
		Base		3.474196	34,741.96	4.103116	41,031.16	6,289.20	0.04
629049909	TAIWAN MOBILE CO LTD COMMON STOCK TWD10.								
	12,000.000	Local		112.590000	1,351,080.00	108.000000	1,296,000.00	-55,080.00	2.83
		Base		3.722353	44,668.23	3.632267	43,587.20	-1,081.03	0.04
637216904	GIANT MANUFACTURING COMMON STOCK TWD10.								
	6,000.000	Local		330.599167	1,983,595.00	240.000000	1,440,000.00	-543,595.00	3.14
		Base		11.893340	71,360.04	8.071704	48,430.22	-22,929.82	0.04
637248907	MEDIATEK INC COMMON STOCK TWD10.								
	3,000.000	Local		683.880000	2,051,640.00	651.000000	1,953,000.00	-98,640.00	4.26
		Base		23.766663	71,299.99	21.894496	65,683.49	-5,616.50	0.06
643856909	HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.								
	24,000.000	Local		130.104000	3,122,496.00	109.000000	2,616,000.00	-506,496.00	5.71
		Base		4.301385	103,233.25	3.665899	87,981.57	-15,251.68	0.08
662158906	NAN YA PLASTICS CORP COMMON STOCK TWD10.0								
	11,000.000	Local		70.456317	775,019.49	83.000000	913,000.00	137,980.51	1.99
		Base		2.329365	25,623.02	2.791464	30,706.11	5,083.09	0.03
670039007	UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.								
	29,000.000	Local		56.144887	1,628,201.72	67.000000	1,943,000.00	314,798.28	4.24
		Base		1.856213	53,830.19	2.253351	65,347.17	11,516.98	0.06
674842901	RUENTEX DEVELOPMENT CO LTD COMMON STOCK TWD10.0								
	19,600.000	Local		59.976531	1,175,540.00	73.400000	1,438,640.00	263,100.00	3.14
		Base		2.165296	42,439.80	2.468596	48,384.48	5,944.68	0.04

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688910900	TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.							
		48,000.000	Local 450.415349	21,619,936.74	476.000000	22,848,000.00	1,228,063.26	49.89
			Base 15.783132	757,590.35	16.008879	768,426.19	10,835.84	0.70
691662902	UNITED MICROELECTRONICS CORP COMMON STOCK TWD10.							
		54,000.000	Local 51.240963	2,767,012.00	39.150000	2,114,100.00	-652,912.00	4.62
			Base 1.834129	99,042.94	1.316697	71,101.62	-27,941.32	0.06
693233900	WAN HAI LINES LTD COMMON STOCK TWD10.							
		5,000.000	Local 200.660400	1,003,302.00	119.000000	595,000.00	-408,302.00	1.30
			Base 7.244320	36,221.60	4.002220	20,011.10	-16,210.50	0.02
698438900	YAGEO CORPORATION COMMON STOCK TWD10.							
		3,000.000	Local 534.427200	1,603,281.60	308.000000	924,000.00	-679,281.60	2.02
			Base 18.879683	56,639.05	10.358686	31,076.06	-25,562.99	0.03
698758901	YANG MING MARINE TRANSPORT COMMON STOCK TWD10.							
		10,000.000	Local 118.094400	1,180,944.00	82.300000	823,000.00	-357,944.00	1.80
			Base 4.263490	42,634.90	2.767922	27,679.22	-14,955.68	0.03
ACI126S98	ASE TECHNOLOGY HOLDING CO LT COMMON STOCK TWD10.0							
		13,000.000	Local 113.090385	1,470,175.00	76.400000	993,200.00	-476,975.00	2.17
			Base 4.047978	52,623.71	2.569492	33,403.40	-19,220.31	0.03
NEW TAIWAN DOLLAR Total		303,600.000	Local	47,900,753.92		45,560,740.00	-2,340,013.92	99.49
			Base	1,672,256.20		1,532,303.31	-139,952.89	1.39
NORWEGIAN KRONE							Exchange Rate:	9.849700
473249902	TELENOR ASA COMMON STOCK NOK6.							
		5,381.000	Local 141.276768	760,210.29	131.000000	704,911.00	-55,299.29	10.36
			Base 15.104934	81,279.65	13.299897	71,566.75	-9,712.90	0.06
713360907	EQUINOR ASA COMMON STOCK NOK2.5							
		14,465.000	Local 231.748346	3,352,239.83	342.550000	4,954,985.75	1,602,745.92	72.84
			Base 24.830151	359,168.13	34.777709	503,059.56	143,891.43	0.46
775125909	YARA INTERNATIONAL ASA COMMON STOCK NOK1.7							

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		1,069.000	Local 321.236024	343,401.31	411.600000	440,000.40	96,599.09	6.47
			Base 36.999804	39,552.79	41.788075	44,671.45	5,118.66	0.04
B1L95G905	AKER BP ASA COMMON STOCK NOK1.0	2,046.000	Local 408.720435	836,242.01	342.100000	699,936.60	-136,305.41	10.29
			Base 41.148563	84,189.96	34.732022	71,061.72	-13,128.24	0.06
NORWEGIAN KRONE Total		22,961.000	Local	5,292,093.44		6,799,833.75	1,507,740.31	99.96
			Base	564,190.53		690,359.48	126,168.95	0.62
PHILIPPINE PESO							Exchange Rate:	54.985000
605511906	AYALA LAND INC COMMON STOCK PHP1.0	178,200.000	Local 36.779517	6,554,110.01	25.500000	4,544,100.00	-2,010,010.01	35.47
			Base 0.750048	133,658.51	0.463763	82,642.54	-51,015.97	0.07
681884904	SM PRIME HOLDINGS INC COMMON STOCK PHP1.0	226,200.000	Local 34.630781	7,833,482.71	36.550000	8,267,610.00	434,127.29	64.53
			Base 0.668985	151,324.48	0.664727	150,361.19	-963.29	0.14
PHILIPPINE PESO Total		404,400.000	Local	14,387,592.72		12,811,710.00	-1,575,882.72	100.00
			Base	284,982.99		233,003.73	-51,979.26	0.21
POUND STERLING							Exchange Rate:	0.821490
018270009	CRH PLC COMMON STOCK EUR.32	2,856.000	Local 25.217090	72,020.01	28.240000	80,653.44	8,633.43	1.18
			Base 31.987871	91,357.36	34.376560	98,179.45	6,822.09	0.09
023740905	DIAGEO PLC COMMON STOCK GBP.2893518	4,434.000	Local 31.199499	138,338.58	35.305000	156,542.37	18,203.79	2.28
			Base 42.189684	187,069.06	42.976786	190,559.07	3,490.01	0.17
026349902	BAE SYSTEMS PLC COMMON STOCK GBP.025	8,682.000	Local 5.273053	45,780.65	8.302000	72,077.96	26,297.31	1.05
			Base 6.537269	56,756.57	10.106027	87,740.52	30,983.95	0.08

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028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25								
	3,680.000	Local	34.235916	125,988.17	35.195000	129,517.60	3,529.43	1.89	
		Base	44.398361	163,385.97	42.842883	157,661.81	-5,724.16	0.14	
040520009	HALMA PLC COMMON STOCK GBP.1								
	3,427.000	Local	20.139408	69,017.75	20.090000	68,848.43	-169.32	1.00	
		Base	25.546828	87,548.98	24.455562	83,809.21	-3,739.77	0.08	
045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1								
	2,036.000	Local	36.322534	73,952.68	18.360000	37,380.96	-36,571.72	0.55	
		Base	46.885147	95,458.16	22.349633	45,503.85	-49,954.31	0.04	
054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5								
	11,283.000	Local	6.557970	73,993.58	5.356000	60,431.75	-13,561.83	0.88	
		Base	8.374049	94,484.40	6.519860	73,563.59	-20,920.81	0.07	
067760009	PEARSON PLC COMMON STOCK GBP.25								
	4,735.000	Local	6.714023	31,790.90	7.498000	35,503.03	3,712.13	0.52	
		Base	8.430194	39,916.97	9.127317	43,217.85	3,300.88	0.04	
068253004	PERSIMMON PLC COMMON STOCK GBP.1								
	1,105.000	Local	23.957882	26,473.46	18.630000	20,586.15	-5,887.31	0.30	
		Base	30.924860	34,171.97	22.678304	25,059.53	-9,112.44	0.02	
070995006	PRUDENTIAL PLC COMMON STOCK GBP.05								
	3,384.000	Local	13.909415	47,069.46	10.160000	34,381.44	-12,688.02	0.50	
		Base	17.644084	59,707.58	12.367771	41,852.54	-17,855.04	0.04	
071887004	RIO TINTO PLC COMMON STOCK GBP.1								
	1,736.000	Local	31.393934	54,499.87	49.165000	85,350.44	30,850.57	1.24	
		Base	40.062414	69,548.35	59.848568	103,897.11	34,348.76	0.09	
079087003	SSE PLC COMMON STOCK GBP.5								
	15,296.000	Local	14.032035	214,634.01	16.160000	247,183.36	32,549.35	3.60	
		Base	18.692934	285,927.12	19.671572	300,896.37	14,969.25	0.27	
079805909	BP PLC COMMON STOCK USD.25								
	291,960.000	Local	3.635626	1,061,457.44	3.883000	1,133,680.68	72,223.24	16.53	
		Base	4.795650	1,400,137.98	4.726777	1,380,029.80	-20,108.18	1.25	

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087061008	LLOYDS BANKING GROUP PLC COMMON STOCK GBP.1								
	112,431.000	Local		0.579116	65,110.62	0.423100	47,569.56	-17,541.06	0.69
		Base		0.734609	82,592.78	0.515040	57,906.44	-24,686.34	0.05
087823001	TAYLOR WIMPEY PLC COMMON STOCK GBP.01								
	26,254.000	Local		1.979515	51,970.18	1.166500	30,625.29	-21,344.89	0.45
		Base		2.555159	67,083.14	1.419981	37,280.17	-29,802.97	0.03
092528900	GSK PLC COMMON STOCK GBP.25								
	6,688.000	Local		15.298263	102,314.78	17.656000	118,083.33	15,768.55	1.72
		Base		20.145588	134,733.69	21.492654	143,742.87	9,009.18	0.13
098952906	ASTRAZENECA PLC COMMON STOCK USD.25								
	1,904.000	Local		71.132127	135,435.57	108.000000	205,632.00	70,196.43	3.00
		Base		94.244638	179,441.79	131.468429	250,315.89	70,874.10	0.23
309135903	BT GROUP PLC COMMON STOCK GBP.05								
	37,408.000	Local		1.690952	63,255.13	1.863000	69,691.10	6,435.97	1.02
		Base		2.189852	81,917.99	2.267830	84,834.99	2,917.00	0.08
317430908	BURBERRY GROUP PLC COMMON STOCK GBP.0005								
	2,044.000	Local		17.760660	36,302.79	16.410000	33,542.04	-2,760.75	0.49
		Base		22.529388	46,050.07	19.975897	40,830.73	-5,219.34	0.04
320898901	NEXT PLC COMMON STOCK GBP.1								
	513.000	Local		56.470975	28,969.61	58.600000	30,061.80	1,092.19	0.44
		Base		71.633411	36,747.94	71.333796	36,594.24	-153.70	0.03
ACI07KLY6	VODAFONE GROUP PLC COMMON STOCK USD.2095238								
	99,375.000	Local		1.439291	143,029.50	1.266600	125,868.38	-17,161.12	1.84
		Base		1.852648	184,106.85	1.541833	153,219.61	-30,887.24	0.14
B10RZP905	UNILEVER PLC COMMON STOCK GBP.031111								
	2,041.000	Local		45.634934	93,140.90	37.210000	75,945.61	-17,195.29	1.11
		Base		59.194037	120,815.03	45.295743	92,448.61	-28,366.42	0.08
B19NLV907	EXPERIAN PLC COMMON STOCK USD.1								
	1,776.000	Local		24.001588	42,626.82	24.060000	42,730.56	103.74	0.62
		Base		30.446002	54,072.10	29.288245	52,015.92	-2,056.18	0.05

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B1FH8J905	SEVERN TRENT PLC COMMON STOCK GBP.9789							
		1,790.000	Local 24.557754	43,958.38	27.190000	48,670.10	4,711.72	0.71
			Base 32.725173	58,578.06	33.098394	59,246.13	668.07	0.05
B1XZS8907	ANGLO AMERICAN PLC COMMON STOCK USD.54945							
		2,375.000	Local 10.008526	23,770.25	29.370000	69,753.75	45,983.50	1.02
			Base 12.919006	30,682.64	35.752109	84,911.26	54,228.62	0.08
B24CGK904	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1							
		823.000	Local 64.896185	53,409.56	61.700000	50,779.10	-2,630.46	0.74
			Base 90.127837	74,175.21	75.107427	61,813.41	-12,361.80	0.06
B2B0DG904	RELX PLC COMMON STOCK GBP.144397							
		3,578.000	Local 19.089053	68,300.63	22.260000	79,646.28	11,345.65	1.16
			Base 24.214452	86,639.31	27.097104	96,953.44	10,314.13	0.09
B39J2M903	UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05							
		9,010.000	Local 8.894003	80,134.97	10.200000	91,902.00	11,767.03	1.34
			Base 12.123477	109,232.53	12.416463	111,872.33	2,639.80	0.10
B4T3BW902	GLENCORE PLC COMMON STOCK USD.01							
		16,146.000	Local 2.816529	45,475.67	4.451000	71,865.85	26,390.18	1.05
			Base 3.648440	58,907.71	5.418204	87,482.32	28,574.61	0.08
B5VQMV905	ENTAIN PLC COMMON STOCK EUR.01							
		1,999.000	Local 14.641606	29,268.57	12.450000	24,887.55	-4,381.02	0.36
			Base 20.378189	40,736.00	15.155388	30,295.62	-10,440.38	0.03
B8C3BL905	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948							
		8,283.000	Local 7.393045	61,236.59	6.348000	52,580.48	-8,656.11	0.77
			Base 9.455098	78,316.58	7.727422	64,006.23	-14,310.35	0.06
B8KF9B904	WPP PLC COMMON STOCK GBP.1							
		11,436.000	Local 8.922055	102,032.62	8.246000	94,301.26	-7,731.36	1.38
			Base 11.724962	134,086.66	10.037858	114,792.95	-19,293.71	0.10
BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105							
		6,001.000	Local 17.660807	105,982.50	16.800000	100,816.80	-5,165.70	1.47
			Base 22.578644	135,494.44	20.450645	122,724.32	-12,770.12	0.11

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BDR05C901	NATIONAL GRID PLC COMMON STOCK GBP.1243129								
	48,344.000	Local	9.707936	469,320.47	10.520000	508,578.88	39,258.41	7.42	
		Base	12.504988	604,541.13	12.805999	619,093.21	14,552.08	0.56	
BHJYC0905	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213								
	1,132.000	Local	48.074373	54,420.19	43.500000	49,242.00	-5,178.19	0.72	
		Base	62.635071	70,902.90	52.952562	59,942.30	-10,960.60	0.05	
BJFFLV908	CRODA INTERNATIONAL PLC COMMON STOCK GBP.1060976								
	716.000	Local	38.984441	27,912.86	64.720000	46,339.52	18,426.66	0.68	
		Base	50.321145	36,029.94	78.783674	56,409.11	20,379.17	0.05	
BMJ6DW904	INFORMA PLC COMMON STOCK GBP.001								
	15,331.000	Local	6.254192	95,883.02	5.288000	81,070.33	-14,812.69	1.18	
		Base	7.901755	121,141.81	6.437084	98,686.93	-22,454.88	0.09	
BP6MXD906	SHELL PLC COMMON STOCK EUR.07								
	113,799.000	Local	17.582933	2,000,920.15	21.340000	2,428,470.66	427,550.51	35.41	
		Base	23.022242	2,619,908.15	25.977188	2,956,177.99	336,269.84	2.68	
BVYVFW900	AUTO TRADER GROUP PLC COMMON STOCK GBP.01								
	15,946.000	Local	5.443277	86,798.50	5.550000	88,500.30	1,701.80	1.29	
		Base	7.296890	116,356.20	6.756017	107,731.44	-8,624.76	0.10	
POUND STERLING Total									
	901,757.000	Local		6,145,997.39		6,829,292.14	683,294.75	99.58	
		Base		8,028,761.12		8,313,299.16	284,538.04	7.52	
QATARI RIAL							Exchange Rate:	3.641750	
667357909	INDUSTRIES QATAR COMMON STOCK QAR1.0								
	13,503.000	Local	9.501325	128,296.39	15.950000	215,372.85	87,076.46	86.49	
		Base	2.609537	35,236.58	4.379762	59,139.93	23,903.35	0.05	
QATARI RIAL Total									
	13,503.000	Local		128,296.39		215,372.85	87,076.46	86.49	
		Base		35,236.58		59,139.93	23,903.35	0.05	

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SAUDI RIYAL							Exchange Rate:	3.752100
B12LZH904	AL RAJHI BANK COMMON STOCK SAR10.							
		2,413.000	Local 67.396270	162,627.20	82.500000	199,072.50	36,445.30	13.35
			Base 17.971380	43,364.94	21.987687	53,056.29	9,691.35	0.05
B12M7Q903	SAUDI TELECOM CO COMMON STOCK SAR10.							
		2,798.000	Local 131.105772	366,833.95	97.100000	271,685.80	-95,148.15	18.21
			Base 34.958624	97,814.23	25.878841	72,409.00	-25,405.23	0.07
B1324D908	SAUDI BASIC INDUSTRIES CORP COMMON STOCK SAR10.							
		1,284.000	Local 87.113879	111,854.22	101.600000	130,454.40	18,600.18	8.75
			Base 23.223551	29,819.04	27.078170	34,768.37	4,949.33	0.03
B2NC4X908	DAR AL ARKAN REAL ESTATE DEV COMMON STOCK SAR10.0							
		17,037.000	Local 14.429376	245,833.28	10.760000	183,318.12	-62,515.16	12.29
			Base 3.845680	65,518.85	2.867727	48,857.47	-16,661.38	0.04
B403QG902	MOUWASAT MEDICAL SERVICES CO COMMON STOCK SAR10.0							
		876.000	Local 180.839658	158,415.54	213.000000	186,588.00	28,172.46	12.51
			Base 48.221336	42,241.89	56.768210	49,728.95	7,487.06	0.04
BJTM27902	SAUDI ARABIAN OIL CO COMMON STOCK							
		2,598.000	Local 32.113518	83,430.92	38.800000	100,802.40	17,371.48	6.76
			Base 8.563149	22,247.06	10.340876	26,865.60	4,618.54	0.02
BLGM73905	DR SULAIMAN AL HABIB MEDICAL COMMON STOCK SAR10.0							
		1,196.000	Local 208.223955	249,035.85	193.800000	231,784.80	-17,251.05	15.54
			Base 55.495309	66,372.39	51.651075	61,774.69	-4,597.70	0.06
BSHYYN909	THE SAUDI NATIONAL BANK COMMON STOCK SAR10.0							
		2,852.000	Local 54.482083	155,382.90	65.900000	187,946.80	32,563.90	12.60
			Base 14.527781	41,433.23	17.563498	50,091.10	8,657.87	0.05
SAUDI RIYAL Total		31,054.000	Local	1,533,413.86		1,491,652.82	-41,761.04	100.00
			Base	408,811.63		397,551.47	-11,260.16	0.36

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SINGAPORE DOLLAR							Exchange Rate:	1.389300
617520903	DBS GROUP HOLDINGS LTD COMMON STOCK							
		4,300.000	Local 23.281705	100,111.33	29.680000	127,624.00	27,512.67	18.62
			Base 16.850098	72,455.42	21.363276	91,862.09	19,406.67	0.08
691678007	UNITED OVERSEAS BANK LTD COMMON STOCK							
		2,800.000	Local 25.114850	70,321.58	26.250000	73,500.00	3,178.42	10.72
			Base 18.178407	50,899.54	18.894407	52,904.34	2,004.80	0.05
B02PY2901	SINGAPORE TELECOMMUNICATIONS COMMON STOCK							
		94,900.000	Local 2.595453	246,308.48	2.530000	240,097.00	-6,211.48	35.03
			Base 1.915871	181,816.17	1.821061	172,818.69	-8,997.48	0.16
B0F9V2906	OVERSEA CHINESE BANKING CORP COMMON STOCK							
		6,100.000	Local 10.189162	62,153.89	11.390000	69,479.00	7,325.11	10.14
			Base 7.253621	44,247.09	8.198373	50,010.08	5,762.99	0.05
B17KC6900	WILMAR INTERNATIONAL LTD COMMON STOCK							
		19,700.000	Local 4.083672	80,448.34	4.040000	79,588.00	-860.34	11.61
			Base 2.934516	57,809.96	2.907939	57,286.40	-523.56	0.05
BNHXFJ902	CAPITALAND INVESTMENT LTD/SI COMMON STOCK							
		24,800.000	Local 2.950000	73,160.00	3.820000	94,736.00	21,576.00	13.82
			Base 2.200179	54,564.44	2.749586	68,189.74	13,625.30	0.06
SINGAPORE DOLLAR Total								
		152,600.000	Local	632,503.62		685,024.00	52,520.38	99.95
			Base	461,792.62		493,071.34	31,278.72	0.45
SOUTH AFRICAN RAND							Exchange Rate:	16.268750
656320900	MTN GROUP LTD COMMON STOCK ZAR.0001							
		7,031.000	Local 105.519401	741,906.91	132.040000	928,373.24	186,466.33	18.06
			Base 7.419188	52,164.31	8.116174	57,064.82	4,900.51	0.05
662269901	NASPERS LTD N SHS COMMON STOCK ZAR.02							
		585.000	Local 2,782.374222	1,627,688.92	2,367.720000	1,385,116.20	-242,572.72	26.95
			Base 197.575094	115,581.43	145.537918	85,139.68	-30,441.75	0.08

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B09C0Z907	ASPEN PHARMACARE HOLDINGS LT COMMON STOCK ZAR.1390607							
		4,062.000	Local 146.500928	595,086.77	139.040000	564,780.48	-30,306.29	10.99
			Base 8.505133	34,547.85	8.546446	34,715.67	167.82	0.03
B65B4D905	VODACOM GROUP LTD COMMON STOCK							
		4,405.000	Local 133.712858	589,005.14	131.130000	577,627.65	-11,377.49	11.24
			Base 9.401503	41,413.62	8.060238	35,505.35	-5,908.27	0.03
BDD7WV909	NEPI ROCKCASTLE PLC COMMON STOCK							
		10,677.000	Local 93.083406	993,851.53	87.090000	929,859.93	-63,991.60	18.09
			Base 5.801849	61,946.34	5.353208	57,156.20	-4,790.14	0.05
BZBFKT902	BID CORP LTD COMMON STOCK							
		2,170.000	Local 298.838221	648,478.94	306.810000	665,777.70	17,298.76	12.95
			Base 22.166949	48,102.28	18.858855	40,923.72	-7,178.56	0.04
SOUTH AFRICAN RAND Total		28,930.000	Local	5,196,018.21		5,051,535.20	-144,483.01	98.27
			Base	353,755.83		310,505.44	-43,250.39	0.28
SOUTH KOREAN WON							Exchange Rate:	1,298.400000
619403900	KAKAO CORP COMMON STOCK KRW100.0							
		1,190.000	Local 155,124.000000	184,597,560.00	69,900.000000	83,181,000.00	-101,416,560.00	4.25
			Base 136.703235	162,676.85	53.835490	64,064.23	-98,612.62	0.06
626418909	NCSOFT CORP COMMON STOCK KRW500.0							
		89.000	Local 673,201.797753	59,914,960.00	349,500.000000	31,105,500.00	-28,809,460.00	1.59
			Base 567.887079	50,541.95	269.177449	23,956.79	-26,585.16	0.02
634445902	LG H+H COMMON STOCK KRW5000.0							
		47.000	Local 1,183,946.404255	55,645,481.00	680,000.000000	31,960,000.00	-23,685,481.00	1.63
			Base 1,085.492340	51,018.14	523.721503	24,614.91	-26,403.23	0.02
644954000	HYUNDAI MOBIS CO LTD COMMON STOCK KRW5000.							
		216.000	Local 284,727.601852	61,501,162.00	199,000.000000	42,984,000.00	-18,517,162.00	2.20
			Base 250.916574	54,197.98	153.265558	33,105.36	-21,092.62	0.03

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645026907	SK HYNIX INC COMMON STOCK KRW5000.	952.000	98,491.929622	93,764,317.00	91,000.000000	86,632,000.00	-7,132,317.00	4.42
			86.129338	81,995.13	70.086260	66,722.12	-15,273.01	0.06
645105909	HYUNDAI MOTOR CO COMMON STOCK KRW5000.	342.000	227,682.000000	77,867,244.00	180,500.000000	61,731,000.00	-16,136,244.00	3.15
			199.231725	68,137.25	139.017252	47,543.90	-20,593.35	0.04
649092905	KIA CORP COMMON STOCK KRW5000.0	808.000	80,764.559406	65,257,764.00	77,300.000000	62,458,400.00	-2,799,364.00	3.19
			70.672525	57,103.40	59.534812	48,104.13	-8,999.27	0.04
652073909	LG ELECTRONICS INC COMMON STOCK KRW5000.	492.000	129,538.841463	63,733,110.00	88,300.000000	43,443,600.00	-20,289,510.00	2.22
			109.273984	53,762.80	68.006778	33,459.33	-20,303.47	0.03
656039906	NAVER CORP COMMON STOCK KRW100.0	388.000	286,029.389175	110,979,403.00	240,000.000000	93,120,000.00	-17,859,403.00	4.76
			249.379124	96,759.10	184.842884	71,719.04	-25,040.06	0.06
677164907	SAMSUNG SDI CO LTD PFD COMMON STOCK KRW5000.	146.000	681,544.801370	99,505,541.00	532,000.000000	77,672,000.00	-21,833,541.00	3.97
			600.612329	87,689.40	409.735059	59,821.32	-27,868.08	0.05
677172009	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0	8,674.000	64,244.134886	557,253,626.00	57,000.000000	494,418,000.00	-62,835,626.00	25.25
			56.186140	487,358.58	43.900185	380,790.20	-106,568.38	0.34
677381907	SAMSUNG ELECTRONICS PEF PREFERENCE	1,670.000	73,997.833533	123,576,382.00	52,000.000000	86,840,000.00	-36,736,382.00	4.44
			65.410647	109,235.78	40.049291	66,882.32	-42,353.46	0.06
698833902	YUHAN CORP COMMON STOCK KRW1000.0	1,508.000	60,207.563660	90,793,006.00	56,000.000000	84,448,000.00	-6,345,006.00	4.31
			53.057997	80,011.46	43.130006	65,040.05	-14,971.41	0.06
ACI0B34K8	SAMSUNG C+T CORP COMMON STOCK KRW100.0	539.000	132,105.601113	71,204,919.00	123,000.000000	66,297,000.00	-4,907,919.00	3.39
			121.120019	65,283.69	94.731978	51,060.54	-14,223.15	0.05

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ACIQ6P48	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0		222.000	677,419.684685	150,387,170.00	790,000.000000	175,380,000.00	24,992,830.00	8.96
		Local		574.685180	127,580.11	608.441158	135,073.94	7,493.83	0.12
ACIOW8R78	CELLTRION HEALTHCARE CO LTD COMMON STOCK KRW1000.0		885.000	115,615.429379	102,319,655.00	68,600.000000	60,711,000.00	-41,608,655.00	3.10
		Local		99.222904	87,812.27	52.834258	46,758.32	-41,053.95	0.04
ACI1Z3BX4	SD BIOSENSOR INC COMMON STOCK KRW500.0		741.000	56,016.788124	41,508,440.00	38,850.000000	28,787,850.00	-12,720,590.00	1.47
		Local		47.253603	35,014.92	29.921442	22,171.79	-12,843.13	0.02
B00LR0904	HANON SYSTEMS COMMON STOCK KRW100.0		5,897.000	11,303.390029	66,656,091.00	10,050.000000	59,264,850.00	-7,391,241.00	3.03
		Local		9.293641	54,804.60	7.740296	45,644.52	-9,160.08	0.04
B0C5YV900	CELLTRION INC COMMON STOCK KRW1000.0		990.000	206,335.310101	204,271,957.00	178,500.000000	176,715,000.00	-27,556,957.00	9.03
		Local		178.264000	176,481.36	137.476895	136,102.13	-40,379.23	0.12
B0V3YP907	CELLTRION PHARM INC COMMON STOCK KRW500.		371.000	121,600.646900	45,113,840.00	78,700.000000	29,197,700.00	-15,916,140.00	1.49
		Local		102.577628	38,056.30	60.613062	22,487.45	-15,568.85	0.02
B232R0909	SK INNOVATION CO LTD COMMON STOCK KRW5000.		43.000	242,881.023256	10,443,884.00	192,000.000000	8,256,000.00	-2,187,884.00	0.42
		Local		212.965349	9,157.51	147.874307	6,358.60	-2,798.91	0.01
B39Z8L903	SK INC COMMON STOCK KRW200.0		161.000	249,839.372671	40,224,139.00	215,000.000000	34,615,000.00	-5,609,139.00	1.77
		Local		220.803665	35,549.39	165.588417	26,659.74	-8,889.65	0.02
SOUTH KOREAN WON Total			26,371.000		2,376,519,651.00		1,919,217,900.00	-457,301,751.00	98.02
		Local			2,070,227.97		1,478,140.73	-592,087.24	1.34
SWEDISH KRONA								Exchange Rate:	10.229750
568743900	HENNES + MAURITZ AB B SHS COMMON STOCK								

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		3,718.000	Local 152.244866	566,046.41	122.160000	454,190.88	-111,855.53	5.27
			Base 16.062466	59,720.25	11.941641	44,399.02	-15,321.23	0.04
595937905	ERICSSON LM B SHS COMMON STOCK SEK5.0	21,420.000	Local 79.513742	1,703,184.35	76.270000	1,633,703.40	-69,480.95	18.96
			Base 8.555853	183,266.38	7.455705	159,701.20	-23,565.18	0.14
597838903	TELIA CO AB COMMON STOCK SEK3.2	24,281.000	Local 34.875987	846,823.83	39.180000	951,329.58	104,505.75	11.04
			Base 3.778521	91,746.26	3.830006	92,996.37	1,250.11	0.08
718762909	ORRON ENERGY AB COMMON STOCK SEK.01	3,462.000	Local 7.052605	24,416.12	6.990000	24,199.38	-216.74	0.28
			Base 0.827597	2,865.14	0.683301	2,365.59	-499.55	0.00
ACI1X8ZS0	SWEDISH MATCH AB COMMON STOCK SEK1.9823	4,970.000	Local 63.544996	315,818.63	104.200000	517,874.00	202,055.37	6.01
			Base 6.812905	33,860.14	10.185977	50,624.31	16,764.17	0.05
ACI1XML96	HEXAGON AB B SHS COMMON STOCK EUR.22	15,928.000	Local 62.856863	1,001,184.12	106.250000	1,692,350.00	691,165.88	19.64
			Base 6.840498	108,955.45	10.386373	165,434.15	56,478.70	0.15
ACI24VD38	BOLIDEN AB COMMON STOCK SEK2.11	947.000	Local 237.668226	225,071.81	325.350000	308,106.45	83,034.64	3.58
			Base 26.888891	25,463.78	31.804296	30,118.67	4,654.89	0.03
ACI262K08	LUNDIN ENERGY MERGERCO AB COMMON STOCK	3,462.000	Local 295.102672	1,021,645.45	355.263050	1,229,920.68	208,275.23	14.27
			Base 34.629159	119,886.15	34.728420	120,229.79	343.64	0.11
B1VQ25903	SANDVIK AB COMMON STOCK SEK1.2	1,778.000	Local 142.301800	253,012.60	165.850000	294,881.30	41,868.70	3.42
			Base 16.099494	28,624.90	16.212517	28,825.86	200.96	0.03
B97C73904	TELE2 AB B SHS COMMON STOCK SEK1.25	7,478.000	Local 106.791062	798,583.56	116.500000	871,187.00	72,603.44	10.11
			Base 12.175721	91,050.04	11.388353	85,162.10	-5,887.94	0.08
BJXSCH901	EVOLUTION AB COMMON STOCK SEK.003							

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	369.000	Local		576.287995	212,650.27	930.100000	343,206.90	130,556.63	3.98
		Base		61.786070	22,799.06	90.921088	33,549.88	10,750.82	0.03
BMDTR7900	EMBRACER GROUP AB COMMON STOCK SEK.0013								
	3,780.000	Local		112.427563	424,976.19	77.990000	294,802.20	-130,173.99	3.42
		Base		13.176005	49,805.30	7.623842	28,818.12	-20,987.18	0.03
SWEDISH KRONA Total									
	91,593.000	Local			7,393,413.34		8,615,751.77	1,222,338.43	99.97
		Base			818,042.85		842,225.06	24,182.21	0.76
SWISS FRANC								Exchange Rate:	0.954650
553397902	SWISSCOM AG REG COMMON STOCK CHF1.0								
	167.000	Local		477.454790	79,734.95	527.400000	88,075.80	8,340.85	4.16
		Base		497.377186	83,061.99	552.453779	92,259.78	9,197.79	0.08
598061901	GIVAUDAN REG COMMON STOCK CHF10.0								
	20.000	Local		1,957.464000	39,149.28	3,357.000000	67,140.00	27,990.72	3.17
		Base		1,980.437000	39,608.74	3,516.472005	70,329.44	30,720.70	0.06
598381903	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1								
	141.000	Local		276.125745	38,933.73	415.200000	58,543.20	19,609.47	2.77
		Base		279.366383	39,390.66	434.923794	61,324.25	21,933.59	0.06
710306903	NOVARTIS AG REG COMMON STOCK CHF.5								
	2,429.000	Local		82.773508	201,056.85	80.850000	196,384.65	-4,672.20	9.29
		Base		88.308370	214,501.03	84.690724	205,713.77	-8,787.26	0.19
710889908	ABB LTD REG COMMON STOCK CHF.12								
	3,583.000	Local		19.252459	68,981.56	25.460000	91,223.18	22,241.62	4.31
		Base		19.372568	69,411.91	26.669460	95,556.68	26,144.77	0.09
711038901	ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK								
	932.000	Local		316.957951	295,404.81	318.550000	296,888.60	1,483.79	14.04
		Base		339.930333	316,815.07	333.682501	310,992.09	-5,822.98	0.28
711072900	ADECCO GROUP AG REG COMMON STOCK CHF.1								
	1,312.000	Local		74.552157	97,812.43	32.440000	42,561.28	-55,251.15	2.01

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		Base	75.427111	98,960.37	33.981040	44,583.12	-54,377.25	0.04
711075903	HOLCIM LTD COMMON STOCK CHF2.0							
		1,554.000 Local	53.930135	83,807.43	40.850000	63,480.90	-20,326.53	3.00
		Base	54.514144	84,714.98	42.790552	66,496.52	-18,218.46	0.06
712387901	NESTLE SA REG COMMON STOCK CHF.1							
		4,781.000 Local	102.418810	489,664.33	111.440000	532,794.64	43,130.31	25.19
		Base	106.573828	509,529.47	116.733882	558,104.69	48,575.22	0.51
714789906	TEMENOS AG REG COMMON STOCK CHF5.0							
		563.000 Local	139.162416	78,348.44	81.620000	45,952.06	-32,396.38	2.17
		Base	140.081456	78,865.86	85.497303	48,134.98	-30,730.88	0.04
718472905	SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25							
		244.000 Local	406.068115	99,080.62	226.500000	55,266.00	-43,814.62	2.61
		Base	410.833770	100,243.44	237.259729	57,891.37	-42,352.07	0.05
733337901	LONZA GROUP AG REG COMMON STOCK CHF1.0							
		112.000 Local	522.680625	58,540.23	509.000000	57,008.00	-1,532.23	2.70
		Base	572.864554	64,160.83	533.179699	59,716.13	-4,444.70	0.05
763561909	EMS CHEMIE HOLDING AG REG COMMON STOCK CHF.01							
		107.000 Local	808.240280	86,481.71	710.500000	76,023.50	-10,458.21	3.59
		Base	868.748598	92,956.10	744.251820	79,634.94	-13,321.16	0.07
ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1							
		851.000 Local	89.129506	75,849.21	73.980000	62,956.98	-12,892.23	2.98
		Base	90.175546	76,739.39	77.494370	65,947.71	-10,791.68	0.06
ACI06R7K8	CIE FINANCIERE RICHEMO A REG COMMON STOCK CHF1.0							
		1,568.000 Local	83.923170	131,591.53	101.650000	159,387.20	27,795.67	7.54
		Base	84.670402	132,763.19	106.478814	166,958.78	34,195.59	0.15
ACI136GD1	SIKA AG REG COMMON STOCK CHF.01							
		399.000 Local	106.835789	42,627.48	220.000000	87,780.00	45,152.52	4.15
		Base	108.089649	43,127.77	230.450951	91,949.93	48,822.16	0.08
B18ZRK909	LOGITECH INTERNATIONAL REG COMMON STOCK CHF.25							
		961.000 Local	58.965369	56,665.72	49.870000	47,925.07	-8,740.65	2.27

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	62.147315	59,723.57	52.239040	50,201.72	-9,521.85	0.05
B1WGG9901	GEBERIT AG REG COMMON STOCK CHF.1							
		186.000 Local	475.883871	88,514.40	458.800000	85,336.80	-3,177.60	4.03
		Base	491.622097	91,441.71	480.594982	89,390.67	-2,051.04	0.08
SWISS FRANC Total								
		19,910.000 Local		2,112,244.71		2,114,727.86	2,483.15	99.99
		Base		2,196,016.08		2,215,186.57	19,170.49	2.00
THAILAND BAHT							Exchange Rate:	35.355000
ACI0SCQN0	AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A							
		38,800.000 Local	64.381182	2,497,989.87	71.000000	2,754,800.00	256,810.13	19.91
		Base	2.015865	78,215.55	2.008203	77,918.26	-297.29	0.07
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	17.17
		Base	2.651659	105,005.69	1.697073	67,204.07	-37,801.62	0.06
B6SR7L904	CENTRAL PATTANA PUB CO LTD COMMON STOCK THB.5 L							
		36,600.000 Local	75.311780	2,756,411.16	61.000000	2,232,600.00	-523,811.16	16.13
		Base	2.411327	88,254.58	1.725357	63,148.07	-25,106.51	0.06
BD0BDJ902	PTT PCL/FOREIGN FOREIGN SH. THB1.0 A							
		91,300.000 Local	39.561369	3,611,952.98	34.000000	3,104,200.00	-507,752.98	22.43
		Base	1.201219	109,671.34	0.961674	87,800.88	-21,870.46	0.08
BLZGSM902	BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A							
		123,900.000 Local	19.215763	2,380,833.06	25.000000	3,097,500.00	716,666.94	22.38
		Base	0.566519	70,191.73	0.707114	87,611.37	17,419.64	0.08
THAILAND BAHT Total								
		330,200.000 Local		14,526,777.41		13,565,100.00	-961,677.41	98.03
		Base		451,338.89		383,682.65	-67,656.24	0.35
TURKISH LIRA							Exchange Rate:	16.691250

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FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
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B03MYT908	TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.							
		2,188.000	Local 87.897262	192,319.21	264.500000	578,726.00	386,406.79	99.67
			Base 24.712802	54,071.61	15.846626	34,672.42	-19,399.19	0.03
TURKISH LIRA Total		2,188.000	Local	192,319.21		578,726.00	386,406.79	99.67
			Base	54,071.61		34,672.42	-19,399.19	0.03
UAE DIRHAM							Exchange Rate:	3.673100
632217907	EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0							
		13,822.000	Local 17.714160	244,845.12	26.100000	360,754.20	115,909.08	39.92
			Base 4.822804	66,660.80	7.105715	98,215.19	31,554.39	0.09
B01RM2901	EMAAR PROPERTIES PJSC COMMON STOCK AED1.0							
		59,423.000	Local 8.676936	515,609.57	5.200000	308,999.60	-206,609.97	34.19
			Base 2.362357	140,378.32	1.415698	84,125.02	-56,253.30	0.08
B0LX3Y907	ALDAR PROPERTIES PJSC COMMON STOCK AED1.0							
		52,371.000	Local 3.235959	169,470.43	4.450000	233,050.95	63,580.52	25.79
			Base 0.880977	46,137.63	1.211511	63,448.03	17,310.40	0.06
UAE DIRHAM Total		125,616.000	Local	929,925.12		902,804.75	-27,120.37	99.90
			Base	253,176.75		245,788.24	-7,388.51	0.22
US DOLLAR							Exchange Rate:	1.000000
00130H105	AES CORP COMMON STOCK USD.01							
		2,500.000	Local 16.849512	42,123.78	21.010000	52,525.00	10,401.22	0.11
			Base 16.849512	42,123.78	21.010000	52,525.00	10,401.22	0.05
00206R102	AT+T INC COMMON STOCK USD1.0							
		5,298.000	Local 28.761580	152,378.85	20.960000	111,046.08	-41,332.77	0.23
			Base 28.761580	152,378.85	20.960000	111,046.08	-41,332.77	0.10
002824100	ABBOTT LABORATORIES COMMON STOCK							
		2,800.000	Local 65.808418	184,263.57	108.650000	304,220.00	119,956.43	0.62

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Holdings

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 QS INVESTORS LLC
 FUND: HBQ2



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		Base	65.808418	184,263.57	108.650000	304,220.00	119,956.43	0.28
00287Y109	ABBVIE INC COMMON STOCK USD.01							
		1,946.000	Local 86.786552	168,886.63	153.160000	298,049.36	129,162.73	0.61
			Base 86.786552	168,886.63	153.160000	298,049.36	129,162.73	0.27
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
		1,000.000	Local 59.081810	59,081.81	77.860000	77,860.00	18,778.19	0.16
			Base 59.081810	59,081.81	77.860000	77,860.00	18,778.19	0.07
00724F101	ADOBE INC COMMON STOCK USD.0001							
		400.000	Local 135.075000	54,030.00	366.060000	146,424.00	92,394.00	0.30
			Base 135.075000	54,030.00	366.060000	146,424.00	92,394.00	0.13
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
		800.000	Local 52.550000	42,040.00	76.470000	61,176.00	19,136.00	0.12
			Base 52.550000	42,040.00	76.470000	61,176.00	19,136.00	0.06
009066101	AIRBNB INC CLASS A COMMON STOCK USD.0001							
		900.000	Local 96.395000	86,755.50	89.080000	80,172.00	-6,583.50	0.16
			Base 96.395000	86,755.50	89.080000	80,172.00	-6,583.50	0.07
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
		700.000	Local 206.880000	144,816.00	240.480000	168,336.00	23,520.00	0.34
			Base 206.880000	144,816.00	240.480000	168,336.00	23,520.00	0.15
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
		300.000	Local 159.940000	47,982.00	208.980000	62,694.00	14,712.00	0.13
			Base 159.940000	47,982.00	208.980000	62,694.00	14,712.00	0.06
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01							
		400.000	Local 160.236875	64,094.75	145.030000	58,012.00	-6,082.75	0.12
			Base 160.236875	64,094.75	145.030000	58,012.00	-6,082.75	0.05
01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025							
		5,400.000	Local 164.435244	887,950.32	113.680000	613,872.00	-274,078.32	1.25
			Base 164.435244	887,950.32	113.680000	613,872.00	-274,078.32	0.56
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001							
		100.000	Local 255.450000	25,545.00	236.670000	23,667.00	-1,878.00	0.05

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		Base	255.450000	25,545.00	236.670000	23,667.00	-1,878.00	0.02
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01							
		1,400.000 Local	49.224321	68,914.05	58.610000	82,054.00	13,139.95	0.17
		Base	49.224321	68,914.05	58.610000	82,054.00	13,139.95	0.07
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		300.000 Local	1,618.360833	485,508.25	2,187.450000	656,235.00	170,726.75	1.34
		Base	1,618.360833	485,508.25	2,187.450000	656,235.00	170,726.75	0.59
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		300.000 Local	1,605.747500	481,724.25	2,179.260000	653,778.00	172,053.75	1.33
		Base	1,605.747500	481,724.25	2,179.260000	653,778.00	172,053.75	0.59
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		4,700.000 Local	55.395855	260,360.52	41.770000	196,319.00	-64,041.52	0.40
		Base	55.395855	260,360.52	41.770000	196,319.00	-64,041.52	0.18
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		7,500.000 Local	107.109437	803,320.78	106.210000	796,575.00	-6,745.78	1.62
		Base	107.109437	803,320.78	106.210000	796,575.00	-6,745.78	0.72
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
		1,400.000 Local	78.751871	110,252.62	90.360000	126,504.00	16,251.38	0.26
		Base	78.751871	110,252.62	90.360000	126,504.00	16,251.38	0.11
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		1,700.000 Local	75.693924	128,679.67	95.940000	163,098.00	34,418.33	0.33
		Base	75.693924	128,679.67	95.940000	163,098.00	34,418.33	0.15
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		900.000 Local	78.831300	70,948.17	138.620000	124,758.00	53,809.83	0.25
		Base	78.831300	70,948.17	138.620000	124,758.00	53,809.83	0.11
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
		600.000 Local	47.270000	28,362.00	51.130000	30,678.00	2,316.00	0.06
		Base	47.270000	28,362.00	51.130000	30,678.00	2,316.00	0.03
03027X100	AMERICAN TOWER CORP REIT USD.01							
		1,700.000 Local	186.047476	316,280.71	255.590000	434,503.00	118,222.29	0.88

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		Base	186.047476	316,280.71	255.590000	434,503.00	118,222.29	0.39
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
		500.000 Local	124.410000	62,205.00	148.770000	74,385.00	12,180.00	0.15
		Base	124.410000	62,205.00	148.770000	74,385.00	12,180.00	0.07
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		300.000 Local	128.828800	38,648.64	237.680000	71,304.00	32,655.36	0.15
		Base	128.828800	38,648.64	237.680000	71,304.00	32,655.36	0.06
031162100	AMGEN INC COMMON STOCK USD.0001							
		700.000 Local	198.370329	138,859.23	243.300000	170,310.00	31,450.77	0.35
		Base	198.370329	138,859.23	243.300000	170,310.00	31,450.77	0.15
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01							
		300.000 Local	206.172000	61,851.60	482.580000	144,774.00	82,922.40	0.29
		Base	206.172000	61,851.60	482.580000	144,774.00	82,922.40	0.13
03743Q108	APA CORP COMMON STOCK USD.625							
		1,500.000 Local	44.055000	66,082.50	34.900000	52,350.00	-13,732.50	0.11
		Base	44.055000	66,082.50	34.900000	52,350.00	-13,732.50	0.05
037833100	APPLE INC COMMON STOCK USD.00001							
		10,600.000 Local	65.804781	697,530.68	136.720000	1,449,232.00	751,701.32	2.95
		Base	65.804781	697,530.68	136.720000	1,449,232.00	751,701.32	1.31
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
		600.000 Local	41.554800	24,932.88	90.980000	54,588.00	29,655.12	0.11
		Base	41.554800	24,932.88	90.980000	54,588.00	29,655.12	0.05
03852U106	ARAMARK COMMON STOCK USD.01							
		2,500.000 Local	32.332720	80,831.80	30.630000	76,575.00	-4,256.80	0.16
		Base	32.332720	80,831.80	30.630000	76,575.00	-4,256.80	0.07
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
		1,300.000 Local	41.996700	54,595.71	77.600000	100,880.00	46,284.29	0.21
		Base	41.996700	54,595.71	77.600000	100,880.00	46,284.29	0.09
049560105	ATMOS ENERGY CORP COMMON STOCK							
		500.000 Local	104.684620	52,342.31	112.100000	56,050.00	3,707.69	0.11

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		Base	104.684620	52,342.31	112.100000	56,050.00	3,707.69	0.05
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
		500.000 Local	98.701700	49,350.85	210.040000	105,020.00	55,669.15	0.21
		Base	98.701700	49,350.85	210.040000	105,020.00	55,669.15	0.10
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
		600.000 Local	171.446017	102,867.61	194.250000	116,550.00	13,682.39	0.24
		Base	171.446017	102,867.61	194.250000	116,550.00	13,682.39	0.11
05352A100	AVANTOR INC COMMON STOCK USD.01							
		1,400.000 Local	28.290000	39,606.00	31.100000	43,540.00	3,934.00	0.09
		Base	28.290000	39,606.00	31.100000	43,540.00	3,934.00	0.04
056752108	BAIDU INC SPON ADR ADR USD.00005							
		1,000.000 Local	156.491780	156,491.78	148.730000	148,730.00	-7,761.78	0.30
		Base	156.491780	156,491.78	148.730000	148,730.00	-7,761.78	0.13
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
		3,700.000 Local	27.211351	100,682.00	28.870000	106,819.00	6,137.00	0.22
		Base	27.211351	100,682.00	28.870000	106,819.00	6,137.00	0.10
058498106	BALL CORP COMMON STOCK							
		800.000 Local	40.169600	32,135.68	68.770000	55,016.00	22,880.32	0.11
		Base	40.169600	32,135.68	68.770000	55,016.00	22,880.32	0.05
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
		7,900.000 Local	33.281822	262,926.39	31.130000	245,927.00	-16,999.39	0.50
		Base	33.281822	262,926.39	31.130000	245,927.00	-16,999.39	0.22
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
		1,200.000 Local	37.100000	44,520.00	41.710000	50,052.00	5,532.00	0.10
		Base	37.100000	44,520.00	41.710000	50,052.00	5,532.00	0.05
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
		800.000 Local	55.691900	44,553.52	64.230000	51,384.00	6,830.48	0.10
		Base	55.691900	44,553.52	64.230000	51,384.00	6,830.48	0.05
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
		600.000 Local	214.489133	128,693.48	246.530000	147,918.00	19,224.52	0.30

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		Base	214.489133	128,693.48	246.530000	147,918.00	19,224.52	0.13
07725L102	BEIGENE LTD ADR ADR USD.0001							
		500.000 Local	275.373860	137,686.93	161.850000	80,925.00	-56,761.93	0.16
		Base	275.373860	137,686.93	161.850000	80,925.00	-56,761.93	0.07
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
		2,000.000 Local	220.175950	440,351.90	273.020000	546,040.00	105,688.10	1.11
		Base	220.175950	440,351.90	273.020000	546,040.00	105,688.10	0.49
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		200.000 Local	270.438200	54,087.64	203.940000	40,788.00	-13,299.64	0.08
		Base	270.438200	54,087.64	203.940000	40,788.00	-13,299.64	0.04
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		300.000 Local	666.515833	199,954.75	609.040000	182,712.00	-17,242.75	0.37
		Base	666.515833	199,954.75	609.040000	182,712.00	-17,242.75	0.17
09260D107	BLACKSTONE INC COMMON STOCK USD.00001							
		1,400.000 Local	54.980000	76,972.00	91.230000	127,722.00	50,750.00	0.26
		Base	54.980000	76,972.00	91.230000	127,722.00	50,750.00	0.12
097023105	BOEING CO/THE COMMON STOCK USD5.0							
		1,000.000 Local	236.978000	236,978.00	136.720000	136,720.00	-100,258.00	0.28
		Base	236.978000	236,978.00	136.720000	136,720.00	-100,258.00	0.12
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		100.000 Local	2,253.900000	225,390.00	1,748.990000	174,899.00	-50,491.00	0.36
		Base	2,253.900000	225,390.00	1,748.990000	174,899.00	-50,491.00	0.16
101121101	BOSTON PROPERTIES INC REIT USD.01							
		600.000 Local	103.345117	62,007.07	88.980000	53,388.00	-8,619.07	0.11
		Base	103.345117	62,007.07	88.980000	53,388.00	-8,619.07	0.05
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		1,900.000 Local	26.437400	50,231.06	37.270000	70,813.00	20,581.94	0.14
		Base	26.437400	50,231.06	37.270000	70,813.00	20,581.94	0.06
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		3,400.000 Local	62.186574	211,434.35	77.000000	261,800.00	50,365.65	0.53

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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		Base	62.186574	211,434.35	77.000000	261,800.00	50,365.65	0.24
11135F101	BROADCOM INC COMMON STOCK							
		400.000 Local	388.931100	155,572.44	485.810000	194,324.00	38,751.56	0.40
		Base	388.931100	155,572.44	485.810000	194,324.00	38,751.56	0.18
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
		1,800.000 Local	52.605589	94,690.06	73.610000	132,498.00	37,807.94	0.27
		Base	52.605589	94,690.06	73.610000	132,498.00	37,807.94	0.12
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01							
		600.000 Local	89.315000	53,589.00	85.730000	51,438.00	-2,151.00	0.10
		Base	89.315000	53,589.00	85.730000	51,438.00	-2,151.00	0.05
125523100	CIGNA CORP COMMON STOCK USD.01							
		589.000 Local	189.809389	111,797.73	263.520000	155,213.28	43,415.55	0.32
		Base	189.809389	111,797.73	263.520000	155,213.28	43,415.55	0.14
12572Q105	CME GROUP INC COMMON STOCK USD.01							
		500.000 Local	118.230400	59,115.20	204.700000	102,350.00	43,234.80	0.21
		Base	118.230400	59,115.20	204.700000	102,350.00	43,234.80	0.09
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
		1,300.000 Local	58.130915	75,570.19	67.500000	87,750.00	12,179.81	0.18
		Base	58.130915	75,570.19	67.500000	87,750.00	12,179.81	0.08
126408103	CSX CORP COMMON STOCK USD1.0							
		2,100.000 Local	31.788095	66,755.00	29.060000	61,026.00	-5,729.00	0.12
		Base	31.788095	66,755.00	29.060000	61,026.00	-5,729.00	0.06
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
		1,970.000 Local	76.772959	151,242.73	92.660000	182,540.20	31,297.47	0.37
		Base	76.772959	151,242.73	92.660000	182,540.20	31,297.47	0.17
127097103	COTERRA ENERGY INC COMMON STOCK USD.1							
		2,900.000 Local	30.035000	87,101.50	25.790000	74,791.00	-12,310.50	0.15
		Base	30.035000	87,101.50	25.790000	74,791.00	-12,310.50	0.07
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
		400.000 Local	106.486175	42,594.47	134.480000	53,792.00	11,197.53	0.11

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		Base	106.486175	42,594.47	134.480000	53,792.00	11,197.53	0.05
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
		700.000 Local	88.398257	61,878.78	104.190000	72,933.00	11,054.22	0.15
		Base	88.398257	61,878.78	104.190000	72,933.00	11,054.22	0.07
148806102	CATALENT INC COMMON STOCK USD.01							
		500.000 Local	72.410000	36,205.00	107.290000	53,645.00	17,440.00	0.11
		Base	72.410000	36,205.00	107.290000	53,645.00	17,440.00	0.05
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		500.000 Local	120.697120	60,348.56	178.760000	89,380.00	29,031.44	0.18
		Base	120.697120	60,348.56	178.760000	89,380.00	29,031.44	0.08
150870103	CELANESE CORP COMMON STOCK USD.0001							
		500.000 Local	84.938200	42,469.10	117.610000	58,805.00	16,335.90	0.12
		Base	84.938200	42,469.10	117.610000	58,805.00	16,335.90	0.05
15135B101	CENTENE CORP COMMON STOCK USD.001							
		900.000 Local	81.976389	73,778.75	84.610000	76,149.00	2,370.25	0.15
		Base	81.976389	73,778.75	84.610000	76,149.00	2,370.25	0.07
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
		100.000 Local	343.477800	34,347.78	468.530000	46,853.00	12,505.22	0.10
		Base	343.477800	34,347.78	468.530000	46,853.00	12,505.22	0.04
16411R208	CHENIERE ENERGY INC COMMON STOCK USD.003							
		900.000 Local	128.055000	115,249.50	133.030000	119,727.00	4,477.50	0.24
		Base	128.055000	115,249.50	133.030000	119,727.00	4,477.50	0.11
166764100	CHEVRON CORP COMMON STOCK USD.75							
		6,600.000 Local	124.517121	821,813.00	144.780000	955,548.00	133,735.00	1.94
		Base	124.517121	821,813.00	144.780000	955,548.00	133,735.00	0.86
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
		800.000 Local	48.430000	38,744.00	92.660000	74,128.00	35,384.00	0.15
		Base	48.430000	38,744.00	92.660000	74,128.00	35,384.00	0.07
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
		3,100.000 Local	44.359455	137,514.31	42.640000	132,184.00	-5,330.31	0.27

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		Base	44.359455	137,514.31	42.640000	132,184.00	-5,330.31	0.12
172967424	CITIGROUP INC COMMON STOCK USD.01							
		2,100.000 Local	64.410067	135,261.14	45.990000	96,579.00	-38,682.14	0.20
		Base	64.410067	135,261.14	45.990000	96,579.00	-38,682.14	0.09
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
		600.000 Local	173.114617	103,868.77	140.980000	84,588.00	-19,280.77	0.17
		Base	173.114617	103,868.77	140.980000	84,588.00	-19,280.77	0.08
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
		7,600.000 Local	48.157989	366,000.72	62.910000	478,116.00	112,115.28	0.97
		Base	48.157989	366,000.72	62.910000	478,116.00	112,115.28	0.43
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
		1,500.000 Local	73.197627	109,796.44	80.140000	120,210.00	10,413.56	0.24
		Base	73.197627	109,796.44	80.140000	120,210.00	10,413.56	0.11
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		4,300.000 Local	44.448914	191,130.33	39.240000	168,732.00	-22,398.33	0.34
		Base	44.448914	191,130.33	39.240000	168,732.00	-22,398.33	0.15
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		4,400.000 Local	64.934218	285,710.56	89.810000	395,164.00	109,453.44	0.80
		Base	64.934218	285,710.56	89.810000	395,164.00	109,453.44	0.36
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		1,200.000 Local	74.483792	89,380.55	95.100000	114,120.00	24,739.45	0.23
		Base	74.483792	89,380.55	95.100000	114,120.00	24,739.45	0.10
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		400.000 Local	183.046425	73,218.57	233.060000	93,224.00	20,005.43	0.19
		Base	183.046425	73,218.57	233.060000	93,224.00	20,005.43	0.08
21037T109	CONSTELLATION ENERGY COMMON STOCK							
		1,100.000 Local	37.021445	40,723.59	57.260000	62,986.00	22,262.41	0.13
		Base	37.021445	40,723.59	57.260000	62,986.00	22,262.41	0.06
219350105	CORNING INC COMMON STOCK USD.5							
		1,900.000 Local	28.144863	53,475.24	31.510000	59,869.00	6,393.76	0.12

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		Base	28.144863	53,475.24	31.510000	59,869.00	6,393.76	0.05
22052L104	CORTEVA INC COMMON STOCK USD.01							
		1,700.000 Local	43.160000	73,372.00	54.140000	92,038.00	18,666.00	0.19
		Base	43.160000	73,372.00	54.140000	92,038.00	18,666.00	0.08
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		2,600.000 Local	262.079369	681,406.36	479.280000	1,246,128.00	564,721.64	2.54
		Base	262.079369	681,406.36	479.280000	1,246,128.00	564,721.64	1.13
22822V101	CROWN CASTLE INTL CORP REIT USD.01							
		1,400.000 Local	117.522936	164,532.11	168.380000	235,732.00	71,199.89	0.48
		Base	117.522936	164,532.11	168.380000	235,732.00	71,199.89	0.21
231021106	CUMMINS INC COMMON STOCK USD2.5							
		300.000 Local	158.768300	47,630.49	193.530000	58,059.00	10,428.51	0.12
		Base	158.768300	47,630.49	193.530000	58,059.00	10,428.51	0.05
233331107	DTE ENERGY COMPANY COMMON STOCK							
		700.000 Local	93.431300	65,401.91	126.750000	88,725.00	23,323.09	0.18
		Base	93.431300	65,401.91	126.750000	88,725.00	23,323.09	0.08
235851102	DANAHER CORP COMMON STOCK USD.01							
		900.000 Local	133.267856	119,941.07	253.520000	228,168.00	108,226.93	0.46
		Base	133.267856	119,941.07	253.520000	228,168.00	108,226.93	0.21
244199105	DEERE + CO COMMON STOCK USD1.0							
		300.000 Local	332.980000	99,894.00	299.470000	89,841.00	-10,053.00	0.18
		Base	332.980000	99,894.00	299.470000	89,841.00	-10,053.00	0.08
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
		2,500.000 Local	39.720400	99,301.00	55.110000	137,775.00	38,474.00	0.28
		Base	39.720400	99,301.00	55.110000	137,775.00	38,474.00	0.12
252131107	DEXCOM INC COMMON STOCK USD.001							
		1,200.000 Local	104.503125	125,403.75	74.530000	89,436.00	-35,967.75	0.18
		Base	104.503125	125,403.75	74.530000	89,436.00	-35,967.75	0.08
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
		700.000 Local	142.005000	99,403.50	121.150000	84,805.00	-14,598.50	0.17

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		Base	142.005000	99,403.50	121.150000	84,805.00	-14,598.50	0.08
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
		900.000 Local	117.668522	105,901.67	129.830000	116,847.00	10,945.33	0.24
		Base	117.668522	105,901.67	129.830000	116,847.00	10,945.33	0.11
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		1,362.000 Local	99.625859	135,690.42	94.400000	128,572.80	-7,117.62	0.26
		Base	99.625859	135,690.42	94.400000	128,572.80	-7,117.62	0.12
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		700.000 Local	61.321900	42,925.33	94.580000	66,206.00	23,280.67	0.13
		Base	61.321900	42,925.33	94.580000	66,206.00	23,280.67	0.06
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
		300.000 Local	232.845000	69,853.50	245.440000	73,632.00	3,778.50	0.15
		Base	232.845000	69,853.50	245.440000	73,632.00	3,778.50	0.07
25746U109	DOMINION ENERGY INC COMMON STOCK							
		2,500.000 Local	77.270056	193,175.14	79.810000	199,525.00	6,349.86	0.41
		Base	77.270056	193,175.14	79.810000	199,525.00	6,349.86	0.18
260557103	DOW INC COMMON STOCK USD.01							
		1,696.000 Local	48.395295	82,078.42	51.610000	87,530.56	5,452.14	0.18
		Base	48.395295	82,078.42	51.610000	87,530.56	5,452.14	0.08
264411505	DUKE REALTY CORP REIT USD.01							
		1,400.000 Local	31.734943	44,428.92	54.950000	76,930.00	32,501.08	0.16
		Base	31.734943	44,428.92	54.950000	76,930.00	32,501.08	0.07
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		2,300.000 Local	85.650761	196,996.75	107.210000	246,583.00	49,586.25	0.50
		Base	85.650761	196,996.75	107.210000	246,583.00	49,586.25	0.22
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
		1,496.000 Local	91.360802	136,675.76	55.580000	83,147.68	-53,528.08	0.17
		Base	91.360802	136,675.76	55.580000	83,147.68	-53,528.08	0.08
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		2,000.000 Local	101.825260	203,650.52	110.440000	220,880.00	17,229.48	0.45

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		Base	101.825260	203,650.52	110.440000	220,880.00	17,229.48	0.20
26884L109	EQT CORP COMMON STOCK							
		1,500.000 Local	40.965000	61,447.50	34.400000	51,600.00	-9,847.50	0.11
		Base	40.965000	61,447.50	34.400000	51,600.00	-9,847.50	0.05
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		900.000 Local	78.295400	70,465.86	89.770000	80,793.00	10,327.14	0.16
		Base	78.295400	70,465.86	89.770000	80,793.00	10,327.14	0.07
278865100	ECOLAB INC COMMON STOCK USD1.0							
		800.000 Local	173.978875	139,183.10	153.760000	123,008.00	-16,175.10	0.25
		Base	173.978875	139,183.10	153.760000	123,008.00	-16,175.10	0.11
281020107	EDISON INTERNATIONAL COMMON STOCK							
		1,300.000 Local	78.862900	102,521.77	63.240000	82,212.00	-20,309.77	0.17
		Base	78.862900	102,521.77	63.240000	82,212.00	-20,309.77	0.07
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
		1,900.000 Local	90.613684	172,166.00	95.090000	180,671.00	8,505.00	0.37
		Base	90.613684	172,166.00	95.090000	180,671.00	8,505.00	0.16
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		700.000 Local	76.571500	53,600.05	112.640000	78,848.00	25,247.95	0.16
		Base	76.571500	53,600.05	112.640000	78,848.00	25,247.95	0.07
29444U700	EQUINIX INC REIT USD.001							
		300.000 Local	509.198100	152,759.43	657.020000	197,106.00	44,346.57	0.40
		Base	509.198100	152,759.43	657.020000	197,106.00	44,346.57	0.18
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01							
		1,000.000 Local	61.592850	61,592.85	70.470000	70,470.00	8,877.15	0.14
		Base	61.592850	61,592.85	70.470000	70,470.00	8,877.15	0.06
29476L107	EQUITY RESIDENTIAL REIT USD.01							
		1,300.000 Local	59.813454	77,757.49	72.220000	93,886.00	16,128.51	0.19
		Base	59.813454	77,757.49	72.220000	93,886.00	16,128.51	0.08
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
		200.000 Local	248.155000	49,631.00	261.510000	52,302.00	2,671.00	0.11

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		Base	248.155000	49,631.00	261.510000	52,302.00	2,671.00	0.05
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		2,100.000 Local	72.134152	151,481.72	84.470000	177,387.00	25,905.28	0.36
		Base	72.134152	151,481.72	84.470000	177,387.00	25,905.28	0.16
30161N101	EXELON CORP COMMON STOCK							
		3,300.000 Local	30.380845	100,256.79	45.320000	149,556.00	49,299.21	0.30
		Base	30.380845	100,256.79	45.320000	149,556.00	49,299.21	0.14
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
		400.000 Local	110.900000	44,360.00	170.120000	68,048.00	23,688.00	0.14
		Base	110.900000	44,360.00	170.120000	68,048.00	23,688.00	0.06
30231G102	EXXON MOBIL CORP COMMON STOCK							
		14,600.000 Local	75.345184	1,100,039.69	85.640000	1,250,344.00	150,304.31	2.54
		Base	75.345184	1,100,039.69	85.640000	1,250,344.00	150,304.31	1.13
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006							
		2,300.000 Local	218.415617	502,355.92	161.250000	370,875.00	-131,480.92	0.75
		Base	218.415617	502,355.92	161.250000	370,875.00	-131,480.92	0.34
31428X106	FEDEX CORP COMMON STOCK USD.1							
		300.000 Local	190.131500	57,039.45	226.710000	68,013.00	10,973.55	0.14
		Base	190.131500	57,039.45	226.710000	68,013.00	10,973.55	0.06
316773100	FIFTH THIRD BANCORP COMMON STOCK							
		1,800.000 Local	37.290000	67,122.00	33.600000	60,480.00	-6,642.00	0.12
		Base	37.290000	67,122.00	33.600000	60,480.00	-6,642.00	0.05
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
		2,500.000 Local	40.732064	101,830.16	38.390000	95,975.00	-5,855.16	0.20
		Base	40.732064	101,830.16	38.390000	95,975.00	-5,855.16	0.09
345370860	FORD MOTOR CO COMMON STOCK USD.01							
		6,800.000 Local	14.690000	99,892.00	11.130000	75,684.00	-24,208.00	0.15
		Base	14.690000	99,892.00	11.130000	75,684.00	-24,208.00	0.07
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
		3,100.000 Local	10.570000	32,767.00	29.260000	90,706.00	57,939.00	0.18

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	10.570000	32,767.00	29.260000	90,706.00	57,939.00	0.08
369604301	GENERAL ELECTRIC CO COMMON STOCK USD.01							
		975.000 Local	233.287200	227,455.02	63.670000	62,078.25	-165,376.77	0.13
		Base	233.287200	227,455.02	63.670000	62,078.25	-165,376.77	0.06
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		2,200.000 Local	57.576755	126,668.86	75.450000	165,990.00	39,321.14	0.34
		Base	57.576755	126,668.86	75.450000	165,990.00	39,321.14	0.15
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
		1,300.000 Local	25.010000	32,513.00	31.760000	41,288.00	8,775.00	0.08
		Base	25.010000	32,513.00	31.760000	41,288.00	8,775.00	0.04
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
		2,300.000 Local	67.273948	154,730.08	61.810000	142,163.00	-12,567.08	0.29
		Base	67.273948	154,730.08	61.810000	142,163.00	-12,567.08	0.13
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
		800.000 Local	312.187000	249,749.60	297.020000	237,616.00	-12,133.60	0.48
		Base	312.187000	249,749.60	297.020000	237,616.00	-12,133.60	0.22
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
		400.000 Local	168.780000	67,512.00	168.060000	67,224.00	-288.00	0.14
		Base	168.780000	67,512.00	168.060000	67,224.00	-288.00	0.06
40434L105	HP INC COMMON STOCK USD.01							
		1,300.000 Local	18.764300	24,393.59	32.780000	42,614.00	18,220.41	0.09
		Base	18.764300	24,393.59	32.780000	42,614.00	18,220.41	0.04
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
		3,800.000 Local	24.868421	94,500.00	31.360000	119,168.00	24,668.00	0.24
		Base	24.868421	94,500.00	31.360000	119,168.00	24,668.00	0.11
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
		3,200.000 Local	29.930988	95,779.16	25.910000	82,912.00	-12,867.16	0.17
		Base	29.930988	95,779.16	25.910000	82,912.00	-12,867.16	0.08
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
		600.000 Local	138.560000	83,136.00	215.160000	129,096.00	45,960.00	0.26

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		Base	138.560000	83,136.00	215.160000	129,096.00	45,960.00	0.12
42809H107	HESS CORP COMMON STOCK USD1.0							
		1,000.000 Local	43.983320	43,983.32	105.940000	105,940.00	61,956.68	0.22
		Base	43.983320	43,983.32	105.940000	105,940.00	61,956.68	0.10
436492904	GAZPROM PJSC COMMON STOCK RUB5.0							
		60,100.000 Local	3.287560	197,582.34	3.754545	225,648.15	28,065.81	0.46
		Base	3.287560	197,582.34	3.754545	225,648.15	28,065.81	0.20
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		1,100.000 Local	226.470236	249,117.26	274.270000	301,697.00	52,579.74	0.61
		Base	226.470236	249,117.26	274.270000	301,697.00	52,579.74	0.27
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		1,000.000 Local	190.186070	190,186.07	173.810000	173,810.00	-16,376.07	0.35
		Base	190.186070	190,186.07	173.810000	173,810.00	-16,376.07	0.16
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
		3,400.000 Local	18.068600	61,433.24	15.680000	53,312.00	-8,121.24	0.11
		Base	18.068600	61,433.24	15.680000	53,312.00	-8,121.24	0.05
444859102	HUMANA INC COMMON STOCK USD.1666666							
		200.000 Local	387.631850	77,526.37	468.070000	93,614.00	16,087.63	0.19
		Base	387.631850	77,526.37	468.070000	93,614.00	16,087.63	0.08
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
		6,500.000 Local	13.400000	87,100.00	12.030000	78,195.00	-8,905.00	0.16
		Base	13.400000	87,100.00	12.030000	78,195.00	-8,905.00	0.07
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
		200.000 Local	489.470000	97,894.00	350.730000	70,146.00	-27,748.00	0.14
		Base	489.470000	97,894.00	350.730000	70,146.00	-27,748.00	0.06
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
		500.000 Local	161.483800	80,741.90	182.250000	91,125.00	10,383.10	0.19
		Base	161.483800	80,741.90	182.250000	91,125.00	10,383.10	0.08
452327109	ILLUMINA INC COMMON STOCK USD.01							
		200.000 Local	320.900000	64,180.00	184.360000	36,872.00	-27,308.00	0.08

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		Base	320.900000	64,180.00	184.360000	36,872.00	-27,308.00	0.03
456058908	LUKOIL PJSC COMMON STOCK RUB.025							
		2,700.000 Local	77.132581	208,257.97	71.209091	192,264.55	-15,993.42	0.39
		Base	77.132581	208,257.97	71.209091	192,264.55	-15,993.42	0.17
458140100	INTEL CORP COMMON STOCK USD.001							
		3,600.000 Local	44.868517	161,526.66	37.410000	134,676.00	-26,850.66	0.27
		Base	44.868517	161,526.66	37.410000	134,676.00	-26,850.66	0.12
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
		800.000 Local	60.624400	48,499.52	94.040000	75,232.00	26,732.48	0.15
		Base	60.624400	48,499.52	94.040000	75,232.00	26,732.48	0.07
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
		600.000 Local	151.690483	91,014.29	141.190000	84,714.00	-6,300.29	0.17
		Base	151.690483	91,014.29	141.190000	84,714.00	-6,300.29	0.08
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
		900.000 Local	145.745233	131,170.71	119.120000	107,208.00	-23,962.71	0.22
		Base	145.745233	131,170.71	119.120000	107,208.00	-23,962.71	0.10
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
		1,800.000 Local	50.449606	90,809.29	41.830000	75,294.00	-15,515.29	0.15
		Base	50.449606	90,809.29	41.830000	75,294.00	-15,515.29	0.07
461202103	INTUIT INC COMMON STOCK USD.01							
		200.000 Local	432.315000	86,463.00	385.440000	77,088.00	-9,375.00	0.16
		Base	432.315000	86,463.00	385.440000	77,088.00	-9,375.00	0.07
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
		600.000 Local	93.983067	56,389.84	200.710000	120,426.00	64,036.16	0.25
		Base	93.983067	56,389.84	200.710000	120,426.00	64,036.16	0.11
46187W107	INVITATION HOMES INC REIT USD.01							
		2,600.000 Local	27.034615	70,290.00	35.580000	92,508.00	22,218.00	0.19
		Base	27.034615	70,290.00	35.580000	92,508.00	22,218.00	0.08
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
		300.000 Local	136.040000	40,812.00	216.990000	65,097.00	24,285.00	0.13

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		Base	136.040000	40,812.00	216.990000	65,097.00	24,285.00	0.06
46284V101	IRON MOUNTAIN INC REIT USD.01							
		1,400.000 Local	31.740000	44,436.00	48.690000	68,166.00	23,730.00	0.14
		Base	31.740000	44,436.00	48.690000	68,166.00	23,730.00	0.06
46591M109	JOYY INC ADR ADR USD.00001							
		600.000 Local	54.800000	32,880.00	29.860000	17,916.00	-14,964.00	0.04
		Base	54.800000	32,880.00	29.860000	17,916.00	-14,964.00	0.02
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
		2,800.000 Local	113.250368	317,101.03	112.610000	315,308.00	-1,793.03	0.64
		Base	113.250368	317,101.03	112.610000	315,308.00	-1,793.03	0.29
47215P106	JD.COM INC ADR ADR USD.00002							
		2,500.000 Local	51.128312	127,820.78	64.220000	160,550.00	32,729.22	0.33
		Base	51.128312	127,820.78	64.220000	160,550.00	32,729.22	0.15
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
		2,600.000 Local	134.938315	350,839.62	177.510000	461,526.00	110,686.38	0.94
		Base	134.938315	350,839.62	177.510000	461,526.00	110,686.38	0.42
482497104	KE HOLDINGS INC ADR ADR USD.00002							
		7,288.000 Local	34.268985	249,752.36	17.950000	130,819.60	-118,932.76	0.27
		Base	34.268985	249,752.36	17.950000	130,819.60	-118,932.76	0.12
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
		800.000 Local	128.208950	102,567.16	135.150000	108,120.00	5,552.84	0.22
		Base	128.208950	102,567.16	135.150000	108,120.00	5,552.84	0.10
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
		4,800.000 Local	20.133100	96,638.88	16.760000	80,448.00	-16,190.88	0.16
		Base	20.133100	96,638.88	16.760000	80,448.00	-16,190.88	0.07
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
		1,600.000 Local	31.586188	50,537.90	38.140000	61,024.00	10,486.10	0.12
		Base	31.586188	50,537.90	38.140000	61,024.00	10,486.10	0.06
501044101	KROGER CO COMMON STOCK USD1.0							
		4,200.000 Local	31.720919	133,227.86	47.330000	198,786.00	65,558.14	0.40

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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	31.720919	133,227.86	47.330000	198,786.00	65,558.14	0.18
50202M102	LI AUTO INC ADR ADR USD.0001							
		2,326.000 Local	29.160000	67,826.16	38.310000	89,109.06	21,282.90	0.18
		Base	29.160000	67,826.16	38.310000	89,109.06	21,282.90	0.08
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
		400.000 Local	206.782500	82,713.00	241.700000	96,680.00	13,967.00	0.20
		Base	206.782500	82,713.00	241.700000	96,680.00	13,967.00	0.09
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
		100.000 Local	308.180000	30,818.00	426.150000	42,615.00	11,797.00	0.09
		Base	308.180000	30,818.00	426.150000	42,615.00	11,797.00	0.04
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
		500.000 Local	158.210000	79,105.00	254.670000	127,335.00	48,230.00	0.26
		Base	158.210000	79,105.00	254.670000	127,335.00	48,230.00	0.12
532457108	ELI LILLY + CO COMMON STOCK							
		1,000.000 Local	157.455450	157,455.45	324.230000	324,230.00	166,774.55	0.66
		Base	157.455450	157,455.45	324.230000	324,230.00	166,774.55	0.29
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
		700.000 Local	60.170000	42,119.00	46.770000	32,739.00	-9,380.00	0.07
		Base	60.170000	42,119.00	46.770000	32,739.00	-9,380.00	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
		300.000 Local	305.275000	91,582.50	429.960000	128,988.00	37,405.50	0.26
		Base	305.275000	91,582.50	429.960000	128,988.00	37,405.50	0.12
540424108	LOEWS CORP COMMON STOCK USD.01							
		900.000 Local	53.580000	48,222.00	59.260000	53,334.00	5,112.00	0.11
		Base	53.580000	48,222.00	59.260000	53,334.00	5,112.00	0.05
545220907	TATNEFT PJSC COMMON STOCK RUB1.0							
		8,140.000 Local	10.999237	89,533.79	0.000000	0.00	-89,533.79	0.00
		Base	10.999237	89,533.79	0.000000	0.00	-89,533.79	0.00
548661107	LOWE S COS INC COMMON STOCK USD.5							
		700.000 Local	85.340400	59,738.28	174.670000	122,269.00	62,530.72	0.25

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		Base	85.340400	59,738.28	174.670000	122,269.00	62,530.72	0.11
550021109	LULULEMON ATHLETICA INC COMMON STOCK USD.005							
		300.000 Local	278.375000	83,512.50	272.610000	81,783.00	-1,729.50	0.17
		Base	278.375000	83,512.50	272.610000	81,783.00	-1,729.50	0.07
55354G100	MSCI INC COMMON STOCK USD.01							
		300.000 Local	523.263333	156,979.00	412.150000	123,645.00	-33,334.00	0.25
		Base	523.263333	156,979.00	412.150000	123,645.00	-33,334.00	0.11
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
		2,800.000 Local	27.095000	75,866.00	22.480000	62,944.00	-12,922.00	0.13
		Base	27.095000	75,866.00	22.480000	62,944.00	-12,922.00	0.06
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
		1,801.000 Local	74.311238	133,834.54	82.210000	148,060.21	14,225.67	0.30
		Base	74.311238	133,834.54	82.210000	148,060.21	14,225.67	0.13
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
		800.000 Local	125.530000	100,424.00	155.250000	124,200.00	23,776.00	0.25
		Base	125.530000	100,424.00	155.250000	124,200.00	23,776.00	0.11
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
		500.000 Local	97.114000	48,557.00	136.010000	68,005.00	19,448.00	0.14
		Base	97.114000	48,557.00	136.010000	68,005.00	19,448.00	0.06
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
		400.000 Local	339.040000	135,616.00	299.240000	119,696.00	-15,920.00	0.24
		Base	339.040000	135,616.00	299.240000	119,696.00	-15,920.00	0.11
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
		500.000 Local	117.237500	58,618.75	315.480000	157,740.00	99,121.25	0.32
		Base	117.237500	58,618.75	315.480000	157,740.00	99,121.25	0.14
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
		1,100.000 Local	82.091818	90,301.00	83.250000	91,575.00	1,274.00	0.19
		Base	82.091818	90,301.00	83.250000	91,575.00	1,274.00	0.08
580135101	MCDONALD S CORP COMMON STOCK USD.01							
		600.000 Local	182.574167	109,544.50	246.880000	148,128.00	38,583.50	0.30

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		Base	182.574167	109,544.50	246.880000	148,128.00	38,583.50	0.13
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
		200.000 Local	305.395000	61,079.00	326.210000	65,242.00	4,163.00	0.13
		Base	305.395000	61,079.00	326.210000	65,242.00	4,163.00	0.06
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
		2,500.000 Local	20.680000	51,700.00	15.270000	38,175.00	-13,525.00	0.08
		Base	20.680000	51,700.00	15.270000	38,175.00	-13,525.00	0.03
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
		2,800.000 Local	67.195907	188,148.54	91.170000	255,276.00	67,127.46	0.52
		Base	67.195907	188,148.54	91.170000	255,276.00	67,127.46	0.23
59156R108	METLIFE INC COMMON STOCK USD.01							
		1,300.000 Local	58.700000	76,310.00	62.790000	81,627.00	5,317.00	0.17
		Base	58.700000	76,310.00	62.790000	81,627.00	5,317.00	0.07
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		4,600.000 Local	163.047924	750,020.45	256.830000	1,181,418.00	431,397.55	2.40
		Base	163.047924	750,020.45	256.830000	1,181,418.00	431,397.55	1.07
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
		800.000 Local	49.990000	39,992.00	58.080000	46,464.00	6,472.00	0.09
		Base	49.990000	39,992.00	58.080000	46,464.00	6,472.00	0.04
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
		1,200.000 Local	42.270000	50,724.00	55.280000	66,336.00	15,612.00	0.13
		Base	42.270000	50,724.00	55.280000	66,336.00	15,612.00	0.06
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
		400.000 Local	117.670000	47,068.00	174.670000	69,868.00	22,800.00	0.14
		Base	117.670000	47,068.00	174.670000	69,868.00	22,800.00	0.06
60770K107	MODERNA INC COMMON STOCK USD.0001							
		400.000 Local	190.710000	76,284.00	142.850000	57,140.00	-19,144.00	0.12
		Base	190.710000	76,284.00	142.850000	57,140.00	-19,144.00	0.05
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
		3,200.000 Local	49.310344	157,793.10	62.090000	198,688.00	40,894.90	0.40

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Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	49.310344	157,793.10	62.090000	198,688.00	40,894.90	0.18
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
		1,300.000 Local	64.550000	83,915.00	92.700000	120,510.00	36,595.00	0.25
		Base	64.550000	83,915.00	92.700000	120,510.00	36,595.00	0.11
615369105	MOODY S CORP COMMON STOCK USD.01							
		300.000 Local	118.807500	35,642.25	271.970000	81,591.00	45,948.75	0.17
		Base	118.807500	35,642.25	271.970000	81,591.00	45,948.75	0.07
617446448	MORGAN STANLEY COMMON STOCK USD.01							
		2,900.000 Local	69.054541	200,258.17	76.060000	220,574.00	20,315.83	0.45
		Base	69.054541	200,258.17	76.060000	220,574.00	20,315.83	0.20
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
		1,000.000 Local	53.005000	53,005.00	47.230000	47,230.00	-5,775.00	0.10
		Base	53.005000	53,005.00	47.230000	47,230.00	-5,775.00	0.04
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
		300.000 Local	138.130000	41,439.00	209.600000	62,880.00	21,441.00	0.13
		Base	138.130000	41,439.00	209.600000	62,880.00	21,441.00	0.06
62914V106	NIO INC ADR ADR USD.00025							
		5,300.000 Local	39.587760	209,815.13	21.720000	115,116.00	-94,699.13	0.23
		Base	39.587760	209,815.13	21.720000	115,116.00	-94,699.13	0.10
64110L106	NETFLIX INC COMMON STOCK USD.001							
		500.000 Local	305.125420	152,562.71	174.870000	87,435.00	-65,127.71	0.18
		Base	305.125420	152,562.71	174.870000	87,435.00	-65,127.71	0.08
64110W102	NETEASE INC ADR ADR USD.0001							
		2,300.000 Local	98.855926	227,368.63	93.360000	214,728.00	-12,640.63	0.44
		Base	98.855926	227,368.63	93.360000	214,728.00	-12,640.63	0.19
651639106	NEWMONT CORP COMMON STOCK USD1.6							
		2,100.000 Local	55.253881	116,033.15	59.670000	125,307.00	9,273.85	0.25
		Base	55.253881	116,033.15	59.670000	125,307.00	9,273.85	0.11
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		6,900.000 Local	51.423936	354,825.16	77.460000	534,474.00	179,648.84	1.09

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		Base	51.423936	354,825.16	77.460000	534,474.00	179,648.84	0.48
654106103	NIKE INC CL B COMMON STOCK							
		900.000 Local	54.341100	48,906.99	102.200000	91,980.00	43,073.01	0.19
		Base	54.341100	48,906.99	102.200000	91,980.00	43,073.01	0.08
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
		400.000 Local	219.515000	87,806.00	227.290000	90,916.00	3,110.00	0.19
		Base	219.515000	87,806.00	227.290000	90,916.00	3,110.00	0.08
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666							
		500.000 Local	110.660000	55,330.00	96.480000	48,240.00	-7,090.00	0.10
		Base	110.660000	55,330.00	96.480000	48,240.00	-7,090.00	0.04
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
		200.000 Local	245.477500	49,095.50	478.570000	95,714.00	46,618.50	0.19
		Base	245.477500	49,095.50	478.570000	95,714.00	46,618.50	0.09
670346105	NUCOR CORP COMMON STOCK USD.4							
		900.000 Local	47.177878	42,460.09	104.410000	93,969.00	51,508.91	0.19
		Base	47.177878	42,460.09	104.410000	93,969.00	51,508.91	0.09
67066G104	NVIDIA CORP COMMON STOCK USD.001							
		1,700.000 Local	119.261335	202,744.27	151.590000	257,703.00	54,958.73	0.52
		Base	119.261335	202,744.27	151.590000	257,703.00	54,958.73	0.23
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
		100.000 Local	248.430000	24,843.00	631.760000	63,176.00	38,333.00	0.13
		Base	248.430000	24,843.00	631.760000	63,176.00	38,333.00	0.06
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
		3,400.000 Local	23.091912	78,512.50	58.880000	200,192.00	121,679.50	0.41
		Base	23.091912	78,512.50	58.880000	200,192.00	121,679.50	0.18
681919106	OMNICOM GROUP COMMON STOCK USD.15							
		700.000 Local	83.176300	58,223.41	63.610000	44,527.00	-13,696.41	0.09
		Base	83.176300	58,223.41	63.610000	44,527.00	-13,696.41	0.04
682680103	ONEOK INC COMMON STOCK USD.01							
		1,500.000 Local	26.590000	39,885.00	55.500000	83,250.00	43,365.00	0.17

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		Base	26.590000	39,885.00	55.500000	83,250.00	43,365.00	0.08
68389X105	ORACLE CORP COMMON STOCK USD.01							
		1,000.000 Local	45.426100	45,426.10	69.870000	69,870.00	24,443.90	0.14
		Base	45.426100	45,426.10	69.870000	69,870.00	24,443.90	0.06
69331C108	P G + E CORP COMMON STOCK							
		10,500.000 Local	9.641429	101,235.00	9.980000	104,790.00	3,555.00	0.21
		Base	9.641429	101,235.00	9.980000	104,790.00	3,555.00	0.09
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
		700.000 Local	130.605686	91,423.98	157.770000	110,439.00	19,015.02	0.22
		Base	130.605686	91,423.98	157.770000	110,439.00	19,015.02	0.10
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666							
		500.000 Local	109.580900	54,790.45	114.340000	57,170.00	2,379.55	0.12
		Base	109.580900	54,790.45	114.340000	57,170.00	2,379.55	0.05
69351T106	PPL CORP COMMON STOCK USD.01							
		2,600.000 Local	38.120800	99,114.08	27.130000	70,538.00	-28,576.08	0.14
		Base	38.120800	99,114.08	27.130000	70,538.00	-28,576.08	0.06
693718108	PACCAR INC COMMON STOCK USD1.0							
		1,100.000 Local	67.054300	73,759.73	82.340000	90,574.00	16,814.27	0.18
		Base	67.054300	73,759.73	82.340000	90,574.00	16,814.27	0.08
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001							
		100.000 Local	473.455000	47,345.50	493.940000	49,394.00	2,048.50	0.10
		Base	473.455000	47,345.50	493.940000	49,394.00	2,048.50	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
		200.000 Local	284.900000	56,980.00	246.050000	49,210.00	-7,770.00	0.10
		Base	284.900000	56,980.00	246.050000	49,210.00	-7,770.00	0.04
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
		1,000.000 Local	170.924000	170,924.00	69.840000	69,840.00	-101,084.00	0.14
		Base	170.924000	170,924.00	69.840000	69,840.00	-101,084.00	0.06
713143907	MMC NORILSK NICKEL PJSC COMMON STOCK RUB1.0							
		236.000 Local	296.563220	69,988.92	0.000000	0.00	-69,988.92	0.00

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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	296.563220	69,988.92	0.000000	0.00	-69,988.92	0.00
713448108	PEPSICO INC COMMON STOCK USD.017							
		2,700.000 Local	119.407141	322,399.28	166.660000	449,982.00	127,582.72	0.92
		Base	119.407141	322,399.28	166.660000	449,982.00	127,582.72	0.41
717081103	PFIZER INC COMMON STOCK USD.05							
		6,000.000 Local	33.684028	202,104.17	52.430000	314,580.00	112,475.83	0.64
		Base	33.684028	202,104.17	52.430000	314,580.00	112,475.83	0.28
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		3,300.000 Local	87.855576	289,923.40	98.740000	325,842.00	35,918.60	0.66
		Base	87.855576	289,923.40	98.740000	325,842.00	35,918.60	0.29
718546104	PHILLIPS 66 COMMON STOCK							
		1,800.000 Local	85.349472	153,629.05	81.990000	147,582.00	-6,047.05	0.30
		Base	85.349472	153,629.05	81.990000	147,582.00	-6,047.05	0.13
722304102	PINDUODUO INC ADR ADR USD.00002							
		1,700.000 Local	94.546571	160,729.17	61.800000	105,060.00	-55,669.17	0.21
		Base	94.546571	160,729.17	61.800000	105,060.00	-55,669.17	0.10
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		800.000 Local	208.840850	167,072.68	223.080000	178,464.00	11,391.32	0.36
		Base	208.840850	167,072.68	223.080000	178,464.00	11,391.32	0.16
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		500.000 Local	104.212080	52,106.04	113.610000	56,805.00	4,698.96	0.12
		Base	104.212080	52,106.04	113.610000	56,805.00	4,698.96	0.05
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
		1,300.000 Local	60.460000	78,598.00	66.790000	86,827.00	8,229.00	0.18
		Base	60.460000	78,598.00	66.790000	86,827.00	8,229.00	0.08
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		4,600.000 Local	100.828122	463,809.36	143.790000	661,434.00	197,624.64	1.35
		Base	100.828122	463,809.36	143.790000	661,434.00	197,624.64	0.60
74340W103	PROLOGIS INC REIT USD.01							
		2,380.000 Local	64.906861	154,478.33	117.650000	280,007.00	125,528.67	0.57

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		Base	64.906861	154,478.33	117.650000	280,007.00	125,528.67	0.25
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
		600.000 Local	98.590000	59,154.00	95.680000	57,408.00	-1,746.00	0.12
		Base	98.590000	59,154.00	95.680000	57,408.00	-1,746.00	0.05
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		1,900.000 Local	47.808537	90,836.22	63.280000	120,232.00	29,395.78	0.24
		Base	47.808537	90,836.22	63.280000	120,232.00	29,395.78	0.11
74460D109	PUBLIC STORAGE REIT USD.1							
		500.000 Local	214.921860	107,460.93	312.670000	156,335.00	48,874.07	0.32
		Base	214.921860	107,460.93	312.670000	156,335.00	48,874.07	0.14
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		1,000.000 Local	127.899170	127,899.17	127.740000	127,740.00	-159.17	0.26
		Base	127.899170	127,899.17	127.740000	127,740.00	-159.17	0.12
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
		1,966.000 Local	79.892111	157,067.89	96.110000	188,952.26	31,884.37	0.38
		Base	79.892111	157,067.89	96.110000	188,952.26	31,884.37	0.17
756109104	REALTY INCOME CORP REIT USD1.0							
		2,748.000 Local	54.949822	151,002.11	68.260000	187,578.48	36,576.37	0.38
		Base	54.949822	151,002.11	68.260000	187,578.48	36,576.37	0.17
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
		200.000 Local	563.960000	112,792.00	591.130000	118,226.00	5,434.00	0.24
		Base	563.960000	112,792.00	591.130000	118,226.00	5,434.00	0.11
761152107	RESMED INC COMMON STOCK USD.004							
		300.000 Local	238.450000	71,535.00	209.630000	62,889.00	-8,646.00	0.13
		Base	238.450000	71,535.00	209.630000	62,889.00	-8,646.00	0.06
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
		400.000 Local	136.534300	54,613.72	337.060000	134,824.00	80,210.28	0.27
		Base	136.534300	54,613.72	337.060000	134,824.00	80,210.28	0.12
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
		500.000 Local	175.176660	87,588.33	320.050000	160,025.00	72,436.67	0.33

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		Base	175.176660	87,588.33	320.050000	160,025.00	72,436.67	0.14
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001							
		100.000 Local	537.920000	53,792.00	394.990000	39,499.00	-14,293.00	0.08
		Base	537.920000	53,792.00	394.990000	39,499.00	-14,293.00	0.04
79466L302	SALESFORCE INC COMMON STOCK USD.001							
		700.000 Local	158.897143	111,228.00	165.040000	115,528.00	4,300.00	0.24
		Base	158.897143	111,228.00	165.040000	115,528.00	4,300.00	0.10
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
		5,300.000 Local	37.020275	196,207.46	35.760000	189,528.00	-6,679.46	0.39
		Base	37.020275	196,207.46	35.760000	189,528.00	-6,679.46	0.17
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
		2,400.000 Local	56.170425	134,809.02	63.180000	151,632.00	16,822.98	0.31
		Base	56.170425	134,809.02	63.180000	151,632.00	16,822.98	0.14
81141R100	SEA LTD ADR ADR							
		3,380.000 Local	233.037340	787,666.21	66.860000	225,986.80	-561,679.41	0.46
		Base	233.037340	787,666.21	66.860000	225,986.80	-561,679.41	0.20
816851109	SEMPRA ENERGY COMMON STOCK							
		1,400.000 Local	124.139686	173,795.56	150.270000	210,378.00	36,582.44	0.43
		Base	124.139686	173,795.56	150.270000	210,378.00	36,582.44	0.19
81762P102	SERVICENOW INC COMMON STOCK USD.001							
		100.000 Local	393.010000	39,301.00	475.520000	47,552.00	8,251.00	0.10
		Base	393.010000	39,301.00	475.520000	47,552.00	8,251.00	0.04
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
		600.000 Local	126.259150	75,755.49	223.910000	134,346.00	58,590.51	0.27
		Base	126.259150	75,755.49	223.910000	134,346.00	58,590.51	0.12
828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
		1,000.000 Local	125.514980	125,514.98	94.920000	94,920.00	-30,594.98	0.19
		Base	125.514980	125,514.98	94.920000	94,920.00	-30,594.98	0.09
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0							
		3,600.000 Local	51.598911	185,756.08	71.310000	256,716.00	70,959.92	0.52

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		Base	51.598911	185,756.08	71.310000	256,716.00	70,959.92	0.23
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0							
		1,800.000 Local	48.890000	88,002.00	36.120000	65,016.00	-22,986.00	0.13
		Base	48.890000	88,002.00	36.120000	65,016.00	-22,986.00	0.06
855244109	STARBUCKS CORP COMMON STOCK USD.001							
		1,000.000 Local	60.520900	60,520.90	76.390000	76,390.00	15,869.10	0.16
		Base	60.520900	60,520.90	76.390000	76,390.00	15,869.10	0.07
857477103	STATE STREET CORP COMMON STOCK USD1.0							
		900.000 Local	84.229200	75,806.28	61.650000	55,485.00	-20,321.28	0.11
		Base	84.229200	75,806.28	61.650000	55,485.00	-20,321.28	0.05
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
		800.000 Local	58.950000	47,160.00	66.150000	52,920.00	5,760.00	0.11
		Base	58.950000	47,160.00	66.150000	52,920.00	5,760.00	0.05
863667101	STRYKER CORP COMMON STOCK USD.1							
		400.000 Local	135.409100	54,163.64	198.930000	79,572.00	25,408.36	0.16
		Base	135.409100	54,163.64	198.930000	79,572.00	25,408.36	0.07
866674104	SUN COMMUNITIES INC REIT USD.01							
		500.000 Local	129.036000	64,518.00	159.360000	79,680.00	15,162.00	0.16
		Base	129.036000	64,518.00	159.360000	79,680.00	15,162.00	0.07
871607107	SYNOPSIS INC COMMON STOCK USD.01							
		400.000 Local	315.370000	126,148.00	303.700000	121,480.00	-4,668.00	0.25
		Base	315.370000	126,148.00	303.700000	121,480.00	-4,668.00	0.11
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
		2,000.000 Local	28.799200	57,598.40	27.620000	55,240.00	-2,358.40	0.11
		Base	28.799200	57,598.40	27.620000	55,240.00	-2,358.40	0.05
871829107	SYSCO CORP COMMON STOCK USD1.0							
		3,300.000 Local	68.792403	227,014.93	84.710000	279,543.00	52,528.07	0.57
		Base	68.792403	227,014.93	84.710000	279,543.00	52,528.07	0.25
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
		1,300.000 Local	39.357700	51,165.01	55.850000	72,605.00	21,439.99	0.15

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FRANKLIN GLOBAL DBI CIF
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 FUND: HBQ2



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		Base	39.357700	51,165.01	55.850000	72,605.00	21,439.99	0.07
872590104	T MOBILE US INC COMMON STOCK USD.0001							
		800.000 Local	122.915000	98,332.00	134.540000	107,632.00	9,300.00	0.22
		Base	122.915000	98,332.00	134.540000	107,632.00	9,300.00	0.10
87612E106	TARGET CORP COMMON STOCK USD.0833							
		400.000 Local	125.670000	50,268.00	141.230000	56,492.00	6,224.00	0.11
		Base	125.670000	50,268.00	141.230000	56,492.00	6,224.00	0.05
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001							
		1,200.000 Local	64.915000	77,898.00	59.670000	71,604.00	-6,294.00	0.15
		Base	64.915000	77,898.00	59.670000	71,604.00	-6,294.00	0.06
88160R101	TESLA INC COMMON STOCK USD.001							
		700.000 Local	334.893057	234,425.14	673.420000	471,394.00	236,968.86	0.96
		Base	334.893057	234,425.14	673.420000	471,394.00	236,968.86	0.43
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
		700.000 Local	79.762700	55,833.89	153.650000	107,555.00	51,721.11	0.22
		Base	79.762700	55,833.89	153.650000	107,555.00	51,721.11	0.10
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
		600.000 Local	366.904083	220,142.45	543.280000	325,968.00	105,825.55	0.66
		Base	366.904083	220,142.45	543.280000	325,968.00	105,825.55	0.29
88579Y101	3M CO COMMON STOCK USD.01							
		700.000 Local	165.560000	115,892.00	129.410000	90,587.00	-25,305.00	0.18
		Base	165.560000	115,892.00	129.410000	90,587.00	-25,305.00	0.08
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
		100.000 Local	428.020000	42,802.00	536.670000	53,667.00	10,865.00	0.11
		Base	428.020000	42,802.00	536.670000	53,667.00	10,865.00	0.05
89677Q107	TRIP.COM GROUP LTD ADR ADR USD.01							
		2,200.000 Local	36.820000	81,004.00	27.450000	60,390.00	-20,614.00	0.12
		Base	36.820000	81,004.00	27.450000	60,390.00	-20,614.00	0.05
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
		1,600.000 Local	53.360000	85,376.00	47.430000	75,888.00	-9,488.00	0.15

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		Base	53.360000	85,376.00	47.430000	75,888.00	-9,488.00	0.07
90184L102	TWITTER INC COMMON STOCK USD.000005							
		1,500.000 Local	38.445000	57,667.50	37.390000	56,085.00	-1,582.50	0.11
		Base	38.445000	57,667.50	37.390000	56,085.00	-1,582.50	0.05
902653104	UDR INC REIT USD.01							
		1,200.000 Local	46.156317	55,387.58	46.040000	55,248.00	-139.58	0.11
		Base	46.156317	55,387.58	46.040000	55,248.00	-139.58	0.05
902681105	UGI CORP COMMON STOCK							
		1,400.000 Local	43.420000	60,788.00	38.610000	54,054.00	-6,734.00	0.11
		Base	43.420000	60,788.00	38.610000	54,054.00	-6,734.00	0.05
902973304	US BANCORP COMMON STOCK USD.01							
		1,200.000 Local	52.557100	63,068.52	46.020000	55,224.00	-7,844.52	0.11
		Base	52.557100	63,068.52	46.020000	55,224.00	-7,844.52	0.05
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001							
		3,500.000 Local	21.095000	73,832.50	20.460000	71,610.00	-2,222.50	0.15
		Base	21.095000	73,832.50	20.460000	71,610.00	-2,222.50	0.06
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
		500.000 Local	111.116700	55,558.35	213.280000	106,640.00	51,081.65	0.22
		Base	111.116700	55,558.35	213.280000	106,640.00	51,081.65	0.10
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		800.000 Local	95.844325	76,675.46	182.540000	146,032.00	69,356.54	0.30
		Base	95.844325	76,675.46	182.540000	146,032.00	69,356.54	0.13
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		1,300.000 Local	255.850200	332,605.26	513.630000	667,719.00	335,113.74	1.36
		Base	255.850200	332,605.26	513.630000	667,719.00	335,113.74	0.60
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
		1,500.000 Local	83.393600	125,090.40	106.280000	159,420.00	34,329.60	0.32
		Base	83.393600	125,090.40	106.280000	159,420.00	34,329.60	0.14
922475108	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001							
		200.000 Local	234.510000	46,902.00	198.040000	39,608.00	-7,294.00	0.08

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		Base	234.510000	46,902.00	198.040000	39,608.00	-7,294.00	0.04
92276F100	VENTAS INC REIT USD.25							
		2,000.000 Local	52.419555	104,839.11	51.430000	102,860.00	-1,979.11	0.21
		Base	52.419555	104,839.11	51.430000	102,860.00	-1,979.11	0.09
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
		2,400.000 Local	49.739021	119,373.65	50.750000	121,800.00	2,426.35	0.25
		Base	49.739021	119,373.65	50.750000	121,800.00	2,426.35	0.11
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
		400.000 Local	219.720000	87,888.00	281.790000	112,716.00	24,828.00	0.23
		Base	219.720000	87,888.00	281.790000	112,716.00	24,828.00	0.10
925652109	VICI PROPERTIES INC REIT USD.01							
		3,200.000 Local	25.073388	80,234.84	29.790000	95,328.00	15,093.16	0.19
		Base	25.073388	80,234.84	29.790000	95,328.00	15,093.16	0.09
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
		800.000 Local	110.650300	88,520.24	196.890000	157,512.00	68,991.76	0.32
		Base	110.650300	88,520.24	196.890000	157,512.00	68,991.76	0.14
929042109	VORNADO REALTY TRUST REIT USD.04							
		1,100.000 Local	75.654118	83,219.53	28.590000	31,449.00	-51,770.53	0.06
		Base	75.654118	83,219.53	28.590000	31,449.00	-51,770.53	0.03
92936U109	WP CAREY INC REIT USD.001							
		1,400.000 Local	70.810664	99,134.93	82.860000	116,004.00	16,869.07	0.24
		Base	70.810664	99,134.93	82.860000	116,004.00	16,869.07	0.10
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
		1,100.000 Local	62.003318	68,203.65	100.640000	110,704.00	42,500.35	0.23
		Base	62.003318	68,203.65	100.640000	110,704.00	42,500.35	0.10
931142103	WALMART INC COMMON STOCK USD.1							
		8,900.000 Local	103.313421	919,489.45	121.580000	1,082,062.00	162,572.55	2.20
		Base	103.313421	919,489.45	121.580000	1,082,062.00	162,572.55	0.98
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
		4,500.000 Local	62.942327	283,240.47	37.900000	170,550.00	-112,690.47	0.35

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		Base	62.942327	283,240.47	37.900000	170,550.00	-112,690.47	0.15
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
		600.000 Local	143.755000	86,253.00	152.980000	91,788.00	5,535.00	0.19
		Base	143.755000	86,253.00	152.980000	91,788.00	5,535.00	0.08
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		3,700.000 Local	49.763976	184,126.71	39.170000	144,929.00	-39,197.71	0.29
		Base	49.763976	184,126.71	39.170000	144,929.00	-39,197.71	0.13
95040Q104	WELLTOWER INC REIT USD1.0							
		1,400.000 Local	55.029864	77,041.81	82.350000	115,290.00	38,248.19	0.23
		Base	55.029864	77,041.81	82.350000	115,290.00	38,248.19	0.10
96145D105	WESTROCK CO COMMON STOCK							
		1,600.000 Local	53.610000	85,776.00	39.840000	63,744.00	-22,032.00	0.13
		Base	53.610000	85,776.00	39.840000	63,744.00	-22,032.00	0.06
962166104	WEYERHAEUSER CO REIT USD1.25							
		2,500.000 Local	32.993500	82,483.75	33.120000	82,800.00	316.25	0.17
		Base	32.993500	82,483.75	33.120000	82,800.00	316.25	0.07
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
		5,900.000 Local	28.099325	165,786.02	31.210000	184,139.00	18,352.98	0.37
		Base	28.099325	165,786.02	31.210000	184,139.00	18,352.98	0.17
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
		2,200.000 Local	50.684909	111,506.80	70.760000	155,672.00	44,165.20	0.32
		Base	50.684909	111,506.80	70.760000	155,672.00	44,165.20	0.14
98422D105	XPENG INC ADR ADR USD.00001							
		1,733.000 Local	37.410000	64,831.53	31.740000	55,005.42	-9,826.11	0.11
		Base	37.410000	64,831.53	31.740000	55,005.42	-9,826.11	0.05
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01							
		1,554.000 Local	58.451377	90,833.44	48.500000	75,369.00	-15,464.44	0.15
		Base	58.451377	90,833.44	48.500000	75,369.00	-15,464.44	0.07
98978V103	ZOETIS INC COMMON STOCK USD.01							
		500.000 Local	134.180000	67,090.00	171.890000	85,945.00	18,855.00	0.17

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		Base	134.180000	67,090.00	171.890000	85,945.00	18,855.00	0.08
98980A105	ZTO EXPRESS CAYMAN INC ADR ADR USD.0001							
		1,800.000 Local	37.240000	67,032.00	27.450000	49,410.00	-17,622.00	0.10
		Base	37.240000	67,032.00	27.450000	49,410.00	-17,622.00	0.04
98980L101	ZOOM VIDEO COMMUNICATIONS A COMMON STOCK USD.001							
		300.000 Local	181.166233	54,349.87	107.970000	32,391.00	-21,958.87	0.07
		Base	181.166233	54,349.87	107.970000	32,391.00	-21,958.87	0.03
B0DK75903	NOVATEK PJSC SPONS GDR REG S GDR							
		393.000 Local	159.262875	62,590.31	0.000000	0.00	-62,590.31	0.00
		Base	159.262875	62,590.31	0.000000	0.00	-62,590.31	0.00
B56C9L901	SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0							
		19,680.000 Local	2.858485	56,254.99	2.276909	44,809.57	-11,445.42	0.09
		Base	2.858485	56,254.99	2.276909	44,809.57	-11,445.42	0.04
BKX9VW906	YANDEX NV A COMMON STOCK EUR.01							
		1,619.000 Local	69.301896	112,199.77	0.000000	0.00	-112,199.77	0.00
		Base	69.301896	112,199.77	0.000000	0.00	-112,199.77	0.00
G0250X107	AMCOR PLC COMMON STOCK USD.01							
		6,600.000 Local	9.666255	63,797.28	12.430000	82,038.00	18,240.72	0.17
		Base	9.666255	63,797.28	12.430000	82,038.00	18,240.72	0.07
G0403H108	AON PLC CLASS A COMMON STOCK							
		200.000 Local	187.680000	37,536.00	269.680000	53,936.00	16,400.00	0.11
		Base	187.680000	37,536.00	269.680000	53,936.00	16,400.00	0.05
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
		400.000 Local	120.705000	48,282.00	277.650000	111,060.00	62,778.00	0.23
		Base	120.705000	48,282.00	277.650000	111,060.00	62,778.00	0.10
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		400.000 Local	75.926200	30,370.48	125.990000	50,396.00	20,025.52	0.10
		Base	75.926200	30,370.48	125.990000	50,396.00	20,025.52	0.05
G5494J103	LINDE PLC COMMON STOCK EUR.001							
		1,200.000 Local	196.991425	236,389.71	287.530000	345,036.00	108,646.29	0.70

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		Base	196.991425	236,389.71	287.530000	345,036.00	108,646.29	0.31
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		2,000.000 Local	97.203360	194,406.72	89.750000	179,500.00	-14,906.72	0.37
		Base	97.203360	194,406.72	89.750000	179,500.00	-14,906.72	0.16
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
		300.000 Local	226.360000	67,908.00	197.390000	59,217.00	-8,691.00	0.12
		Base	226.360000	67,908.00	197.390000	59,217.00	-8,691.00	0.05
H1467J104	CHUBB LTD COMMON STOCK							
		300.000 Local	155.061433	46,518.43	196.580000	58,974.00	12,455.57	0.12
		Base	155.061433	46,518.43	196.580000	58,974.00	12,455.57	0.05
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01							
		600.000 Local	109.942717	65,965.63	121.780000	73,068.00	7,102.37	0.15
		Base	109.942717	65,965.63	121.780000	73,068.00	7,102.37	0.07
M2682V108	CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01							
		400.000 Local	133.272400	53,308.96	127.960000	51,184.00	-2,124.96	0.10
		Base	133.272400	53,308.96	127.960000	51,184.00	-2,124.96	0.05
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
		900.000 Local	102.070000	91,863.00	87.460000	78,714.00	-13,149.00	0.16
		Base	102.070000	91,863.00	87.460000	78,714.00	-13,149.00	0.07
US DOLLAR Total								
		617,376.000 Local		41,465,253.90		47,922,306.31	6,457,052.41	97.52
		Base		41,465,253.90		47,922,306.31	6,457,052.41	43.36
YUAN RENMINBI							Exchange Rate:	6.694300
BD5CKZ901	WINNING HEALTH TECHNOLOGY A COMMON STOCK CNY1.0							
		30,600.000 Local	14.666242	448,787.02	8.780000	268,668.00	-180,119.02	5.14
		Base	2.304346	70,513.00	1.311564	40,133.85	-30,379.15	0.04
BD5CLQ900	AIER EYE HOSPITAL GROUP CO A COMMON STOCK CNY1.0							
		7,600.000 Local	42.817418	325,412.38	44.770000	340,252.00	14,839.62	6.51
		Base	6.727433	51,128.49	6.687779	50,827.12	-301.37	0.05

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BD5CPG908	WULIANGYE YIBIN CO LTD A COMMON STOCK CNY1.0	2,200.000	Local 252.829541	556,224.99	201.930000	444,246.00	-111,978.99	8.50
			Base 38.827559	85,420.63	30.164468	66,361.83	-19,058.80	0.06
BHQK86909	SHENZHEN MINDRAY BIO MEDIC A COMMON STOCK CNY1.0	1,500.000	Local 450.328847	675,493.27	313.200000	469,800.00	-205,693.27	8.99
			Base 69.598300	104,397.45	46.786072	70,179.11	-34,218.34	0.06
BHQPSY905	CONTEMPORARY AMPEREX TECHN A COMMON STOCK CNY1.0	200.000	Local 314.785800	62,957.16	534.000000	106,800.00	43,842.84	2.04
			Base 48.342300	9,668.46	79.769356	15,953.87	6,285.41	0.01
BHWLWV908	WUXI APPTEC CO LTD A COMMON STOCK CNY1.0	3,800.000	Local 146.132671	555,304.15	103.990000	395,162.00	-160,142.15	7.56
			Base 22.584797	85,822.23	15.534111	59,029.62	-26,792.61	0.05
BP3R2F907	KWEICHOW MOUTAI CO LTD A COMMON STOCK CNY1.0	300.000	Local 1,138.033167	341,409.95	2,045.000000	613,500.00	272,090.05	11.74
			Base 161.813333	48,544.00	305.483770	91,645.13	43,101.13	0.08
BP3R2J909	CITIC SECURITIES CO A COMMON STOCK CNY1.0	23,100.000	Local 23.711527	547,736.28	21.660000	500,346.00	-47,390.28	9.57
			Base 3.641429	84,117.00	3.235588	74,742.09	-9,374.91	0.07
BP3R2M902	CHINA YANGTZE POWER CO LTD A COMMON STOCK CNY1.0	24,700.000	Local 19.958119	492,965.55	23.120000	571,064.00	78,098.45	10.93
			Base 3.084526	76,187.80	3.453684	85,306.01	9,118.21	0.08
BP3R33903	POLY DEVELOPMENTS AND HOLD A COMMON STOCK CNY1.0	32,300.000	Local 15.607129	504,110.26	17.460000	563,958.00	59,847.74	10.79
			Base 2.323630	75,053.26	2.608189	84,244.51	9,191.25	0.08
BP3R36906	JIANGSU HENGRUI MEDICINE C A COMMON STOCK CNY1.0	12,600.000	Local 69.573163	876,621.86	37.090000	467,334.00	-409,287.86	8.94
			Base 10.752529	135,481.87	5.540534	69,810.73	-65,671.14	0.06
BP3R7Z908	ZHANGZHOU PIENZHEHUANG PHA A COMMON STOCK CNY1.0	1,100.000	Local 404.597318	445,057.05	356.730000	392,403.00	-52,654.05	7.51
			Base 62.530500	68,783.55	53.288619	58,617.48	-10,166.07	0.05

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

Books Closed

Prepared by State Street

Holdings

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
YUAN RENMINBI Total								
		140,000.000	Local	5,832,079.92		5,133,533.00	-698,546.92	98.23
			Base	895,117.74		766,851.35	-128,266.39	0.69
EQUITY Total								
		8,369,117.000	Base	105,788,312.13		108,844,234.18	3,055,922.05	98.49

Holdings

FRANKLIN GLOBAL DBI CIF
QS INVESTORS LLC
FUND: HBQ2



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FUND Total								
	194,110,441.660	Base		107,425,909.14		110,489,557.47	3,063,648.33	99.98

Holdings - Futures Contracts

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

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

FUTURES LONG

AUSTRALIAN DOLLAR

Exchange Rate: 1.448750

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
ADI1WTDV0	SPI 200 FUTURES SEP22 XSFE 20220915						15 Sep 2022			
1.000		25.000	Local 161,525.00	158,479.80	6,461.000000	3,045.20		6,420.20	-3,375.00	
			Base 111,492.67		4,459.706644	2,101.95		4,431.54	-2,329.59	0.00

AUSTRALIAN DOLLAR Total

1.000		25.000	Local 161,525.00	158,479.80		3,045.20		6,420.20	-3,375.00	
			Base			2,101.95		4,431.54	-2,329.59	0.00

EURO CURRENCY

Exchange Rate: 0.954244

GERMANY

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI1S58T8	EURO STOXX 50 SEP22 XEUR 20220916						16 Sep 2022			
11.000		110.000	Local 378,510.00	381,292.23	3,441.000000	-2,782.23		3,597.77	-6,380.00	
			Base 396,659.55		3,605.995951	-2,915.64		3,770.28	-6,685.92	0.01

GERMANY Total

11.000		110.000	Local 378,510.00	381,292.23		-2,782.23		3,597.77	-6,380.00	
			Base			-2,915.64		3,770.28	-6,685.92	0.01

EURO CURRENCY Total

11.000		110.000	Local 378,510.00	381,292.23		-2,782.23		3,597.77	-6,380.00	
			Base			-2,915.64		3,770.28	-6,685.92	0.01

POUND STERLING

Exchange Rate: 0.821490

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
ADI217QG9	FTSE 100 IDX FUT SEP22 IFLL 20220916						16 Sep 2022			
2.000		20.000	Local 142,420.00	139,005.40	7,121.000000	3,414.60		6,184.60	-2,770.00	
			Base 173,367.90		8,668.395233	4,156.59		7,528.52	-3,371.93	0.00

POUND STERLING Total

2.000		20.000	Local 142,420.00	139,005.40		3,414.60		6,184.60	-2,770.00	
			Base			4,156.59		7,528.52	-3,371.93	0.00

Holdings - Futures Contracts

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts										
US DOLLAR										Exchange Rate: 1.000000
ADI1YV7V0	S+P500 EMINI FUT SEP22 XCME 20220916						16 Sep 2022			
2.000		100.000	Local 378,950.00	367,107.60	3,789.500000	11,842.40		15,017.40	-3,175.00	
			Base 378,950.00		3,789.500000	11,842.40		15,017.40	-3,175.00	0.00
ADI217GT2	MSCI EMGMKT SEP22 IFUS 20220916						16 Sep 2022			
4.000		200.000	Local 200,540.00	198,279.88	1,002.700000	2,260.12		3,200.12	-940.00	
			Base 200,540.00		1,002.700000	2,260.12		3,200.12	-940.00	0.00
ADI265ZW3	NIKKEI 225 (CME) SEP22 XCME 20220908						08 Sep 2022			
2.000		10.000	Local 264,400.00	259,860.04	26,440.000000	4,539.96		7,739.96	-3,200.00	
			Base 264,400.00		26,440.000000	4,539.96		7,739.96	-3,200.00	0.00
US DOLLAR Total										
8.000		310.000	Local 843,890.00	825,247.52		18,642.48		25,957.48	-7,315.00	
			Base			18,642.48		25,957.48	-7,315.00	0.01
FUTURES LONG Total										
22.000		465.000	Base			21,985.38		41,687.82	-19,702.44	0.02

Holdings - Futures Contracts

FRANKLIN GLOBAL DBI CIF
 QS INVESTORS LLC
 FUND: HBQ2



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
22.000	465.000 Base					21,985.38	41,687.82	-19,702.44	0.02



ACCOUNT STATEMENT

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Account Number

04/01/2022 through 06/30/2022
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
29,627.38	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	29,627.38	29,627.38	2	0.00
		29,627.38	29,627.38	2	0.00
COMMON STOCK					
17	CUSIP # 000360206 AAON INC	930.92	986.65	0	2.66
54	CUSIP # 001055102 AFLAC INC	2,987.82	2,661.83	0	0.00
11	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	1,206.81	1,262.32	0	0.00
20	CUSIP # 002824100 ABBOTT LABORATORIES	2,173.00	2,595.95	0	0.00
38	CUSIP # 004225108 ACADIA PHARMACEUTICALS INC	535.42	893.25	0	0.00
43	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	3,347.98	3,271.57	0	0.00
23	CUSIP # 005098108 ACUSHNET HOLDINGS CORP	958.64	1,093.53	0	0.00
14	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	3,366.72	3,847.52	0	22.68
17	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	1,552.61	1,907.83	0	0.00
17	CUSIP # 015271109 ALEXANDRIA REAL ESTATE EQUIT	2,465.51	3,483.33	0	20.06

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Account Number

04/01/2022 through 06/30/2022
XXXXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
51	CUSIP # 01988P108 ALLSCRIPTS HEALTHCARE SOLUTIONS	756.33	917.06	0	0.00
25	CUSIP # 020002101 ALLSTATE CORPORATION	3,168.25	2,982.14	0	17.85
1	CUSIP # 02079K305 ALPHABET INC	2,179.26	2,902.74	0	0.00
3	CUSIP # 023586100 AMERCO	1,434.69	1,948.21	0	0.00
35	CUSIP # 025537101 AMERICAN ELECTRIC POWER	3,357.90	3,131.50	0	0.00
7	CUSIP # 036752103 ELEVANCE HEALTH INC	3,378.06	2,515.45	0	0.00
13	CUSIP # 037833100 APPLE INC	1,777.36	2,249.38	0	0.00
38	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	2,948.80	2,324.48	0	0.00
18	CUSIP # 042735100 ARROW ELECTRONICS	2,017.62	2,332.85	0	0.00
9	CUSIP # 047649108 ATKORE INC	747.09	971.87	0	0.00
17	CUSIP # 049560105 ATMOS ENERGY CORP	1,905.70	1,635.99	0	0.00
10	CUSIP # 053015103 AUTO DATA PROCESSING INC.	2,100.40	1,596.10	0	9.36
1	CUSIP # 053332102 AUTOZONE INC	2,149.12	1,211.38	0	0.00
44	CUSIP # 05351W103 AVANGRID INC	2,029.28	2,104.93	0	16.28

ACCOUNT STATEMENT

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XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17	CUSIP # 05550J101 BJ'S WHOLESALE CLUB HOLDINGS	1,059.44	1,094.72	0	0.00
26	CUSIP # 058498106 BALL CORPORATION	1,788.02	2,185.00	0	0.00
10	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	2,730.20	2,410.48	0	0.00
4	CUSIP # 090572207 BIO-RAD LABORATORIES INC	1,980.00	2,348.55	0	0.00
18	CUSIP # 09260D107 BLACKSTONE INC	1,642.14	2,182.35	0	0.00
17	CUSIP # 09739D100 BOISE CASCADE CO	1,011.33	1,194.44	0	0.00
16	CUSIP # 115236101 BROWN & BROWN INC	933.44	1,053.78	0	0.00
32	CUSIP # 12008R107 BUILDERS FIRSTSOURCE INC	1,718.40	2,422.82	0	0.00
14	CUSIP # 125523100 CIGNA CORP	3,689.28	2,950.09	0	0.00
50	CUSIP # 126600105 CVB FINANCIAL CORP	1,240.50	1,093.77	0	9.50
34	CUSIP # 126650100 CVS HEALTH CORP	3,150.44	3,459.14	0	0.00
43	CUSIP # 127097103 COTERRA ENERGY INC	1,108.97	899.71	0	0.00
7	CUSIP # 127190304 CACI INTERNATIONAL INC	1,972.46	1,863.05	0	0.00
22	CUSIP # 13100M509 CALIX INC	751.08	1,213.86	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
48	CUSIP # 13765N107 CANNAE HOLDINGS INC	928.32	1,374.22	0	0.00
8	CUSIP # 150870103 CELANESE CORP SERIES A	940.88	1,281.90	0	0.00
2	CUSIP # 16359R103 CHEMED CORP	938.78	987.79	0	0.00
15	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	1,784.70	1,709.28	0	8.97
11	CUSIP # 172755100 CIRRUS LOGIC INC	797.94	883.32	0	0.00
62	CUSIP # 17275R102 CISCO SYSTEMS INC	2,643.68	3,652.36	0	0.00
2	CUSIP # 191098102 COCA-COLA CONSOLIDATED INC	1,127.80	1,218.60	0	0.00
39	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	2,632.11	3,343.75	0	0.00
10	CUSIP # 199908104 COMFORT SYSTEMS USA INC	831.50	940.31	0	0.00
28	CUSIP # 201723103 COMMERCIAL METALS COMPANY	926.80	739.71	0	3.92
5	CUSIP # 216648402 COOPER COMPANIES, INC	1,565.60	1,984.43	0	0.00
18	CUSIP # 217204106 COPART INC	1,955.88	2,471.80	0	0.00
8	CUSIP # 219798105 QUIDELORTHO CORP	777.44	994.73	0	0.00
5	CUSIP # 221006109 CORVEL CORP	736.35	986.92	0	0.00

ACCOUNT STATEMENT

Statement Period
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04/01/2022 through 06/30/2022
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FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 22160K105 COSTCO WHOLESALE CORP	1,917.12	1,810.72	0	0.00
47	CUSIP # 23331A109 D R HORTON INC	3,110.93	3,555.07	0	0.00
4	CUSIP # 243537107 DECKERS OUTDOOR CORP	1,021.40	1,231.79	0	0.00
3	CUSIP # 254067101 DILLARDS INC	661.71	754.29	0	0.60
11	CUSIP # 254543101 DIODES INC	710.27	1,062.86	0	0.00
10	CUSIP # 256677105 DOLLAR GENERAL CORP	2,454.40	1,940.75	0	0.00
22	CUSIP # 256746108 DOLLAR TREE INC	3,428.70	3,172.63	0	0.00
10	CUSIP # 258278100 DORMAN PRODUCTS INC	1,097.10	1,074.13	0	0.00
20	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	1,901.80	2,398.88	0	0.00
10	CUSIP # 292562105 ENCORE WIRE CORP	1,039.20	1,352.72	0	0.20
7	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	1,345.33	1,352.96	0	0.00
30	CUSIP # 30034W106 EVERGY INC	1,957.50	1,850.43	0	0.00
11	CUSIP # 302130109 EXPEDITORS INTL WASH INC	1,072.06	1,084.28	0	0.00
11	CUSIP # 30214U102 EXPONENT INC	1,006.17	1,200.73	0	0.00

ACCOUNT STATEMENT

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04/01/2022 through 06/30/2022
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FIRST TRUST TARGET DATE FUND
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Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 302941109 FTI CONSULTING	1,085.10	933.03	0	0.00
10	CUSIP # 30303M102 META PLATFORMS INC	1,612.50	2,544.77	0	0.00
39	CUSIP # 311900104 FASTENAL COMPANY	1,946.88	1,934.52	0	0.00
43	CUSIP # 31620R303 FNF GROUP	1,589.28	2,071.57	0	0.00
32	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	1,693.44	1,915.30	0	0.00
11	CUSIP # 353514102 FRANKLIN ELECTRIC CO	805.86	810.30	0	0.00
74	CUSIP # 354613101 FRANKLIN RESOURCES INC	1,724.94	2,270.75	0	21.46
79	CUSIP # 37045V100 GENERAL MOTORS CO	2,509.04	4,105.40	0	0.00
2	CUSIP # 384637104 GRAHAM HOLDINGS CO	1,133.68	808.18	0	0.00
12	CUSIP # 38526M106 GRAND CANYON EDUCATION INC	1,130.28	1,045.82	0	0.00
64	CUSIP # 40434L105 HP INC	2,097.92	2,371.28	0	13.00
14	CUSIP # 42751Q105 HERMES INTL-UNSPONSORED ADR	1,567.86	1,836.45	0	0.00
11	CUSIP # 427866108 HERSHEY CO	2,366.76	1,867.27	0	0.00
124	CUSIP # 42824C109 HEWLETT PACKARD ENTERPRISE	1,644.24	1,955.17	0	12.36

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Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
39	CUSIP # 432748101 HILLTOP HOLDINGS INC	1,039.74	1,303.96	0	0.00
8	CUSIP # 437076102 HOME DEPOT INC	2,194.16	2,288.37	0	0.00
13	CUSIP # 441593100 HOULIHAN LOKEY INC	1,026.09	913.82	0	0.00
55	CUSIP # 447011107 HUNTSMAN CORPORATION	1,559.25	1,907.85	0	0.00
4	CUSIP # 44930G107 ICU MEDICAL INC	657.56	826.46	0	0.00
15	CUSIP # 45337C102 INCYTE CORP	1,139.55	1,084.27	0	0.00
70	CUSIP # 458140100 INTEL CORPORATION	2,618.70	3,535.77	0	0.00
10	CUSIP # 458334109 INTER PARFUMS	730.60	969.88	0	0.00
19	CUSIP # 466313103 JABIL CIRCUIT INC	972.99	1,265.59	0	0.00
15	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	2,067.75	2,670.84	0	0.00
4	CUSIP # 49714P108 KINSALE CAPITAL GROUP INC	918.56	878.02	0	0.00
41	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	1,897.89	1,967.49	0	0.00
8	CUSIP # 515098101 LANDSTAR SYSTEMS INC	1,163.36	1,208.98	0	0.00
43	CUSIP # 526057104 LENNAR CORPORATION	3,034.51	3,604.61	0	0.00

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Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19	CUSIP # 546347105 LOUISIANA PACIFIC	995.79	1,400.13	0	0.00
21	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	1,667.82	2,127.95	0	0.00
31	CUSIP # 552676108 MDC HOLDINGS INC	1,001.61	1,335.06	0	0.00
78	CUSIP # 552690109 MDU RESOURCES GROUP INC	2,105.22	2,253.75	0	14.57
24	CUSIP # 556269108 STEVEN MADDEN LTD	773.04	1,035.33	0	0.00
1	CUSIP # 570535104 MARKEL CORP	1,293.25	1,465.80	0	0.00
14	CUSIP # 571748102 MARSH & MCLENNAN COS INC	2,173.50	2,288.35	0	0.00
10	CUSIP # 57686G105 MATSON INC	728.80	861.60	0	0.00
7	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	1,047.69	1,034.47	0	0.00
21	CUSIP # 589400100 MERCURY GENERAL CORPORATION	930.30	1,094.37	0	0.00
15	CUSIP # 59001A102 MERITAGE HOMES CORP	1,087.50	1,324.01	0	0.00
7	CUSIP # 594918104 MICROSOFT CORPORATION	1,797.81	2,249.29	0	0.00
44	CUSIP # 595112103 MICRON TECHNOLOGY INC	2,432.32	3,107.56	0	0.00
20	CUSIP # 60786M105 MOELIS & COMPANY	787.00	1,077.56	0	0.00

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Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
55	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	3,414.95	3,544.74	0	19.25
29	CUSIP # 61174X109 MONSTER BEVERAGE CORP	2,688.30	2,468.70	0	0.00
17	CUSIP # 624756102 MUELLER INDUSTRIES INC	905.93	972.51	0	0.00
54	CUSIP # 629377508 NRG ENERGY INC	2,061.18	2,128.40	0	0.00
21	CUSIP # 635017106 NATIONAL BEVERAGE	1,027.74	802.63	0	0.00
36	CUSIP # 64115T104 NETSCOUT SYSTEMS	1,218.60	1,013.88	0	0.00
12	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	1,169.76	1,063.88	0	0.00
44	CUSIP # 651639106 NEWMONT MINING CORP	2,625.48	2,636.40	0	0.00
23	CUSIP # 670346105 NUCOR CORPORATION	2,401.43	2,697.10	0	11.50
3	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	1,895.28	1,352.06	0	0.00
8	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	2,050.24	2,571.60	0	0.00
80	CUSIP # 680223104 OLD REPUBLIC INTL CORP	1,788.80	1,913.60	0	0.00
13	CUSIP # 68235P108 ONE GAS INC	1,055.47	916.08	0	0.00
5	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	935.75	773.79	0	0.00

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39	CUSIP # 693718108 PACCAR INC	3,211.26	3,414.67	0	0.00
22	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	961.62	1,338.33	0	0.00
67	CUSIP # 717081103 PFIZER INC	3,512.81	3,648.77	0	0.00
7	CUSIP # 724078100 PIPER SANDLER COS	793.52	1,090.71	0	0.00
3	CUSIP # 73278L105 POOL CORPORATION	1,053.69	1,048.04	0	0.00
32	CUSIP # 74051N102 PREMIER INC-CLASS A	1,141.76	1,268.41	0	0.00
15	CUSIP # 742718109 PROCTER & GAMBLE CO	2,156.85	2,097.91	0	0.00
30	CUSIP # 743315103 PROGRESSIVE CORP	3,488.10	2,976.79	0	0.00
50	CUSIP # 745867101 PULTEGROUP INC	1,981.50	2,184.14	0	6.15
6	CUSIP # 74758T303 QUALYS INC	756.84	676.06	0	0.00
15	CUSIP # 74834L100 QUEST DIAGNOSTICS	1,994.70	2,312.15	0	0.00
8	CUSIP # 749607107 RLI CORP	932.72	888.94	0	0.00
14	CUSIP # 749685103 RPM INTERNATIONAL INC	1,102.08	1,290.06	0	0.00
5	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	2,955.65	2,673.89	0	0.00

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11	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	1,868.46	1,672.69	0	0.00
10	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	748.90	1,033.42	0	0.00
23	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	1,108.60	991.82	0	0.00
19	CUSIP # 784117103 SEI INVESTMENTS COMPANY	1,026.38	1,131.96	0	0.00
7	CUSIP # 78463M107 SPS COMMERCE INC	791.35	803.70	0	0.00
35	CUSIP # 78667J108 SAGE THERAPEUTICS INC	1,130.50	1,365.44	0	0.00
5	CUSIP # 78709Y105 SAIA INC	940.00	1,065.66	0	0.00
29	CUSIP # 801056102 SANMINA CORPORATION	1,181.17	1,045.77	0	0.00
45	CUSIP # 80689H102 SCHNEIDER NATIONAL INC-CL B	1,007.10	1,149.11	0	2.80
13	CUSIP # 816300107 SELECTIVE INSURANCE ORD	1,130.22	1,038.77	0	0.00
18	CUSIP # 817565104 SERVICE CORP INTERNATIONAL	1,244.16	1,215.49	0	0.00
10	CUSIP # 825690100 SHUTTERSTOCK INC	573.10	640.04	0	0.00
10	CUSIP # 833034101 SNAP-ON INC	1,970.30	2,132.36	0	0.00
33	CUSIP # 83570H108 SONOS INC	595.32	913.31	0	0.00

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29	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	734.28	845.08	0	0.00
12	CUSIP # 858586100 STEPAN CO	1,216.20	1,348.49	0	0.00
30	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	1,210.50	1,379.86	0	0.00
38	CUSIP # 872540109 TJX COMPANIES INC	2,122.30	2,674.33	0	0.00
58	CUSIP # 87265H109 TRI POINTE HOMES INC	978.46	1,122.59	0	0.00
8	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	980.24	1,290.41	0	0.00
10	CUSIP # 875372203 TANDEM DIABETES CARE INC	591.90	1,177.18	0	0.00
11	CUSIP # 87612E106 TARGET CORPORATION	1,553.53	2,366.66	0	0.00
7	CUSIP # 88162G103 TETRA TECH INC	955.85	912.64	0	0.00
13	CUSIP # 882508104 TEXAS INSTRUMENTS INC	1,997.45	2,367.95	0	0.00
4	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	2,173.12	2,432.84	0	0.90
21	CUSIP # 884903709 THOMSON REUTERS CORP	2,188.41	2,373.87	0	0.00
44	CUSIP # 889478103 TOLL BROTHERS INC	1,962.40	2,544.86	0	0.00
5	CUSIP # 892356106 TRACTOR SUPPLY	969.25	805.04	0	0.00

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19	CUSIP # 89417E109 TRAVELERS COS INC	3,213.47	3,031.85	0	0.00
39	CUSIP # 902494103 TYSON FOODS INC CL A	3,356.34	3,247.80	0	0.00
57	CUSIP # 902681105 UGI CORPORATION	2,200.77	2,431.85	0	17.64
27	CUSIP # 90278Q108 UFP INDUSTRIES INC	1,839.78	2,310.87	0	0.00
38	CUSIP # 911684108 US CELLULAR	1,100.48	1,220.67	0	0.00
12	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	2,827.68	2,278.01	0	0.00
5	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	2,568.15	2,453.45	0	0.00
13	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	3,663.27	2,849.03	0	0.00
59	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	1,051.38	1,248.48	0	0.00
32	CUSIP # 928377100 VISTA OUTDOOR INC	892.80	1,408.96	0	0.00
7	CUSIP # 93148P102 WALKER & DUNLOP INC	674.38	944.17	0	0.00
28	CUSIP # 950755108 WERNER ENTERPRISES INC	1,079.12	1,152.52	0	0.00
6	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	1,814.22	2,371.44	0	0.00
8	CUSIP # 969904101 WILLIAMS-SONOMA INC	887.60	1,103.83	0	0.00

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48	CUSIP # 98389B100 XCEL ENERGY INC	3,396.48	3,224.36	0	19.50
12	CUSIP # 98978V103 ZOETIS INC	2,062.68	2,129.86	0	0.00
		297,172.66	322,174.66	23	251.21
FOREIGN STOCK					
140	CUSIP # 00202F102 A P MOLLER-MAERSK-B-UNSP ADR	1,631.70	2,575.88	0	0.00
79	CUSIP # 009126202 AIR LIQUIDE SA UNSPONSORED ADR	2,116.41	2,525.60	0	0.00
30	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	1,685.40	1,666.67	0	0.00
24	CUSIP # 12637N204 CSL LTD SPONSORED ADR	2,208.00	2,527.29	0	0.00
106	CUSIP # 233825207 DAIMLER AG UNSPONSORED ADR	1,533.82	2,072.73	0	0.00
135	CUSIP # 251566105 DEUTSCHE TELEKOM	2,689.20	2,539.55	0	0.00
53	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	2,307.09	2,094.47	0	15.05
53	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	2,192.61	2,183.85	0	0.00
171	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	2,693.08	2,733.78	0	0.00
31	CUSIP # 492089107 KERING-UNSPONSORED ADR	1,596.81	2,269.82	0	0.00

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26	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	1,795.30	1,802.97	0	0.00
18	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	2,095.02	2,159.18	0	0.00
91	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	2,618.07	2,410.96	0	0.00
26	CUSIP # 66987V109 NOVARTIS AF ADR	2,197.78	2,170.57	0	0.00
21	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	2,340.03	1,771.29	0	0.00
29	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	1,769.00	1,974.20	0	0.00
48	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	2,002.08	2,189.56	0	0.00
45	CUSIP # 80105N105 SANOFI-AVENTIS ADR	2,251.35	2,205.31	0	0.00
21	CUSIP # 803054204 SAP AG SPONS ADR	1,905.12	2,667.79	0	0.00
58	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	1,628.06	2,236.76	0	0.00
22	CUSIP # 835699307 SONY GROUP CORP-SP ADR	1,798.94	2,075.20	0	0.00
17	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	1,385.67	1,818.42	0	0.00
13	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	2,004.21	2,158.23	0	0.00

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86	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	1,566.92	2,316.75	0	0.00
57	CUSIP # 989825104 ZURICH INSURANCE GROUP AG ADR	2,482.35	2,439.04	0	0.00
7	CUSIP # G1151C101 ACCENTURE PLC	1,943.55	2,029.64	0	0.00
7	CUSIP # G5494J103 LINDE PLC	2,012.71	2,007.29	0	0.00
11	CUSIP # H1467J104 CHUBB LIMITED	2,162.38	1,955.68	0	7.47
		56,612.66	61,578.48	4	22.52
MUTUAL FUNDS - FIXED INCOME					
1,839	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	34,076.67	46,412.67	3	0.00
2,547	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	51,627.69	55,543.20	4	0.00
334	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	38,045.94	41,674.19	3	0.00
802	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	88,244.06	103,202.85	7	0.00
1,677	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	171,557.10	186,775.72	13	0.00
842	CUSIP # 464288513 ISHARES IBOX\$ HI YLD CORPORATE BOND	61,979.62	67,853.73	5	0.00

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544	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	53,034.56	57,548.39	4	0.00
2,147	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	109,625.82	123,502.23	8	0.00
804	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	40,642.20	41,281.41	3	0.00
1,258	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	61,969.08	62,804.29	5	0.00
1,598	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	37,009.68	44,969.52	3	0.00
1,047	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	29,221.77	27,494.93	2	0.00
		777,034.19	859,063.13	60	0.00
MUTUAL FUNDS - EQUITY					
390	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	23,700.30	25,505.42	2	0.00
2,085	CUSIP # 46429B366 ISHARES CMBS ETF	100,309.35	109,281.99	8	0.00
451	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	18,784.15	20,647.04	1	0.00
		142,793.80	155,434.45	11	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
71,220.77	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	71,220.77	71,220.77	2	0.00
		71,220.77	71,220.77	2	0.00
COMMON STOCK					
87	CUSIP # 000360206 AAON INC	4,764.12	5,304.86	0	15.96
244	CUSIP # 001055102 AFLAC INC	13,500.52	12,173.63	0	0.00
52	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	5,704.92	5,956.91	0	0.00
87	CUSIP # 002824100 ABBOTT LABORATORIES	9,452.55	11,429.07	0	0.00
199	CUSIP # 004225108 ACADIA PHARMACEUTICALS INC	2,803.91	4,681.45	0	0.00
196	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	15,260.56	15,476.59	0	0.00
120	CUSIP # 005098108 ACUSHNET HOLDINGS CORP	5,001.60	5,739.40	0	0.00
63	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	15,150.24	17,371.98	0	102.06
66	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	6,027.78	7,680.04	0	0.00
78	CUSIP # 015271109 ALEXANDRIA REAL ESTATE EQUIT	11,312.34	16,274.67	0	92.04

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241	CUSIP # 01988P108 ALLSCRIPTS HEALTHCARE SOLUTIONS	3,574.03	4,623.62	0	0.00
113	CUSIP # 020002101 ALLSTATE CORPORATION	14,320.49	13,447.88	0	92.65
4	CUSIP # 02079K305 ALPHABET INC	8,717.04	11,147.81	0	0.00
13	CUSIP # 023586100 AMERCO	6,216.99	6,823.12	0	0.00
157	CUSIP # 025537101 AMERICAN ELECTRIC POWER	15,062.58	14,223.18	0	0.00
32	CUSIP # 036752103 ELEVANCE HEALTH INC	15,442.56	11,101.53	0	0.00
59	CUSIP # 037833100 APPLE INC	8,066.48	10,361.69	0	0.00
174	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	13,502.40	10,820.97	0	0.00
66	CUSIP # 042735100 ARROW ELECTRONICS	7,397.94	8,486.12	0	0.00
49	CUSIP # 047649108 ATKORE INC	4,067.49	5,179.27	0	0.00
66	CUSIP # 049560105 ATMOS ENERGY CORP	7,398.60	6,474.46	0	0.00
45	CUSIP # 053015103 AUTO DATA PROCESSING INC.	9,451.80	7,639.52	0	44.72
5	CUSIP # 053332102 AUTOZONE INC	10,745.60	5,542.17	0	0.00
168	CUSIP # 05351W103 AVANGRID INC	7,748.16	7,860.39	0	71.28

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80	CUSIP # 05550J101 BJ'S WHOLESALE CLUB HOLDINGS	4,985.60	5,241.07	0	0.00
114	CUSIP # 058498106 BALL CORPORATION	7,839.78	9,879.34	0	0.00
44	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	12,012.88	10,995.95	0	0.00
14	CUSIP # 090572207 BIO-RAD LABORATORIES INC	6,930.00	8,187.91	0	0.00
81	CUSIP # 09260D107 BLACKSTONE INC	7,389.63	9,901.69	0	0.00
78	CUSIP # 09739D100 BOISE CASCADE CO	4,640.22	5,583.24	0	0.00
75	CUSIP # 115236101 BROWN & BROWN INC	4,375.50	5,122.53	0	0.00
122	CUSIP # 12008R107 BUILDERS FIRSTSOURCE INC	6,551.40	9,200.99	0	0.00
66	CUSIP # 125523100 CIGNA CORP	17,392.32	13,361.75	1	0.00
234	CUSIP # 126600105 CVB FINANCIAL CORP	5,805.54	5,108.97	0	44.46
155	CUSIP # 126650100 CVS HEALTH CORP	14,362.30	16,003.16	0	0.00
201	CUSIP # 127097103 COTERRA ENERGY INC	5,183.79	4,111.67	0	0.00
26	CUSIP # 127190304 CACI INTERNATIONAL INC	7,326.28	6,673.89	0	0.00
113	CUSIP # 13100M509 CALIX INC	3,857.82	6,305.42	0	0.00

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227	CUSIP # 13765N107 CANNAE HOLDINGS INC	4,390.18	7,015.53	0	0.00
38	CUSIP # 150870103 CELANESE CORP SERIES A	4,469.18	5,995.51	0	0.00
11	CUSIP # 16359R103 CHEMED CORP	5,163.29	5,388.62	0	0.00
58	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	6,900.84	6,828.38	0	38.64
57	CUSIP # 172755100 CIRRUS LOGIC INC	4,134.78	4,659.75	0	0.00
282	CUSIP # 17275R102 CISCO SYSTEMS INC	12,024.48	16,788.95	0	0.00
11	CUSIP # 191098102 COCA-COLA CONSOLIDATED INC	6,202.90	6,247.37	0	0.00
175	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	11,810.75	15,426.16	0	0.00
54	CUSIP # 199908104 COMFORT SYSTEMS USA INC	4,490.10	5,078.41	0	0.00
131	CUSIP # 201723103 COMMERCIAL METALS COMPANY	4,336.10	3,170.03	0	18.34
19	CUSIP # 216648402 COOPER COMPANIES, INC	5,949.28	7,805.05	0	0.00
82	CUSIP # 217204106 COPART INC	8,910.12	11,249.47	0	0.00
43	CUSIP # 219798105 QUIDELORTHO CORP	4,178.74	5,379.01	0	0.00
29	CUSIP # 221006109 CORVEL CORP	4,270.83	5,552.90	0	0.00

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18	CUSIP # 22160K105 COSTCO WHOLESALE CORP	8,627.04	6,950.66	0	0.00
211	CUSIP # 23331A109 D R HORTON INC	13,966.09	15,765.20	0	0.00
20	CUSIP # 243537107 DECKERS OUTDOOR CORP	5,107.00	5,702.37	0	0.00
18	CUSIP # 254067101 DILLARDS INC	3,970.26	4,619.98	0	3.60
56	CUSIP # 254543101 DIODES INC	3,615.92	5,478.11	0	0.00
46	CUSIP # 256677105 DOLLAR GENERAL CORP	11,290.24	8,805.89	0	0.00
98	CUSIP # 256746108 DOLLAR TREE INC	15,273.30	14,382.69	0	0.00
51	CUSIP # 258278100 DORMAN PRODUCTS INC	5,595.21	5,403.59	0	0.00
87	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	8,272.83	10,807.26	0	0.00
48	CUSIP # 292562105 ENCORE WIRE CORP	4,988.16	6,144.17	0	0.96
31	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	5,957.89	5,839.54	0	0.00
115	CUSIP # 30034W106 EVERGY INC	7,503.75	6,781.25	0	0.00
53	CUSIP # 302130109 EXPEDITORS INTL WASH INC	5,165.38	4,618.34	0	0.00
50	CUSIP # 30214U102 EXPONENT INC	4,573.50	5,606.52	0	0.00

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31	CUSIP # 302941109 FTI CONSULTING	5,606.35	4,820.46	0	0.00
46	CUSIP # 30303M102 META PLATFORMS INC	7,417.50	11,191.72	0	0.00
173	CUSIP # 311900104 FASTENAL COMPANY	8,636.16	8,720.42	0	0.00
161	CUSIP # 31620R303 FNF GROUP	5,950.56	7,812.47	0	0.00
121	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	6,403.32	6,519.02	0	0.00
58	CUSIP # 353514102 FRANKLIN ELECTRIC CO	4,249.08	4,244.56	0	0.00
281	CUSIP # 354613101 FRANKLIN RESOURCES INC	6,550.11	8,643.79	0	81.49
359	CUSIP # 37045V100 GENERAL MOTORS CO	11,401.84	18,841.63	0	0.00
9	CUSIP # 384637104 GRAHAM HOLDINGS CO	5,101.56	4,116.61	0	0.00
56	CUSIP # 38526M106 GRAND CANYON EDUCATION INC	5,274.64	4,963.34	0	0.00
283	CUSIP # 40434L105 HP INC	9,276.74	10,613.30	0	68.25
111	CUSIP # 42751Q105 HERMES INTL-UNSPONSORED ADR	12,430.89	13,653.67	0	0.00
47	CUSIP # 427866108 HERSHEY CO	10,112.52	7,512.22	0	0.00
470	CUSIP # 42824C109 HEWLETT PACKARD ENTERPRISE	6,232.20	7,529.99	0	54.36

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185	CUSIP # 432748101 HILLTOP HOLDINGS INC	4,932.10	5,961.62	0	0.00
34	CUSIP # 437076102 HOME DEPOT INC	9,325.18	9,743.33	0	0.00
62	CUSIP # 441593100 HOULIHAN LOKEY INC	4,893.66	4,403.91	0	0.00
209	CUSIP # 447011107 HUNTSMAN CORPORATION	5,925.15	7,404.78	0	0.00
22	CUSIP # 44930G107 ICU MEDICAL INC	3,616.58	4,671.74	0	0.00
68	CUSIP # 45337C102 INCYTE CORP	5,165.96	5,013.32	0	0.00
317	CUSIP # 458140100 INTEL CORPORATION	11,858.97	16,218.70	0	0.00
55	CUSIP # 458334109 INTER PARFUMS	4,018.30	5,377.64	0	0.00
88	CUSIP # 466313103 JABIL CIRCUIT INC	4,506.48	5,832.75	0	0.00
65	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	8,960.25	11,857.96	0	0.00
21	CUSIP # 49714P108 KINSALE CAPITAL GROUP INC	4,822.44	4,714.88	0	0.00
156	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	7,221.24	6,943.22	0	0.00
36	CUSIP # 515098101 LANDSTAR SYSTEMS INC	5,235.12	4,839.54	0	0.00
193	CUSIP # 526057104 LENNAR CORPORATION	13,620.01	15,958.62	0	0.00

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87	CUSIP # 546347105 LOUISIANA PACIFIC	4,559.67	6,296.32	0	0.00
80	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	6,353.60	8,075.13	0	0.00
144	CUSIP # 552676108 MDC HOLDINGS INC	4,652.64	5,701.30	0	0.00
295	CUSIP # 552690109 MDU RESOURCES GROUP INC	7,962.05	8,104.82	0	61.77
125	CUSIP # 556269108 STEVEN MADDEN LTD	4,026.25	5,595.87	0	0.00
5	CUSIP # 570535104 MARKEL CORP	6,466.25	6,313.34	0	0.00
60	CUSIP # 571748102 MARSH & MCLENNAN COS INC	9,315.00	10,027.99	0	0.00
45	CUSIP # 57686G105 MATSON INC	3,279.60	4,016.06	0	0.00
33	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	4,939.11	4,727.47	0	0.00
99	CUSIP # 589400100 MERCURY GENERAL CORPORATION	4,385.70	5,190.92	0	0.00
69	CUSIP # 59001A102 MERITAGE HOMES CORP	5,002.50	5,762.97	0	0.00
33	CUSIP # 594918104 MICROSOFT CORPORATION	8,475.39	10,468.07	0	0.00
202	CUSIP # 595112103 MICRON TECHNOLOGY INC	11,166.56	13,833.99	0	0.00
103	CUSIP # 60786M105 MOELIS & COMPANY	4,053.05	5,742.26	0	0.00

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250	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	15,522.50	16,330.04	0	87.50
128	CUSIP # 61174X109 MONSTER BEVERAGE CORP	11,865.60	9,496.81	0	0.00
89	CUSIP # 624756102 MUELLER INDUSTRIES INC	4,742.81	5,149.98	0	0.00
205	CUSIP # 629377508 NRG ENERGY INC	7,824.85	7,623.04	0	0.00
1	CUSIP # 62944T105 NVR INC	4,004.14	2,349.50	0	0.00
111	CUSIP # 635017106 NATIONAL BEVERAGE	5,432.34	3,815.35	0	0.00
169	CUSIP # 64115T104 NETSCOUT SYSTEMS	5,720.65	4,886.66	0	0.00
58	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	5,653.84	5,152.58	0	0.00
198	CUSIP # 651639106 NEWMONT MINING CORP	11,814.66	12,225.24	0	0.00
106	CUSIP # 670346105 NUCOR CORPORATION	11,067.46	12,930.30	0	53.00
15	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	9,476.40	7,622.83	0	0.00
34	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	8,713.52	10,979.24	0	0.00
303	CUSIP # 680223104 OLD REPUBLIC INTL CORP	6,775.08	7,341.11	0	0.00
62	CUSIP # 68235P108 ONE GAS INC	5,033.78	4,590.53	0	0.00

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29	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	5,427.35	4,416.11	0	0.00
178	CUSIP # 693718108 PACCAR INC	14,656.52	15,635.58	0	0.00
102	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	4,458.42	6,250.76	0	0.00
303	CUSIP # 717081103 PFIZER INC	15,886.29	16,479.57	0	0.00
37	CUSIP # 724078100 PIPER SANDLER COS	4,194.32	5,741.34	0	0.00
13	CUSIP # 73278L105 POOL CORPORATION	4,565.99	4,861.33	0	0.00
153	CUSIP # 74051N102 PREMIER INC-CLASS A	5,459.04	6,091.57	0	0.00
67	CUSIP # 742718109 PROCTER & GAMBLE CO	9,633.93	9,516.88	0	0.00
138	CUSIP # 743315103 PROGRESSIVE CORP	16,045.26	13,566.14	0	0.00
187	CUSIP # 745867101 PULTEGROUP INC	7,410.81	8,269.80	0	27.15
34	CUSIP # 74758T303 QUALYS INC	4,288.76	3,931.74	0	0.00
57	CUSIP # 74834L100 QUEST DIAGNOSTICS	7,579.86	8,713.68	0	0.00
44	CUSIP # 749607107 RLI CORP	5,129.96	4,916.21	0	0.00
67	CUSIP # 749685103 RPM INTERNATIONAL INC	5,274.24	6,174.59	0	0.00

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22	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	13,004.86	11,740.71	0	0.00
43	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	7,303.98	6,023.64	0	0.00
48	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	3,594.72	5,223.47	0	0.00
107	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	5,157.40	4,116.29	0	0.00
90	CUSIP # 784117103 SEI INVESTMENTS COMPANY	4,861.80	5,389.59	0	0.00
37	CUSIP # 78463M107 SPS COMMERCE INC	4,182.85	4,271.76	0	0.00
164	CUSIP # 78667J108 SAGE THERAPEUTICS INC	5,297.20	6,468.15	0	0.00
22	CUSIP # 78709Y105 SAIA INC	4,136.00	4,498.73	0	0.00
134	CUSIP # 801056102 SANMINA CORPORATION	5,457.82	4,731.34	0	0.00
213	CUSIP # 80689H102 SCHNEIDER NATIONAL INC-CL B	4,766.94	5,474.54	0	16.40
1	CUSIP # 811543107 SEABOARD CORP	3,882.58	3,027.00	0	0.00
61	CUSIP # 816300107 SELECTIVE INSURANCE ORD	5,303.34	4,944.75	0	0.00
83	CUSIP # 817565104 SERVICE CORP INTERNATIONAL	5,736.96	5,704.32	0	0.00
52	CUSIP # 825690100 SHUTTERSTOCK INC	2,980.12	3,880.66	0	0.00

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38	CUSIP # 833034101 SNAP-ON INC	7,487.14	6,607.77	0	0.00
171	CUSIP # 83570H108 SONOS INC	3,084.84	4,861.68	0	0.00
151	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	3,823.32	4,513.50	0	0.00
55	CUSIP # 858586100 STEPAN CO	5,574.25	5,588.27	0	0.00
143	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	5,770.05	6,354.85	0	0.00
169	CUSIP # 872540109 TJX COMPANIES INC	9,438.65	11,880.70	0	0.00
271	CUSIP # 87265H109 TRI POINTE HOMES INC	4,571.77	4,704.78	0	0.00
35	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	4,288.55	5,333.03	0	0.00
47	CUSIP # 875372203 TANDEM DIABETES CARE INC	2,781.93	6,139.61	0	0.00
48	CUSIP # 87612E106 TARGET CORPORATION	6,779.04	11,119.76	0	0.00
33	CUSIP # 88162G103 TETRA TECH INC	4,506.15	3,882.82	0	0.00
56	CUSIP # 882508104 TEXAS INSTRUMENTS INC	8,604.40	10,406.84	0	0.00
17	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	9,235.76	10,456.18	0	5.10
150	CUSIP # 884903709 THOMSON REUTERS CORP	15,631.50	16,980.85	0	0.00

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167	CUSIP # 889478103 TOLL BROTHERS INC	7,448.20	9,806.66	0	0.00
23	CUSIP # 892356106 TRACTOR SUPPLY	4,458.55	3,703.21	0	0.00
86	CUSIP # 89417E109 TRAVELERS COS INC	14,545.18	13,760.50	0	0.00
175	CUSIP # 902494103 TYSON FOODS INC CL A	15,060.50	14,142.66	0	0.00
217	CUSIP # 902681105 UGI CORPORATION	8,378.37	9,103.40	0	75.24
102	CUSIP # 90278Q108 UFP INDUSTRIES INC	6,950.28	8,850.50	0	0.00
180	CUSIP # 911684108 US CELLULAR	5,212.80	5,539.03	0	0.00
44	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	10,368.16	7,766.52	0	0.00
20	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	10,272.60	10,017.25	0	0.00
60	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	16,907.40	13,966.48	1	0.00
277	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	4,936.14	5,843.48	0	0.00
152	CUSIP # 928377100 VISTA OUTDOOR INC	4,240.80	6,499.67	0	0.00
37	CUSIP # 93148P102 WALKER & DUNLOP INC	3,564.58	5,189.84	0	0.00
133	CUSIP # 950755108 WERNER ENTERPRISES INC	5,125.82	5,336.07	0	0.00

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25	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	7,559.25	10,348.35	0	0.00
37	CUSIP # 969904101 WILLIAMS-SONOMA INC	4,105.15	4,666.52	0	0.00
218	CUSIP # 98389B100 XCEL ENERGY INC	15,425.68	14,593.54	0	102.38
54	CUSIP # 98978V103 ZOETIS INC	9,282.06	9,324.29	0	0.00
		1,348,608.00	1,450,812.41	40	1,157.35
FOREIGN STOCK					
1,047	CUSIP # 00202F102 A P MOLLER-MAERSK-B-UNSP ADR	12,202.79	17,978.37	0	0.00
495	CUSIP # 009126202 AIR LIQUIDE SA UNSPONSORED ADR	13,261.05	15,742.32	0	0.00
211	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	11,853.98	12,396.29	0	0.00
158	CUSIP # 12637N204 CSL LTD SPONSORED ADR	14,536.00	16,340.13	0	0.00
898	CUSIP # 233825207 DAIMLER AG UNSPONSORED ADR	12,994.06	16,845.15	0	0.00
844	CUSIP # 251566105 DEUTSCHE TELEKOM	16,812.48	15,825.21	1	0.00
374	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	16,280.22	14,761.14	0	123.51
360	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	14,893.20	16,700.76	0	0.00

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963	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	15,166.29	15,037.03	0	0.00
249	CUSIP # 492089107 KERING-UNSPONSORED ADR	12,825.99	17,119.17	0	0.00
196	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	13,533.80	14,303.28	0	0.00
121	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	14,083.19	14,804.12	0	0.00
540	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	15,535.80	14,100.32	0	0.00
186	CUSIP # 66987V109 NOVARTIS AF ADR	15,722.58	16,381.00	0	0.00
147	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	16,380.21	11,690.28	0	0.00
203	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	12,383.00	14,383.01	0	0.00
318	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	13,263.78	14,267.80	0	0.00
318	CUSIP # 80105N105 SANOFI-AVENTIS ADR	15,909.54	15,955.02	0	0.00
147	CUSIP # 803054204 SAP AG SPONS ADR	13,335.84	18,753.51	0	0.00
414	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	11,620.98	15,098.53	0	0.00
159	CUSIP # 835699307 SONY GROUP CORP-SP ADR	13,001.43	14,665.42	0	0.00

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122	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	9,944.22	12,687.57	0	0.00
90	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	13,875.30	14,651.29	0	0.00
637	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	11,606.14	15,683.19	0	0.00
319	CUSIP # 989825104 ZURICH INSURANCE GROUP AG ADR	13,892.45	13,513.93	0	0.00
48	CUSIP # G1151C101 ACCENTURE PLC	13,327.20	12,935.57	0	0.00
51	CUSIP # G5494J103 LINDE PLC	14,664.03	13,112.54	0	0.00
76	CUSIP # H1467J104 CHUBB LIMITED	14,940.08	12,953.78	0	60.59
		387,845.63	418,685.73	12	184.10
MUTUAL FUNDS - FIXED INCOME					
4,005	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	74,212.65	100,983.38	2	0.00
4,160	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	84,323.20	91,378.89	3	0.00
582	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	66,295.62	72,634.17	2	0.00
899	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	98,916.97	116,638.58	3	0.00

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2,191	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	224,139.30	244,163.56	7	0.00
880	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	64,776.80	71,506.19	2	0.00
711	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	69,315.39	75,561.21	2	0.00
4,291	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	219,098.46	248,077.95	7	0.00
1,462	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	72,018.12	72,858.54	2	0.00
3,479	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	80,573.64	97,020.01	2	0.00
3,421	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	95,480.11	89,470.66	3	0.00
		1,149,150.26	1,280,293.14	34	0.00
MUTUAL FUNDS - EQUITY					
754	CUSIP # 003263100 ABERDEEN STD PRECIOUS METALS BASKET ETF	64,338.82	71,493.01	2	0.00
1,275	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	77,481.75	85,527.08	2	0.00
2,180	CUSIP # 46429B366 ISHARES CMBS ETF	104,879.80	114,806.51	3	0.00

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3,141	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	130,822.65	142,470.97	4	0.00
		377,523.02	414,297.57	11	0.00



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SHORT TERM INVESTMENTS					
107,016.71	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	107,016.71	107,016.71	2	0.00
		107,016.71	107,016.71	2	0.00
COMMON STOCK					
182	CUSIP # 000360206 AAON INC	9,966.32	11,315.06	0	34.58
457	CUSIP # 001055102 AFLAC INC	25,285.81	21,458.36	1	0.00
106	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	11,629.26	12,374.30	0	0.00
179	CUSIP # 002824100 ABBOTT LABORATORIES	19,448.35	24,149.78	0	0.00
425	CUSIP # 004225108 ACADIA PHARMACEUTICALS INC	5,988.25	10,327.50	0	0.00
368	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	28,652.48	30,012.44	1	0.00
251	CUSIP # 005098108 ACUSHNET HOLDINGS CORP	10,461.68	12,354.24	0	0.00
118	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	28,376.64	33,820.85	1	191.16
131	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	11,964.23	15,385.30	0	0.00
146	CUSIP # 015271109 ALEXANDRIA REAL ESTATE EQUIT	21,174.38	31,489.80	0	172.28

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490	CUSIP # 01988P108 ALLSCRIPTS HEALTHCARE SOLUTIONS	7,266.70	9,075.84	0	0.00
213	CUSIP # 020002101 ALLSTATE CORPORATION	26,993.49	24,767.68	1	181.05
8	CUSIP # 02079K305 ALPHABET INC	17,434.08	22,574.73	0	0.00
26	CUSIP # 023586100 AMERCO	12,433.98	12,985.91	0	0.00
295	CUSIP # 025537101 AMERICAN ELECTRIC POWER	28,302.30	26,246.92	1	0.00
60	CUSIP # 036752103 ELEVANCE HEALTH INC	28,954.80	19,291.51	1	0.00
121	CUSIP # 037833100 APPLE INC	16,543.12	21,833.32	0	0.00
326	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	25,297.60	17,983.97	1	0.00
132	CUSIP # 042735100 ARROW ELECTRONICS	14,795.88	17,523.45	0	0.00
103	CUSIP # 047649108 ATKORE INC	8,550.03	11,209.28	0	0.00
131	CUSIP # 049560105 ATMOS ENERGY CORP	14,685.10	12,452.09	0	0.00
93	CUSIP # 053015103 AUTO DATA PROCESSING INC.	19,533.72	14,601.66	0	96.72
10	CUSIP # 053332102 AUTOZONE INC	21,491.20	10,045.33	0	0.00
335	CUSIP # 05351W103 AVANGRID INC	15,450.20	15,851.02	0	147.40

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163	CUSIP # 05550J101 BJ'S WHOLESALE CLUB HOLDINGS	10,158.16	10,638.91	0	0.00
235	CUSIP # 058498106 BALL CORPORATION	16,160.95	20,477.00	0	0.00
83	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	22,660.66	19,175.79	0	0.00
28	CUSIP # 090572207 BIO-RAD LABORATORIES INC	13,860.00	16,499.23	0	0.00
167	CUSIP # 09260D107 BLACKSTONE INC	15,235.41	20,933.36	0	0.00
159	CUSIP # 09739D100 BOISE CASCADE CO	9,458.91	11,299.39	0	0.00
154	CUSIP # 115236101 BROWN & BROWN INC	8,984.36	10,597.08	0	0.00
242	CUSIP # 12008R107 BUILDERS FIRSTSOURCE INC	12,995.40	19,003.91	0	0.00
123	CUSIP # 125523100 CIGNA CORP	32,412.96	23,838.62	1	0.00
476	CUSIP # 126600105 CVB FINANCIAL CORP	11,809.56	10,238.95	0	90.44
291	CUSIP # 126650100 CVS HEALTH CORP	26,964.06	30,173.85	1	0.00
409	CUSIP # 127097103 COTERRA ENERGY INC	10,548.11	7,396.99	0	0.00
52	CUSIP # 127190304 CACI INTERNATIONAL INC	14,652.56	13,160.68	0	0.00
236	CUSIP # 13100M509 CALIX INC	8,057.04	14,092.84	0	0.00

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462	CUSIP # 13765N107 CANNAE HOLDINGS INC	8,935.08	15,595.68	0	0.00
77	CUSIP # 150870103 CELANESE CORP SERIES A	9,055.97	12,603.05	0	0.00
22	CUSIP # 16359R103 CHEMED CORP	10,326.58	11,201.82	0	0.00
115	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	13,682.70	13,028.34	0	79.35
119	CUSIP # 172755100 CIRRUS LOGIC INC	8,632.26	9,887.40	0	0.00
528	CUSIP # 17275R102 CISCO SYSTEMS INC	22,513.92	32,615.58	0	0.00
22	CUSIP # 191098102 COCA-COLA CONSOLIDATED INC	12,405.80	12,941.75	0	0.00
328	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	22,136.72	29,131.74	0	0.00
114	CUSIP # 199908104 COMFORT SYSTEMS USA INC	9,479.10	10,997.52	0	0.00
265	CUSIP # 201723103 COMMERCIAL METALS COMPANY	8,771.50	6,273.10	0	37.10
37	CUSIP # 216648402 COOPER COMPANIES, INC	11,585.44	15,569.97	0	0.00
169	CUSIP # 217204106 COPART INC	18,363.54	24,003.25	0	0.00
90	CUSIP # 219798105 QUIDELORTHO CORP	8,746.20	13,365.91	0	0.00
60	CUSIP # 221006109 CORVEL CORP	8,836.20	12,054.61	0	0.00

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37	CUSIP # 22160K105 COSTCO WHOLESALE CORP	17,733.36	13,284.09	0	0.00
395	CUSIP # 23331A109 D R HORTON INC	26,145.05	29,348.12	1	0.00
40	CUSIP # 243537107 DECKERS OUTDOOR CORP	10,214.00	11,659.16	0	0.00
38	CUSIP # 254067101 DILLARDS INC	8,381.66	9,613.06	0	7.60
116	CUSIP # 254543101 DIODES INC	7,490.12	12,084.16	0	0.00
95	CUSIP # 256677105 DOLLAR GENERAL CORP	23,316.80	16,877.84	0	0.00
184	CUSIP # 256746108 DOLLAR TREE INC	28,676.40	25,795.68	1	0.00
107	CUSIP # 258278100 DORMAN PRODUCTS INC	11,738.97	11,655.02	0	0.00
180	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	17,116.20	22,704.68	0	0.00
97	CUSIP # 292562105 ENCORE WIRE CORP	10,080.24	13,189.69	0	1.94
63	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	12,107.97	11,470.59	0	0.00
229	CUSIP # 30034W106 EVERGY INC	14,942.25	13,115.51	0	0.00
107	CUSIP # 302130109 EXPEDITORS INTL WASH INC	10,428.22	9,830.75	0	0.00
102	CUSIP # 30214U102 EXPONENT INC	9,329.94	11,643.85	0	0.00

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65	CUSIP # 302941109 FTI CONSULTING	11,755.25	10,015.20	0	0.00
95	CUSIP # 30303M102 META PLATFORMS INC	15,318.75	24,727.02	0	0.00
356	CUSIP # 311900104 FASTENAL COMPANY	17,771.52	17,480.03	0	0.00
320	CUSIP # 31620R303 FNF GROUP	11,827.20	16,162.57	0	0.00
241	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	12,753.72	13,625.11	0	0.00
122	CUSIP # 353514102 FRANKLIN ELECTRIC CO	8,937.72	8,684.73	0	0.00
560	CUSIP # 354613101 FRANKLIN RESOURCES INC	13,053.60	17,974.42	0	162.40
673	CUSIP # 37045V100 GENERAL MOTORS CO	21,374.48	37,600.20	0	0.00
18	CUSIP # 384637104 GRAHAM HOLDINGS CO	10,203.12	8,659.28	0	0.00
114	CUSIP # 38526M106 GRAND CANYON EDUCATION INC	10,737.66	10,013.05	0	0.00
583	CUSIP # 40434L105 HP INC	19,110.74	22,138.72	0	145.75
240	CUSIP # 42751Q105 HERMES INTL-UNSPONSORED ADR	26,877.60	29,226.72	1	0.00
98	CUSIP # 427866108 HERSHEY CO	21,085.68	14,509.31	0	0.00
936	CUSIP # 42824C109 HEWLETT PACKARD ENTERPRISE	12,411.36	15,095.92	0	112.32

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376	CUSIP # 432748101 HILLTOP HOLDINGS INC	10,024.16	12,934.31	0	0.00
71	CUSIP # 437076102 HOME DEPOT INC	19,473.17	19,914.18	0	0.00
126	CUSIP # 441593100 HOULIHAN LOKEY INC	9,945.18	8,173.07	0	0.00
417	CUSIP # 447011107 HUNTSMAN CORPORATION	11,821.95	14,803.42	0	0.00
45	CUSIP # 44930G107 ICU MEDICAL INC	7,397.55	9,425.18	0	0.00
139	CUSIP # 45337C102 INCYTE CORP	10,559.83	10,221.75	0	0.00
594	CUSIP # 458140100 INTEL CORPORATION	22,221.54	31,487.39	0	0.00
115	CUSIP # 458334109 INTER PARFUMS	8,401.90	11,752.43	0	0.00
179	CUSIP # 466313103 JABIL CIRCUIT INC	9,166.59	12,305.11	0	0.00
134	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	18,471.90	25,552.51	0	0.00
44	CUSIP # 49714P108 KINSALE CAPITAL GROUP INC	10,104.16	9,872.27	0	0.00
310	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	14,349.90	13,382.65	0	0.00
73	CUSIP # 515098101 LANDSTAR SYSTEMS INC	10,615.66	9,834.54	0	0.00
363	CUSIP # 526057104 LENNAR CORPORATION	25,616.91	29,755.65	1	0.00

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178	CUSIP # 546347105 LOUISIANA PACIFIC	9,328.98	13,232.94	0	0.00
160	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	12,707.20	16,795.21	0	0.00
292	CUSIP # 552676108 MDC HOLDINGS INC	9,434.52	11,352.29	0	0.00
587	CUSIP # 552690109 MDU RESOURCES GROUP INC	15,843.13	16,148.01	0	127.67
262	CUSIP # 556269108 STEVEN MADDEN LTD	8,439.02	11,716.61	0	0.00
11	CUSIP # 570535104 MARKEL CORP	14,225.75	13,561.85	0	0.00
124	CUSIP # 571748102 MARSH & MCLENNAN COS INC	19,251.00	20,705.22	0	0.00
92	CUSIP # 57686G105 MATSON INC	6,704.96	8,169.14	0	0.00
68	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	10,177.56	10,120.36	0	0.00
204	CUSIP # 589400100 MERCURY GENERAL CORPORATION	9,037.20	10,876.09	0	0.00
139	CUSIP # 59001A102 MERITAGE HOMES CORP	10,077.50	11,818.21	0	0.00
69	CUSIP # 594918104 MICROSOFT CORPORATION	17,721.27	22,503.33	0	0.00
378	CUSIP # 595112103 MICRON TECHNOLOGY INC	20,895.84	23,995.53	0	0.00
216	CUSIP # 60786M105 MOELIS & COMPANY	8,499.60	12,549.28	0	0.00

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469	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	29,120.21	30,735.44	1	164.15
265	CUSIP # 61174X109 MONSTER BEVERAGE CORP	24,565.50	19,801.36	0	0.00
187	CUSIP # 624756102 MUELLER INDUSTRIES INC	9,965.23	10,843.91	0	0.00
408	CUSIP # 629377508 NRG ENERGY INC	15,573.36	14,748.50	0	0.00
2	CUSIP # 62944T105 NVR INC	8,008.28	6,390.24	0	0.00
233	CUSIP # 635017106 NATIONAL BEVERAGE	11,403.02	7,534.82	0	0.00
344	CUSIP # 64115T104 NETSCOUT SYSTEMS	11,644.40	9,726.32	0	0.00
118	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	11,502.64	10,375.94	0	0.00
371	CUSIP # 651639106 NEWMONT MINING CORP	22,137.57	22,104.39	0	0.00
198	CUSIP # 670346105 NUCOR CORPORATION	20,673.18	22,498.11	0	99.00
31	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	19,584.56	14,758.65	0	0.00
71	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	18,195.88	23,657.24	0	0.00
605	CUSIP # 680223104 OLD REPUBLIC INTL CORP	13,527.80	14,647.00	0	0.00
125	CUSIP # 68235P108 ONE GAS INC	10,148.75	9,285.50	0	0.00

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60	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	11,229.00	8,509.46	0	0.00
334	CUSIP # 693718108 PACCAR INC	27,501.56	29,492.65	1	0.00
208	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	9,091.68	13,585.34	0	0.00
569	CUSIP # 717081103 PFIZER INC	29,832.67	31,772.90	1	0.00
77	CUSIP # 724078100 PIPER SANDLER COS	8,728.72	12,857.27	0	0.00
26	CUSIP # 73278L105 POOL CORPORATION	9,131.98	10,100.45	0	0.00
310	CUSIP # 74051N102 PREMIER INC-CLASS A	11,060.80	12,531.32	0	0.00
139	CUSIP # 742718109 PROCTER & GAMBLE CO	19,986.81	19,220.02	0	0.00
258	CUSIP # 743315103 PROGRESSIVE CORP	29,997.66	24,815.64	1	0.00
373	CUSIP # 745867101 PULTEGROUP INC	14,781.99	15,189.65	0	55.95
72	CUSIP # 74758T303 QUALYS INC	9,082.08	8,174.69	0	0.00
114	CUSIP # 74834L100 QUEST DIAGNOSTICS	15,159.72	18,019.23	0	0.00
92	CUSIP # 749607107 RLI CORP	10,726.28	10,280.62	0	0.00
136	CUSIP # 749685103 RPM INTERNATIONAL INC	10,705.92	12,915.25	0	0.00

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42	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	24,827.46	22,390.92	0	0.00
85	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	14,438.10	10,283.04	0	0.00
97	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	7,264.33	10,624.37	0	0.00
217	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	10,459.40	8,179.48	0	0.00
183	CUSIP # 784117103 SEI INVESTMENTS COMPANY	9,885.66	11,118.47	0	0.00
77	CUSIP # 78463M107 SPS COMMERCE INC	8,704.85	8,747.16	0	0.00
334	CUSIP # 78667J108 SAGE THERAPEUTICS INC	10,788.20	13,852.01	0	0.00
45	CUSIP # 78709Y105 SAIA INC	8,460.00	7,593.76	0	0.00
273	CUSIP # 801056102 SANMINA CORPORATION	11,119.29	9,246.40	0	0.00
433	CUSIP # 80689H102 SCHNEIDER NATIONAL INC-CL B	9,690.54	11,317.87	0	34.64
3	CUSIP # 811543107 SEABOARD CORP	11,647.74	9,937.97	0	0.00
124	CUSIP # 816300107 SELECTIVE INSURANCE ORD	10,780.56	9,971.74	0	0.00
168	CUSIP # 817565104 SERVICE CORP INTERNATIONAL	11,612.16	11,600.40	0	0.00
109	CUSIP # 825690100 SHUTTERSTOCK INC	6,246.79	8,324.73	0	0.00

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76	CUSIP # 833034101 SNAP-ON INC	14,974.28	12,646.88	0	0.00
359	CUSIP # 83570H108 SONOS INC	6,476.36	10,568.67	0	0.00
317	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	8,026.44	9,330.47	0	0.00
112	CUSIP # 858586100 STEPAN CO	11,351.20	11,874.34	0	0.00
290	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	11,701.50	12,978.98	0	0.00
349	CUSIP # 872540109 TJX COMPANIES INC	19,491.65	25,307.79	0	0.00
550	CUSIP # 87265H109 TRI POINTE HOMES INC	9,278.50	9,059.81	0	0.00
72	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	8,822.16	10,742.37	0	0.00
95	CUSIP # 875372203 TANDEM DIABETES CARE INC	5,623.05	13,394.73	0	0.00
100	CUSIP # 87612E106 TARGET CORPORATION	14,123.00	22,715.16	0	0.00
67	CUSIP # 88162G103 TETRA TECH INC	9,148.85	7,047.17	0	0.00
115	CUSIP # 882508104 TEXAS INSTRUMENTS INC	17,669.75	21,784.10	0	0.00
36	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	19,558.08	22,819.69	0	10.80
313	CUSIP # 884903709 THOMSON REUTERS CORP	32,617.73	36,241.85	1	0.00

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333	CUSIP # 889478103 TOLL BROTHERS INC	14,851.80	20,574.25	0	0.00
47	CUSIP # 892356106 TRACTOR SUPPLY	9,110.95	7,075.45	0	0.00
161	CUSIP # 89417E109 TRAVELERS COS INC	27,229.93	25,205.91	1	0.00
329	CUSIP # 902494103 TYSON FOODS INC CL A	28,313.74	25,146.66	1	0.00
432	CUSIP # 902681105 UGI CORPORATION	16,679.52	18,861.46	0	155.52
203	CUSIP # 90278Q108 UFP INDUSTRIES INC	13,832.42	17,958.89	0	0.00
365	CUSIP # 911684108 US CELLULAR	10,570.40	12,012.80	0	0.00
87	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	20,500.68	14,537.69	0	0.00
42	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	21,572.46	20,959.47	0	0.00
113	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	31,842.27	26,114.72	1	0.00
563	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	10,032.66	12,317.91	0	0.00
309	CUSIP # 928377100 VISTA OUTDOOR INC	8,621.10	13,893.06	0	0.00
78	CUSIP # 93148P102 WALKER & DUNLOP INC	7,514.52	11,285.13	0	0.00
269	CUSIP # 950755108 WERNER ENTERPRISES INC	10,367.26	10,867.95	0	0.00

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52	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	15,723.24	22,503.46	0	0.00
76	CUSIP # 969904101 WILLIAMS-SONOMA INC	8,432.20	8,830.06	0	0.00
408	CUSIP # 98389B100 XCEL ENERGY INC	28,870.08	27,043.33	1	198.90
112	CUSIP # 98978V103 ZOETIS INC	19,251.68	19,351.03	0	0.00
		2,690,714.05	2,905,881.14	53	2,306.72
FOREIGN STOCK					
2,269	CUSIP # 00202F102 A P MOLLER-MAERSK-B-UNSP ADR	26,445.20	40,263.95	1	0.00
1,071	CUSIP # 009126202 AIR LIQUIDE SA UNSPONSORED ADR	28,692.09	34,111.19	1	0.00
441	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	24,775.38	26,812.17	0	0.00
341	CUSIP # 12637N204 CSL LTD SPONSORED ADR	31,372.00	35,604.57	1	0.00
1,946	CUSIP # 233825207 DAIMLER AG UNSPONSORED ADR	28,158.62	36,840.26	1	0.00
1,829	CUSIP # 251566105 DEUTSCHE TELEKOM	36,433.68	34,346.97	1	0.00
782	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	34,040.46	30,114.62	1	267.54
780	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	32,268.60	36,393.82	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,085	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	32,836.67	32,094.60	1	0.00
539	CUSIP # 492089107 KERING-UNSPONSORED ADR	27,763.89	37,888.91	1	0.00
425	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	29,346.25	30,359.61	1	0.00
262	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	30,494.18	31,664.26	1	0.00
1,170	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	33,660.90	32,105.08	1	0.00
388	CUSIP # 66987V109 NOVARTIS AF ADR	32,797.64	35,041.28	1	0.00
307	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	34,209.01	21,920.03	1	0.00
424	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	25,864.00	28,504.57	1	0.00
689	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	28,738.19	30,616.67	1	0.00
663	CUSIP # 80105N105 SANOFI-AVENTIS ADR	33,169.89	32,975.10	1	0.00
307	CUSIP # 803054204 SAP AG SPONS ADR	27,851.04	41,041.60	1	0.00
898	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	25,206.86	32,420.83	0	0.00
332	CUSIP # 835699307 SONY GROUP CORP-SP ADR	27,147.64	29,902.81	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
265	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	21,600.15	27,340.55	0	0.00
189	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	29,138.13	30,402.70	1	0.00
1,380	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	25,143.60	33,683.17	0	0.00
692	CUSIP # 989825104 ZURICH INSURANCE GROUP AG ADR	30,136.60	29,195.60	1	0.00
101	CUSIP # G1151C101 ACCENTURE PLC	28,042.65	26,502.87	1	0.00
107	CUSIP # G5494J103 LINDE PLC	30,765.71	27,908.99	1	0.00
159	CUSIP # H1467J104 CHUBB LIMITED	31,256.22	25,418.00	1	131.97
		827,355.25	891,474.78	16	399.51
	MUTUAL FUNDS - FIXED INCOME				
4,884	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	90,500.52	128,603.05	2	0.00
665	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	75,750.15	82,122.73	2	0.00
1,028	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	105,164.40	120,618.75	2	0.00
1,007	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	74,125.27	82,212.59	1	0.00

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3,522	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	179,833.32	210,008.90	4	0.00
4,243	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	98,267.88	122,007.02	2	0.00
6,258	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	174,660.78	161,789.16	3	0.00
		798,302.32	907,362.20	16	0.00
MUTUAL FUNDS - EQUITY					
1,149	CUSIP # 003263100 ABERDEEN STD PRECIOUS METALS BASKET ETF	98,044.17	109,477.47	2	0.00
2,333	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	141,776.41	145,673.08	3	0.00
1,661	CUSIP # 46429B366 ISHARES CMBS ETF	79,910.71	89,500.24	2	0.00
7,182	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	299,130.30	321,071.17	6	0.00
		618,861.59	665,721.96	12	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
65,706.45	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	65,706.45	65,706.45	2	0.00
		65,706.45	65,706.45	2	0.00
COMMON STOCK					
116	CUSIP # 000360206 AAON INC	6,352.16	7,228.90	0	21.28
294	CUSIP # 001055102 AFLAC INC	16,267.02	15,507.24	1	0.00
62	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	6,802.02	7,065.32	0	0.00
110	CUSIP # 002824100 ABBOTT LABORATORIES	11,951.50	14,606.42	0	0.00
268	CUSIP # 004225108 ACADIA PHARMACEUTICALS INC	3,776.12	6,338.80	0	0.00
236	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	18,374.96	18,081.57	1	0.00
161	CUSIP # 005098108 ACUSHNET HOLDINGS CORP	6,710.48	7,763.59	0	0.00
76	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	18,276.48	21,289.05	1	123.12
77	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	7,032.41	8,857.47	0	0.00
94	CUSIP # 015271109 ALEXANDRIA REAL ESTATE EQUIT	13,632.82	19,788.68	0	110.92

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288	CUSIP # 01988P108 ALLSCRIPTS HEALTHCARE SOLUTIONS	4,271.04	5,385.91	0	0.00
136	CUSIP # 020002101 ALLSTATE CORPORATION	17,235.28	16,588.21	1	112.20
5	CUSIP # 02079K305 ALPHABET INC	10,896.30	13,843.50	0	0.00
15	CUSIP # 023586100 AMERCO	7,173.45	9,095.96	0	0.00
189	CUSIP # 025537101 AMERICAN ELECTRIC POWER	18,132.66	16,834.02	1	0.00
38	CUSIP # 036752103 ELEVANCE HEALTH INC	18,338.04	14,239.42	1	0.00
74	CUSIP # 037833100 APPLE INC	10,117.28	13,141.06	0	0.00
209	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	16,218.40	13,458.72	1	0.00
77	CUSIP # 042735100 ARROW ELECTRONICS	8,630.93	10,149.09	0	0.00
66	CUSIP # 047649108 ATKORE INC	5,478.66	7,104.40	0	0.00
77	CUSIP # 049560105 ATMOS ENERGY CORP	8,631.70	7,452.36	0	0.00
57	CUSIP # 053015103 AUTO DATA PROCESSING INC.	11,972.28	10,541.77	0	57.20
6	CUSIP # 053332102 AUTOZONE INC	12,894.72	8,186.59	0	0.00
196	CUSIP # 05351W103 AVANGRID INC	9,039.52	9,546.91	0	83.60

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96	CUSIP # 05550J101 BJ'S WHOLESALE CLUB HOLDINGS	5,982.72	6,202.76	0	0.00
144	CUSIP # 058498106 BALL CORPORATION	9,902.88	12,449.80	0	0.00
54	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	14,743.08	14,966.27	0	0.00
16	CUSIP # 090572207 BIO-RAD LABORATORIES INC	7,920.00	10,107.95	0	0.00
102	CUSIP # 09260D107 BLACKSTONE INC	9,305.46	12,713.76	0	0.00
93	CUSIP # 09739D100 BOISE CASCADE CO	5,532.57	6,661.61	0	0.00
90	CUSIP # 115236101 BROWN & BROWN INC	5,250.60	6,086.57	0	0.00
142	CUSIP # 12008R107 BUILDERS FIRSTSOURCE INC	7,625.40	10,839.26	0	0.00
79	CUSIP # 125523100 CIGNA CORP	20,818.08	17,341.77	1	0.00
279	CUSIP # 126600105 CVB FINANCIAL CORP	6,921.99	6,098.75	0	53.01
187	CUSIP # 126650100 CVS HEALTH CORP	17,327.42	19,360.56	1	0.00
240	CUSIP # 127097103 COTERRA ENERGY INC	6,189.60	4,897.96	0	0.00
30	CUSIP # 127190304 CACI INTERNATIONAL INC	8,453.40	7,964.72	0	0.00
151	CUSIP # 13100M509 CALIX INC	5,155.14	8,609.48	0	0.00

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271	CUSIP # 13765N107 CANNAE HOLDINGS INC	5,241.14	8,265.61	0	0.00
45	CUSIP # 150870103 CELANESE CORP SERIES A	5,292.45	7,338.58	0	0.00
13	CUSIP # 16359R103 CHEMED CORP	6,102.07	6,455.84	0	0.00
68	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	8,090.64	7,823.81	0	44.85
76	CUSIP # 172755100 CIRRUS LOGIC INC	5,513.04	6,271.66	0	0.00
339	CUSIP # 17275R102 CISCO SYSTEMS INC	14,454.96	20,436.32	0	0.00
13	CUSIP # 191098102 COCA-COLA CONSOLIDATED INC	7,330.70	7,671.84	0	0.00
211	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	14,240.39	18,553.91	0	0.00
73	CUSIP # 199908104 COMFORT SYSTEMS USA INC	6,069.95	6,934.23	0	0.00
156	CUSIP # 201723103 COMMERCIAL METALS COMPANY	5,163.60	4,630.37	0	21.84
22	CUSIP # 216648402 COOPER COMPANIES, INC	6,888.64	8,998.63	0	0.00
103	CUSIP # 217204106 COPART INC	11,191.98	14,355.79	0	0.00
58	CUSIP # 219798105 QUIDELORTHO CORP	5,636.44	7,242.48	0	0.00
38	CUSIP # 221006109 CORVEL CORP	5,596.26	7,382.23	0	0.00

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23	CUSIP # 22160K105 COSTCO WHOLESALE CORP	11,023.44	9,709.98	0	0.00
254	CUSIP # 23331A109 D R HORTON INC	16,812.26	20,590.60	1	0.00
24	CUSIP # 243537107 DECKERS OUTDOOR CORP	6,128.40	7,311.33	0	0.00
24	CUSIP # 254067101 DILLARDS INC	5,293.68	6,066.45	0	4.80
75	CUSIP # 254543101 DIODES INC	4,842.75	7,546.27	0	0.00
58	CUSIP # 256677105 DOLLAR GENERAL CORP	14,235.52	11,208.06	0	0.00
118	CUSIP # 256746108 DOLLAR TREE INC	18,390.30	16,587.83	1	0.00
68	CUSIP # 258278100 DORMAN PRODUCTS INC	7,460.28	7,317.09	0	0.00
110	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	10,459.90	13,536.50	0	0.00
57	CUSIP # 292562105 ENCORE WIRE CORP	5,923.44	7,561.17	0	1.14
37	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	7,111.03	6,977.15	0	0.00
134	CUSIP # 30034W106 EVERGY INC	8,743.50	8,192.91	0	0.00
63	CUSIP # 302130109 EXPEDITORS INTL WASH INC	6,139.98	6,508.68	0	0.00
60	CUSIP # 30214U102 EXPONENT INC	5,488.20	6,691.89	0	0.00

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41	CUSIP # 302941109 FTI CONSULTING	7,414.85	6,319.29	0	0.00
58	CUSIP # 30303M102 META PLATFORMS INC	9,352.50	15,308.14	0	0.00
218	CUSIP # 311900104 FASTENAL COMPANY	10,882.56	11,271.26	0	0.00
188	CUSIP # 31620R303 FNF GROUP	6,948.48	9,411.68	0	0.00
142	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	7,514.64	8,686.93	0	0.00
78	CUSIP # 353514102 FRANKLIN ELECTRIC CO	5,714.28	5,965.22	0	0.00
329	CUSIP # 354613101 FRANKLIN RESOURCES INC	7,668.99	10,394.10	0	95.41
432	CUSIP # 37045V100 GENERAL MOTORS CO	13,720.32	23,372.86	0	0.00
11	CUSIP # 384637104 GRAHAM HOLDINGS CO	6,235.24	5,761.43	0	0.00
67	CUSIP # 38526M106 GRAND CANYON EDUCATION INC	6,310.73	5,864.06	0	0.00
357	CUSIP # 40434L105 HP INC	11,702.46	13,410.20	0	86.00
148	CUSIP # 42751Q105 HERMES INTL-UNSPONSORED ADR	16,574.52	19,772.87	1	0.00
60	CUSIP # 427866108 HERSHEY CO	12,909.60	9,998.56	0	0.00
550	CUSIP # 42824C109 HEWLETT PACKARD ENTERPRISE	7,293.00	8,841.35	0	63.60

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220	CUSIP # 432748101 HILLTOP HOLDINGS INC	5,865.20	7,507.64	0	0.00
43	CUSIP # 437076102 HOME DEPOT INC	11,793.61	13,225.73	0	0.00
74	CUSIP # 441593100 HOULIHAN LOKEY INC	5,840.82	5,671.37	0	0.00
245	CUSIP # 447011107 HUNTSMAN CORPORATION	6,945.75	8,713.96	0	0.00
29	CUSIP # 44930G107 ICU MEDICAL INC	4,767.31	6,231.59	0	0.00
82	CUSIP # 45337C102 INCYTE CORP	6,229.54	6,014.31	0	0.00
381	CUSIP # 458140100 INTEL CORPORATION	14,253.21	19,875.67	0	0.00
74	CUSIP # 458334109 INTER PARFUMS	5,406.44	7,300.57	0	0.00
105	CUSIP # 466313103 JABIL CIRCUIT INC	5,377.05	7,114.19	0	0.00
82	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	11,303.70	15,273.89	0	0.00
28	CUSIP # 49714P108 KINSALE CAPITAL GROUP INC	6,429.92	6,201.56	0	0.00
182	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	8,424.78	8,707.46	0	0.00
43	CUSIP # 515098101 LANDSTAR SYSTEMS INC	6,253.06	6,406.84	0	0.00
233	CUSIP # 526057104 LENNAR CORPORATION	16,442.81	20,720.69	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
104	CUSIP # 546347105 LOUISIANA PACIFIC	5,450.64	7,587.85	0	0.00
94	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	7,465.48	9,732.64	0	0.00
171	CUSIP # 552676108 MDC HOLDINGS INC	5,525.01	7,630.63	0	0.00
345	CUSIP # 552690109 MDU RESOURCES GROUP INC	9,311.55	9,974.40	0	72.21
168	CUSIP # 556269108 STEVEN MADDEN LTD	5,411.28	7,321.91	0	0.00
6	CUSIP # 570535104 MARKEL CORP	7,759.50	7,321.95	0	0.00
76	CUSIP # 571748102 MARSH & MCLENNAN COS INC	11,799.00	12,561.31	0	0.00
54	CUSIP # 57686G105 MATSON INC	3,935.52	4,834.92	0	0.00
40	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	5,986.80	6,538.77	0	0.00
118	CUSIP # 589400100 MERCURY GENERAL CORPORATION	5,227.40	6,448.49	0	0.00
82	CUSIP # 59001A102 MERITAGE HOMES CORP	5,945.00	7,291.28	0	0.00
42	CUSIP # 594918104 MICROSOFT CORPORATION	10,786.86	13,582.44	0	0.00
243	CUSIP # 595112103 MICRON TECHNOLOGY INC	13,433.04	18,295.09	0	0.00
138	CUSIP # 60786M105 MOELIS & COMPANY	5,430.30	7,796.91	0	0.00

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301	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	18,689.09	19,697.34	1	105.35
162	CUSIP # 61174X109 MONSTER BEVERAGE CORP	15,017.40	13,255.86	1	0.00
120	CUSIP # 624756102 MUELLER INDUSTRIES INC	6,394.80	6,949.67	0	0.00
239	CUSIP # 629377508 NRG ENERGY INC	9,122.63	9,144.50	0	0.00
1	CUSIP # 62944T105 NVR INC	4,004.14	4,910.64	0	0.00
149	CUSIP # 635017106 NATIONAL BEVERAGE	7,292.06	6,283.94	0	0.00
202	CUSIP # 64115T104 NETSCOUT SYSTEMS	6,837.70	6,024.96	0	0.00
69	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	6,726.12	6,071.77	0	0.00
238	CUSIP # 651639106 NEWMONT MINING CORP	14,201.46	14,136.31	0	0.00
127	CUSIP # 670346105 NUCOR CORPORATION	13,260.07	14,573.11	0	63.50
19	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	12,003.44	10,039.09	0	0.00
43	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	11,020.04	14,111.73	0	0.00
355	CUSIP # 680223104 OLD REPUBLIC INTL CORP	7,937.80	8,631.44	0	0.00
73	CUSIP # 68235P108 ONE GAS INC	5,926.87	5,300.01	0	0.00

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39	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	7,298.85	6,069.45	0	0.00
215	CUSIP # 693718108 PACCAR INC	17,703.10	18,987.49	1	0.00
122	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	5,332.62	7,771.22	0	0.00
365	CUSIP # 717081103 PFIZER INC	19,136.95	20,186.58	1	0.00
49	CUSIP # 724078100 PIPER SANDLER COS	5,554.64	8,002.34	0	0.00
15	CUSIP # 73278L105 POOL CORPORATION	5,268.45	6,438.50	0	0.00
182	CUSIP # 74051N102 PREMIER INC-CLASS A	6,493.76	7,312.83	0	0.00
85	CUSIP # 742718109 PROCTER & GAMBLE CO	12,222.15	11,947.99	0	0.00
166	CUSIP # 743315103 PROGRESSIVE CORP	19,300.82	16,194.87	1	0.00
219	CUSIP # 745867101 PULTEGROUP INC	8,678.97	10,125.67	0	31.65
46	CUSIP # 74758T303 QUALYS INC	5,802.44	5,259.43	0	0.00
67	CUSIP # 74834L100 QUEST DIAGNOSTICS	8,909.66	10,374.88	0	0.00
59	CUSIP # 749607107 RLI CORP	6,878.81	6,533.60	0	0.00
80	CUSIP # 749685103 RPM INTERNATIONAL INC	6,297.60	7,437.26	0	0.00

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27	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	15,960.51	14,855.31	1	0.00
50	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	8,493.00	7,555.97	0	0.00
57	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	4,268.73	6,172.53	0	0.00
127	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	6,121.40	5,629.67	0	0.00
108	CUSIP # 784117103 SEI INVESTMENTS COMPANY	5,834.16	6,505.65	0	0.00
49	CUSIP # 78463M107 SPS COMMERCE INC	5,539.45	5,792.59	0	0.00
196	CUSIP # 78667J108 SAGE THERAPEUTICS INC	6,330.80	7,992.84	0	0.00
27	CUSIP # 78709Y105 SAIA INC	5,076.00	6,195.24	0	0.00
160	CUSIP # 801056102 SANMINA CORPORATION	6,516.80	5,914.05	0	0.00
254	CUSIP # 80689H102 SCHNEIDER NATIONAL INC-CL B	5,684.52	6,610.22	0	19.60
2	CUSIP # 811543107 SEABOARD CORP	7,765.16	7,592.00	0	0.00
73	CUSIP # 816300107 SELECTIVE INSURANCE ORD	6,346.62	5,846.73	0	0.00
98	CUSIP # 817565104 SERVICE CORP INTERNATIONAL	6,773.76	6,697.52	0	0.00
70	CUSIP # 825690100 SHUTTERSTOCK INC	4,011.70	5,809.93	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
45	CUSIP # 833034101 SNAP-ON INC	8,866.35	8,539.39	0	0.00
230	CUSIP # 83570H108 SONOS INC	4,149.20	6,662.53	0	0.00
203	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	5,139.96	5,950.58	0	0.00
66	CUSIP # 858586100 STEPAN CO	6,689.10	7,343.52	0	0.00
170	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	6,859.50	7,680.13	0	0.00
214	CUSIP # 872540109 TJX COMPANIES INC	11,951.90	15,189.38	0	0.00
323	CUSIP # 87265H109 TRI POINTE HOMES INC	5,449.01	6,727.55	0	0.00
42	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	5,146.26	6,462.18	0	0.00
56	CUSIP # 875372203 TANDEM DIABETES CARE INC	3,314.64	7,509.48	0	0.00
61	CUSIP # 87612E106 TARGET CORPORATION	8,615.03	13,534.99	0	0.00
39	CUSIP # 88162G103 TETRA TECH INC	5,325.45	5,408.06	0	0.00
71	CUSIP # 882508104 TEXAS INSTRUMENTS INC	10,909.15	13,209.28	0	0.00
22	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	11,952.16	13,779.95	0	6.30
194	CUSIP # 884903709 THOMSON REUTERS CORP	20,216.74	22,177.47	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
195	CUSIP # 889478103 TOLL BROTHERS INC	8,697.00	11,677.04	0	0.00
28	CUSIP # 892356106 TRACTOR SUPPLY	5,427.80	5,048.99	0	0.00
103	CUSIP # 89417E109 TRAVELERS COS INC	17,420.39	16,360.89	1	0.00
211	CUSIP # 902494103 TYSON FOODS INC CL A	18,158.66	17,879.46	1	0.00
254	CUSIP # 902681105 UGI CORPORATION	9,806.94	10,913.76	0	88.20
119	CUSIP # 90278Q108 UFP INDUSTRIES INC	8,108.66	10,349.01	0	0.00
214	CUSIP # 911684108 US CELLULAR	6,197.44	6,947.25	0	0.00
51	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	12,017.64	9,310.94	0	0.00
25	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	12,840.75	12,475.92	0	0.00
72	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	20,288.88	15,552.84	1	0.00
331	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	5,898.42	7,148.19	0	0.00
182	CUSIP # 928377100 VISTA OUTDOOR INC	5,077.80	7,941.60	0	0.00
50	CUSIP # 93148P102 WALKER & DUNLOP INC	4,817.00	7,006.20	0	0.00
158	CUSIP # 950755108 WERNER ENTERPRISES INC	6,089.32	6,720.53	0	0.00

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32	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	9,675.84	13,563.72	0	0.00
45	CUSIP # 969904101 WILLIAMS-SONOMA INC	4,992.75	6,836.87	0	0.00
262	CUSIP # 98389B100 XCEL ENERGY INC	18,539.12	17,365.02	1	123.34
69	CUSIP # 98978V103 ZOETIS INC	11,860.41	12,697.80	0	0.00
		1,651,776.58	1,831,738.65	56	1,389.12
FOREIGN STOCK					
1,403	CUSIP # 00202F102 A P MOLLER-MAERSK-B-UNSP ADR	16,351.97	24,644.97	1	0.00
663	CUSIP # 009126202 AIR LIQUIDE SA UNSPONSORED ADR	17,761.77	20,985.59	1	0.00
273	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	15,337.14	15,497.57	1	0.00
211	CUSIP # 12637N204 CSL LTD SPONSORED ADR	19,412.00	21,886.96	1	0.00
1,204	CUSIP # 233825207 DAIMLER AG UNSPONSORED ADR	17,421.88	22,886.11	1	0.00
1,131	CUSIP # 251566105 DEUTSCHE TELEKOM	22,529.52	21,362.40	1	0.00
484	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	21,068.52	19,396.53	1	152.59
482	CUSIP # 450737101 IBERDOLA SA SPONSORED ADR	19,940.34	22,126.50	1	0.00

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1,290	CUSIP # 48667L106 KDDI CORP UNSPONSORED ADR	20,316.21	19,825.25	1	0.00
333	CUSIP # 492089107 KERING-UNSPONSORED ADR	17,152.83	24,117.84	1	0.00
263	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	18,160.15	20,681.56	1	0.00
162	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	18,855.18	20,004.91	1	0.00
724	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	20,829.48	19,238.47	1	0.00
240	CUSIP # 66987V109 NOVARTIS AF ADR	20,287.20	20,861.12	1	0.00
190	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	21,171.70	16,461.49	1	0.00
262	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	15,982.00	18,368.21	1	0.00
426	CUSIP # 771195104 ROCHE HOLDINGS LTD SPONS ADR	17,768.46	19,334.06	1	0.00
410	CUSIP # 80105N105 SANOFI-AVENTIS ADR	20,512.30	20,809.14	1	0.00
190	CUSIP # 803054204 SAP AG SPONS ADR	17,236.80	24,849.52	1	0.00
555	CUSIP # 824551105 SHIN-ETSU CHEMICAL CO LTD UNSPONSORED ADR	15,578.85	21,790.01	1	0.00
205	CUSIP # 835699307 SONY GROUP CORP-SP ADR	16,762.85	20,758.65	1	0.00

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164	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	13,367.64	17,936.49	0	0.00
117	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	18,037.89	19,830.59	1	0.00
854	CUSIP # 928662600 VOLKSWAGEN AG-UNSPON ADR	15,559.88	24,033.11	1	0.00
428	CUSIP # 989825104 ZURICH INSURANCE GROUP AG ADR	18,639.40	18,223.30	1	0.00
62	CUSIP # G1151C101 ACCENTURE PLC	17,214.30	18,849.70	1	0.00
66	CUSIP # G5494J103 LINDE PLC	18,976.98	18,563.84	1	0.00
98	CUSIP # H1467J104 CHUBB LIMITED	19,264.84	17,196.33	1	78.85
		511,498.08	570,520.22	17	231.44
MUTUAL FUNDS - FIXED INCOME					
2,867	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	53,125.51	73,932.40	2	0.00
1,489	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	30,182.03	32,787.78	1	0.00
260	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	29,616.60	32,525.37	1	0.00
302	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	30,894.60	34,746.33	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
886	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	45,239.16	52,103.28	2	0.00
2,490	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	57,668.40	70,856.93	2	0.00
3,673	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	102,513.43	95,708.86	3	0.00
		349,239.73	392,660.95	12	0.00
MUTUAL FUNDS - EQUITY					
675	CUSIP # 003263100 ABERDEEN STD PRECIOUS METALS BASKET ETF	57,597.75	64,153.37	2	0.00
1,369	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	83,194.13	91,965.33	3	0.00
975	CUSIP # 46429B366 ISHARES CMBS ETF	46,907.25	51,834.50	2	0.00
4,567	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	190,215.55	222,640.05	6	0.00
		377,914.68	430,593.25	13	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
CASH & CASH EQUIVALENTS							
AUSTRALIAN DOLLAR							
AUSTRALIA							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	8,554.67	0.00		0.00
			0.00	5,884.78	0.00	0.00	0.00
BRAZIL REAL							
BRAZIL							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-785,329.89	0.00	-785,329.89		0.00
			-149,317.88	0.00	-150,128.95	-0.04	-811.07
	NON-BASE CURRENCY		-148,209.39	0.00	-148,209.39		0.00
			-29,870.96	0.00	-28,341.30	-0.01	1,529.66
	RECEIVABLE FOR INVESTMENTS SOLD		4,247,837.20	0.00	4,247,837.20		0.00
			812,243.10	0.00	812,291.39	0.22	48.29
SUBTOTAL BRAZIL REAL			3,314,297.92	0.00	3,314,297.92		0.00
			633,054.26	0.00	633,821.14	0.17	766.88
TOTAL CASH & CASH EQUIVALENTS BRAZIL REAL			3,314,297.92	0.00	3,314,297.92		0.00
			633,054.26	0.00	633,821.14	0.17	766.88
CANADIAN DOLLAR							
CANADA							
	NON-BASE CURRENCY		-23.34	0.00	-23.34		0.00
			-18.02	0.00	-18.09	0.00	-0.07
DANISH KRONE							
DENMARK							
	FFX CONTRACTS RECEIVABLE		7,692,504.54	0.00	7,692,504.54		0.00
			1,088,399.73	0.00	1,081,417.97	0.30	-6,981.76
	PAYABLE FOR INVESTMENTS PURCHASED		-7,692,504.54	0.00	-7,692,504.54		0.00
			-1,083,436.09	0.00	-1,081,417.97	-0.30	2,018.12
	RECEIVABLE FOR INVESTMENTS SOLD		1,046,527.82	0.00	1,046,527.82		0.00
			147,248.15	0.00	147,121.65	0.04	-126.50
	DIVIDENDS RECEIVABLE RECLAIM		0.00	463,889.44	0.00		0.00
			0.00	65,213.92	0.00	0.00	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,046,527.82	0.00	-1,046,527.82		0.00
			-147,058.89	0.00	-147,126.69	-0.04	-67.80
SUBTOTAL DANISH KRONE			0.00	463,889.44	0.00		0.00
			5,152.90	65,213.92	-5.04	0.00	-5,157.94

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS DANISH KRONE							
			0.00	463,889.44	0.00		0.00
			5,152.90	65,213.92	-5.04	0.00	-5,157.94
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
	FFX CONTRACTS RECEIVABLE		997,756.05	0.00	997,756.05		0.00
			1,044,277.80	0.00	1,043,143.19	0.29	-1,134.61
	NON-BASE CURRENCY		-14,473.09	0.00	-14,473.09		0.00
			-15,337.86	0.00	-15,130.89	0.00	206.97
	RECEIVABLE FOR INVESTMENTS SOLD		862,307.34	0.00	862,307.34		0.00
			903,568.75	0.00	901,499.21	0.25	-2,069.54
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-862,307.34	0.00	-862,307.34		0.00
			-900,378.21	0.00	-901,499.21	-0.25	-1,121.00
	PAYABLE FOR INVESTMENTS PURCHASED		-997,756.05	0.00	-997,756.05		0.00
			-1,044,069.77	0.00	-1,043,143.19	-0.29	926.58
	DIVIDENDS RECEIVABLE RECLAIM		0.00	794,978.89	0.00		0.00
			0.00	831,110.66	0.00	0.00	0.00
SUBTOTAL EURO CURRENCY UNIT			-14,473.09	794,978.89	-14,473.09		0.00
			-11,939.29	831,110.66	-15,130.89	0.00	-3,191.60
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT							
			-14,473.09	794,978.89	-14,473.09		0.00
			-11,939.29	831,110.66	-15,130.89	0.00	-3,191.60
HONG KONG DOLLAR							
HONG KONG							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-12,004,363.82	0.00	-12,004,363.82		0.00
			-1,530,036.94	0.00	-1,529,862.83	-0.42	174.11
	RECEIVABLE FOR INVESTMENTS SOLD		11,496,933.31	0.00	11,496,933.31		0.00
			1,465,221.45	0.00	1,465,146.75	0.40	-74.70
	NON-BASE CURRENCY		671,468.79	0.00	671,468.79		0.00
			85,564.55	0.00	85,570.67	0.02	6.12
	FFX CONTRACTS RECEIVABLE		17,466,673.00	0.00	17,466,673.00		0.00
			2,226,300.32	0.00	2,226,006.40	0.61	-293.92
	PAYABLE FOR INVESTMENTS PURCHASED		-17,466,673.00	0.00	-17,466,673.00		0.00
			-2,226,009.31	0.00	-2,226,006.40	-0.61	2.91
SUBTOTAL HONG KONG DOLLAR			164,038.28	0.00	164,038.28		0.00
			21,040.07	0.00	20,854.59	0.00	-185.48

Shares/Par Security ID	Description Link Ref	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 HONG KONG DOLLAR			164,038.28	0.00	164,038.28		0.00
			21,040.07	0.00	20,854.59	0.00	-185.48
INDIAN RUPEE							
INDIA							
	NON-BASE CURRENCY		17,209.00	0.00	17,209.00		0.00
			218.42	0.00	217.91	0.00	-0.51
INDONESIAN RUPIAH							
INDONESIA							
	NON-BASE CURRENCY		567,217,648.00	0.00	567,217,648.00		0.00
			38,074.48	0.00	38,074.48	0.01	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-567,217,648.00	0.00	-567,217,648.00		0.00
			-38,062.68	0.00	-38,074.48	-0.01	-11.80
SUBTOTAL INDONESIAN RUPIAH			0.00	0.00	0.00		0.00
			11.80	0.00	0.00	0.00	-11.80
TOTAL CASH & CASH EQUIVALENTS INDONESIAN RUPIAH			0.00	0.00	0.00		0.00
			11.80	0.00	0.00	0.00	-11.80
ISRAELI SHEKEL							
ISRAEL							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-175,106.86	0.00	-175,106.86		0.00
			-50,154.87	0.00	-50,000.86	-0.01	154.01
	RECEIVABLE FOR INVESTMENTS SOLD		175,106.86	0.00	175,106.86		0.00
			50,284.06	0.00	49,999.81	0.01	-284.25
SUBTOTAL ISRAELI SHEKEL			0.00	0.00	0.00		0.00
			129.19	0.00	-1.05	0.00	-130.24
TOTAL CASH & CASH EQUIVALENTS ISRAELI SHEKEL			0.00	0.00	0.00		0.00
			129.19	0.00	-1.05	0.00	-130.24
JAPANESE YEN							
JAPAN							
	NON-BASE CURRENCY		15,941,731.00	0.00	15,941,731.00		0.00
			117,343.72	0.00	117,343.72	0.03	0.00
	FFX CONTRACTS RECEIVABLE		463,973,186.00	0.00	463,973,186.00		0.00
			3,401,762.47	0.00	3,415,208.73	0.94	13,446.26
	PAYABLE FOR INVESTMENTS PURCHASED		-463,973,186.00	0.00	-463,973,186.00		0.00
			-3,390,749.44	0.00	-3,415,208.73	-0.94	-24,459.29

Shares/Par Security ID	Description Link Ref	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		-217,673,249.00	0.00	-217,673,249.00		0.00
			-1,595,940.46	0.00	-1,602,247.80	-0.44	-6,307.34
	RECEIVABLE FOR INVESTMENTS SOLD		201,731,249.00	0.00	201,731,249.00		0.00
			1,474,266.49	0.00	1,484,901.16	0.41	10,634.67
SUBTOTAL JAPANESE YEN			-269.00	0.00	-269.00		0.00
			6,682.78	0.00	-2.92	0.00	-6,685.70
TOTAL CASH & CASH EQUIVALENTS JAPANESE YEN			-269.00	0.00	-269.00		0.00
			6,682.78	0.00	-2.92	0.00	-6,685.70
NEW TAIWAN DOLLAR							
TAIWAN							
	NON-BASE CURRENCY		7,370,040.00	0.00	7,370,040.00		0.00
			248,576.71	0.00	247,869.91	0.07	-706.80
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,111,823.00	0.00	-1,111,823.00		0.00
			-37,381.25	0.00	-37,392.94	-0.01	-11.69
	RECEIVABLE FOR INVESTMENTS SOLD		4,052,519.00	0.00	4,052,519.00		0.00
			136,369.07	0.00	136,294.72	0.04	-74.35
SUBTOTAL NEW TAIWAN DOLLAR			10,310,736.00	0.00	10,310,736.00		0.00
			347,564.53	0.00	346,771.69	0.10	-792.84
TOTAL CASH & CASH EQUIVALENTS NEW TAIWAN DOLLAR			10,310,736.00	0.00	10,310,736.00		0.00
			347,564.53	0.00	346,771.69	0.10	-792.84
NORWEGIAN KRONE							
NORWAY							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	768,483.91	0.00		0.00
			0.00	77,783.76	0.00	0.00	0.00
POUND STERLING							
UNITED KINGDOM							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	4,922.52	0.00		0.00
			0.00	5,978.16	0.00	0.00	0.00
	NON-BASE CURRENCY		20,774.25	0.00	20,774.25		0.00
			25,523.89	0.00	25,229.29	0.01	-294.60
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-11,928.42	0.00	-11,928.42		0.00
			-14,529.77	0.00	-14,486.62	0.00	43.15
	PAYABLE FOR INVESTMENTS PURCHASED		-889,911.13	0.00	-889,911.13		0.00
			-1,080,752.57	0.00	-1,080,752.57	-0.30	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
	FFX CONTRACTS RECEIVABLE		889,911.13	0.00	889,911.13		0.00
			1,083,951.89	0.00	1,080,752.57	0.30	-3,199.32
SUBTOTAL POUND STERLING			8,845.83	4,922.52	8,845.83		0.00
			14,193.44	5,978.16	10,742.67	0.01	-3,450.77
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			8,845.83	4,922.52	8,845.83		0.00
			14,193.44	5,978.16	10,742.67	0.01	-3,450.77
SOUTH AFRICAN RAND							
SOUTH AFRICA							
	NON-BASE CURRENCY		362.33	0.00	362.33		0.00
			22.87	0.00	22.12	0.00	-0.75
	DIVIDENDS RECEIVABLE RECLAIM		0.00	40,757.98	0.00		0.00
			0.00	2,487.90	0.00	0.00	0.00
SUBTOTAL SOUTH AFRICAN RAND			362.33	40,757.98	362.33		0.00
			22.87	2,487.90	22.12	0.00	-0.75
TOTAL CASH & CASH EQUIVALENTS SOUTH AFRICAN RAND			362.33	40,757.98	362.33		0.00
			22.87	2,487.90	22.12	0.00	-0.75
SOUTH KOREAN WON							
SOUTH KOREA							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-819,496,338.00	0.00	-819,496,338.00		0.00
			-629,068.01	0.00	-631,158.87	-0.17	-2,090.86
	RECEIVABLE FOR INVESTMENTS SOLD		848,357,201.00	0.00	848,357,201.00		0.00
			652,997.64	0.00	653,386.90	0.18	389.26
SUBTOTAL SOUTH KOREAN WON			28,860,863.00	0.00	28,860,863.00		0.00
			23,929.63	0.00	22,228.03	0.01	-1,701.60
TOTAL CASH & CASH EQUIVALENTS SOUTH KOREAN WON			28,860,863.00	0.00	28,860,863.00		0.00
			23,929.63	0.00	22,228.03	0.01	-1,701.60
SWEDISH KRONA							
SWEDEN							
	RECEIVABLE FOR INVESTMENTS SOLD		8,721,566.60	0.00	8,721,566.60		0.00
			854,980.11	0.00	851,100.43	0.23	-3,879.68
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-8,721,566.60	0.00	-8,721,566.60		0.00
			-851,931.80	0.00	-851,100.43	-0.23	831.37
SUBTOTAL SWEDISH KRONA			0.00	0.00	0.00		0.00
			3,048.31	0.00	0.00	0.00	-3,048.31

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TOTAL CASH & CASH EQUIVALENTS SWEDISH KRONA			0.00	0.00	0.00		0.00
			3,048.31	0.00	0.00	0.00	-3,048.31
SWISS FRANC SWITZERLAND							
	NON-BASE CURRENCY		-22.38	0.00	-22.38		0.00
			-22.64	0.00	-23.38	0.00	-0.74
	DIVIDENDS RECEIVABLE RECLAIM		0.00	305,370.71	0.00		0.00
			0.00	318,974.99	0.00	0.00	0.00
SUBTOTAL SWISS FRANC			-22.38	305,370.71	-22.38		0.00
			-22.64	318,974.99	-23.38	0.00	-0.74
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			-22.38	305,370.71	-22.38		0.00
			-22.64	318,974.99	-23.38	0.00	-0.74
TURKISH LIRA TURKEY							
	NON-BASE CURRENCY		30,568.22	0.00	30,568.22		0.00
			1,958.84	0.00	1,830.82	0.00	-128.02
U.S. DOLLAR UNITED STATES							
	PAYABLE FOR TRUSTEE FEES		-16,020.19	0.00	-16,020.19		0.00
			-16,020.19	0.00	-16,020.19	0.00	0.00
	DIVIDENDS RECEIVABLE RECLAIM		0.00	19,491.67	0.00		0.00
			0.00	19,491.67	0.00	0.00	0.00
	REBATE RECEIVABLE		4,178.56	0.00	4,178.56		0.00
			4,178.56	0.00	4,178.56	0.00	0.00
	MSC PAYABLE - CLASS C1		-56,346.27	0.00	-56,346.27		0.00
			-56,346.27	0.00	-56,346.27	-0.02	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-8,844,692.21	0.00	-8,844,692.21		0.00
			-8,844,692.21	0.00	-8,844,692.21	-2.44	0.00
	PAYABLE FOR CUSTODIAN FEES		-22,042.29	0.00	-22,042.29		0.00
			-22,042.29	0.00	-22,042.29	-0.01	0.00
	FFX CONTRACTS RECEIVABLE		5,943,860.76	0.00	5,943,860.76		0.00
			5,943,860.76	0.00	5,943,860.76	1.64	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-3,720.30	0.00	-3,720.30		0.00
			-3,720.30	0.00	-3,720.30	0.00	0.00

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	MSC PAYABLE - CLASS C3		-29,741.86	0.00	-29,741.86		0.00
			-29,741.86	0.00	-29,741.86	-0.01	0.00
8,440,950.360	BLACKROCK LIQ T FUND INSTL	100.0000	8,440,950.36	7,210.04	8,440,950.36		0.00
996229696	VAR RT 12/31/2049 DD 01/31/12	100.0000	8,440,950.36	7,210.04	8,440,950.36	2.33	0.00
SUBTOTAL UNITED STATES			5,416,426.56	26,701.71	5,416,426.56		0.00
			5,416,426.56	26,701.71	5,416,426.56	1.49	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			5,416,426.56	26,701.71	5,416,426.56		0.00
			5,416,426.56	26,701.71	5,416,426.56	1.49	0.00
TOTAL CASH & CASH EQUIVALENTS			6,461,453.65	1,334,135.88	6,437,734.16	1.78	-23,719.49
PREFERRED SECURITIES							
BRAZIL REAL							
BRAZIL							
235,465.000	GERDAU SA	22.3900	7,554,741.02	0.00	5,272,061.35		-2,282,679.67
LB2645516		4.2815	1,488,838.95	0.00	1,008,148.34	0.28	-480,690.61
124,193.000	UNIPAR CARBOCLORO SA	91.3500	8,766,257.87	0.00	11,345,030.55		2,578,772.68
LB2905878		17.4684	1,585,292.63	0.00	2,169,450.05	0.60	584,157.42
1,736,608.900	CIA ENERGETICA DE MINAS GERAIS	10.4400	18,585,256.25	1,152,199.28	18,130,196.92		-455,059.33
LBB1YBRG4		1.9964	3,494,285.97	207,597.74	3,466,941.45	0.96	-27,344.52
SUBTOTAL BRAZIL			34,906,255.14	1,152,199.28	34,747,288.82		-158,966.32
			6,568,417.55	207,597.74	6,644,539.84	1.84	76,122.29
TOTAL PREFERRED SECURITIES BRAZIL REAL			34,906,255.14	1,152,199.28	34,747,288.82		-158,966.32
			6,568,417.55	207,597.74	6,644,539.84	1.84	76,122.29
EURO CURRENCY UNIT							
GERMANY							
15,283.000	BAYERISCHE MOTOREN WERKE AG	67.6000	1,225,524.91	0.00	1,033,130.80		-192,394.11
ED5756033		70.6724	1,487,067.21	0.00	1,080,086.59	0.30	-406,980.62
TOTAL PREFERRED SECURITIES			8,055,484.76	207,597.74	7,724,626.43	2.14	-330,858.33
EQUITY							
AUSTRALIAN DOLLAR							
AUSTRALIA							
91,260.000	BLUESCOPE STEEL LTD	15.9000	1,585,361.69	0.00	1,451,034.00		-134,327.69
AA6533233		10.9336	1,198,594.29	0.00	997,803.53	0.28	-200,790.76
32,377.000	JB HI-FI LTD	38.4600	1,627,399.77	0.00	1,245,219.42		-382,180.35
AA6702622		26.4470	1,192,934.07	0.00	856,275.13	0.24	-336,658.94

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46,868.000	SONIC HEALTHCARE LTD	33.0100	1,903,409.17	0.00	1,547,112.68		-356,296.49
AA6821125		22.6993	1,391,487.28	0.00	1,063,872.03	0.29	-327,615.25
155,048.000	DEXUS	8.8800	1,710,850.28	34,292.45	1,376,826.24		-334,024.04
AAB033YN9		6.1063	1,214,275.98	23,592.28	946,774.56	0.26	-267,501.42
110,502.000	CHARTER HALL GROUP	10.8300	1,836,105.42	20,751.59	1,196,736.66		-639,368.76
AAB15F6S8		7.4473	1,316,183.32	14,276.66	822,935.96	0.23	-493,247.36
300,635.000	SOUTH32 LTD	3.9400	1,472,075.37	0.00	1,184,501.90		-287,573.47
AABWSW5D2		2.7093	1,078,999.08	0.00	814,522.73	0.22	-264,476.35
SUBTOTAL AUSTRALIA			10,135,201.70	55,044.04	8,001,430.90		-2,133,770.80
			7,392,474.02	37,868.94	5,502,183.94	1.52	-1,890,290.08
TOTAL EQUITY AUSTRALIAN DOLLAR			10,135,201.70	55,044.04	8,001,430.90		-2,133,770.80
			7,392,474.02	37,868.94	5,502,183.94	1.52	-1,890,290.08
BRAZIL REAL							
BRAZIL							
241,437.000	PETROLEO BRASILEIRO SA	30.5600	7,247,827.22	448,528.38	7,378,314.72		130,487.50
LB2682360		5.8438	1,314,429.00	85,348.02	1,410,916.01	0.39	96,487.01
105,031.000	CPFL ENERGIA SA	30.9000	3,260,563.79	340,539.96	3,245,457.90		-15,105.89
LBB031NN1		5.9088	607,633.96	64,538.07	620,611.71	0.17	12,977.75
402,899.000	EDP - ENERGIAS DO BRASIL SA	20.4400	7,621,407.09	862,807.98	8,235,255.56		613,848.47
LBB0D7499		3.9086	1,500,103.28	162,351.60	1,574,784.27	0.43	74,680.99
222,400.000	JBS SA	31.6500	8,335,583.81	0.00	7,038,960.00		-1,296,623.81
LBB1V74X4		6.0523	1,468,049.28	0.00	1,346,023.01	0.37	-122,026.27
408,251.000	MARFRIG GLOBAL FOODS SA	12.1300	8,053,184.96	0.00	4,952,084.63		-3,101,100.33
LBB1YWHR5		2.3196	1,495,661.32	0.00	946,960.89	0.26	-548,700.43
495,690.000	B3 SA - BRASIL BOLSA BALCAO	11.0100	7,001,164.06	120,337.91	5,457,546.90		-1,543,617.16
LBBG36ZK8		2.1054	1,329,591.61	22,983.71	1,043,617.76	0.29	-285,973.85
185,563.000	CSN MINERACAO SA	3.8600	921,510.08	0.00	716,273.18		-205,236.90
LBBKZ72K8		0.7381	183,520.22	0.00	136,969.12	0.04	-46,551.10
SUBTOTAL BRAZIL			42,441,241.01	1,772,214.23	37,023,892.89		-5,417,348.12
			7,898,988.67	335,221.40	7,079,882.77	1.95	-819,105.90
TOTAL EQUITY BRAZIL REAL			42,441,241.01	1,772,214.23	37,023,892.89		-5,417,348.12
			7,898,988.67	335,221.40	7,079,882.77	1.95	-819,105.90
CANADIAN DOLLAR							
CANADA							
46,034.000	BANK OF MONTREAL	123.7800	3,253,759.61	0.00	5,698,088.52		2,444,328.91
NC2076007		95.9572	2,387,522.67	0.00	4,417,294.10	1.22	2,029,771.43

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21,595.000 NC2076288	BANK OF NOVA SCOTIA	76.1800 59.0566	1,140,333.77 825,465.86	0.00 0.00	1,645,107.10 1,275,326.25		504,773.33 449,860.39
17,723.000 NC2077302	NATIONAL BANK OF CANADA	84.4700 65.4832	1,695,621.44 1,363,204.12	16,305.16 12,639.68	1,497,061.81 1,160,558.01	0.35 0.32	-198,559.63 -202,646.11
37,139.000 NC2099082	BORALEX INC CL A NEW	42.8800 33.2416	1,592,047.87 1,269,141.30	0.00 0.00	1,592,520.32 1,234,559.73	0.34	472.45 -34,581.57
54,443.000 NC2248804	RUSSEL METALS INC	26.0200 20.1713	1,863,996.20 1,537,114.98	0.00 0.00	1,416,606.86 1,098,187.42	0.30	-447,389.34 -438,927.56
101,048.000 NC2528106	ALIMENTATION COUCHE-TARD INC MLT-VTG	50.2100 38.9240	4,261,940.79 3,144,143.54	0.00 0.00	5,073,620.08 3,933,191.27	1.09	811,679.29 789,047.73
34,363.000 NC2754389	ROYAL BANK OF CANADA	124.6400 96.6239	3,732,099.93 2,943,088.37	0.00 0.00	4,283,004.32 3,320,287.08	0.92	550,904.39 377,198.71
21,087.000 NC2897220	TORONTO DOMINION BANK NEW	84.4100 65.4366	1,665,974.22 1,319,479.03	0.00 0.00	1,779,953.67 1,379,862.53	0.38	113,979.45 60,383.50
83,316.000 NCB3KT0S5	CI FINANCIAL INC	13.6700 10.5973	1,498,087.79 1,114,882.75	14,996.88 11,626.20	1,138,929.72 882,925.48	0.24	-359,158.07 -231,957.27
141,412.000 NCB68XHC0	NORTHLAND POWER INC	38.3200 29.7066	5,588,836.81 4,413,390.67	14,141.20 10,962.84	5,418,907.84 4,200,866.58	1.16	-169,928.97 -212,524.09
SUBTOTAL CANADA			26,292,698.43	45,443.24	29,543,800.24		3,251,101.81
			20,317,433.29	35,228.72	22,903,058.45	6.32	2,585,625.16
TOTAL EQUITY CANADIAN DOLLAR			26,292,698.43	45,443.24	29,543,800.24		3,251,101.81
			20,317,433.29	35,228.72	22,903,058.45	6.32	2,585,625.16
CZECH KORUNA							
CZECH REPUBLIC							
24,577.000 IC5624031	CEZ AS	1,063.0000 44.9279	29,235,259.75 1,267,187.99	0.00 0.00	26,125,351.00 1,104,192.11	0.30	-3,109,908.75 -162,995.88
369,300.000 ICBD3CQ16	MONETA MONEY BANK AS	85.7000 3.6221	28,831,026.13 1,229,744.65	0.00 0.00	31,649,010.00 1,337,650.44	0.37	2,817,983.87 107,905.79
SUBTOTAL CZECH REPUBLIC			58,066,285.88	0.00	57,774,361.00		-291,924.88
			2,496,932.64	0.00	2,441,842.55	0.67	-55,090.09
TOTAL EQUITY CZECH KORUNA			58,066,285.88	0.00	57,774,361.00		-291,924.88
			2,496,932.64	0.00	2,441,842.55	0.67	-55,090.09
DANISH KRONE							
DENMARK							
3,446.000 SD4595734	GENMAB A/S	2,297.0000 322.9140	7,692,504.54 1,083,436.09	0.00 0.00	7,915,462.00 1,112,761.50	0.31	222,957.46 29,325.41

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6,627.000	DSV A/S	991.2000	6,999,914.05	0.00	6,568,682.40		-431,231.65
SDB1WT5G0		139.3436	1,110,222.28	0.00	923,430.23	0.25	-186,792.05
61,830.000	NOVO NORDISK A/S	787.2000	27,126,813.45	0.00	48,672,576.00		21,545,762.55
SDBHC8X98		110.6652	4,115,171.47	0.00	6,842,426.70	1.89	2,727,255.23
72,638.000	ISS A/S	111.9000	8,822,267.85	0.00	8,128,192.20		-694,075.65
SDBKJ9RT5		15.7310	1,339,687.45	0.00	1,142,667.27	0.32	-197,020.18
8,688.000	H LUNDBECK A/S	34.0600	312,768.00	0.00	295,913.28		-16,854.72
SDBMGTJR3		4.7882	44,276.96	0.00	41,599.71	0.01	-2,677.25
156,684.000	H. LUNDBECK A/S	34.4700	8,664,383.89	0.00	5,400,897.48		-3,263,486.41
SDBMGTJT9		4.8458	1,386,176.55	0.00	759,262.16	0.21	-626,914.39
SUBTOTAL DENMARK			59,618,651.78	0.00	76,981,723.36		17,363,071.58
			9,078,970.80	0.00	10,822,147.57	2.99	1,743,176.77
TOTAL EQUITY DANISH KRONE			59,618,651.78	0.00	76,981,723.36		17,363,071.58
			9,078,970.80	0.00	10,822,147.57	2.99	1,743,176.77
EURO CURRENCY UNIT							
AUSTRIA							
94,597.000	TELEKOM AUSTRIA AG	6.3500	598,433.97	0.00	600,690.95		2,256.98
EA4635085		6.6386	725,720.87	0.00	627,992.35	0.17	-97,728.52
26,378.000	OMV AG	44.7600	1,130,511.40	0.00	1,180,679.28		50,167.88
EA4651454		46.7943	1,351,075.06	0.00	1,234,341.15	0.34	-116,733.91
29,848.000	ANDRITZ AG	38.4400	1,203,130.05	0.00	1,147,357.12		-55,772.93
EAB1WVF67		40.1871	1,432,462.76	0.00	1,199,504.50	0.33	-232,958.26
SUBTOTAL AUSTRIA			2,932,075.42	0.00	2,928,727.35		-3,348.07
			3,509,258.69	0.00	3,061,838.00	0.84	-447,420.69
BELGIUM							
15,177.000	UCB SA	80.6400	1,266,736.68	0.00	1,223,873.28		-42,863.40
EB5596995		84.3051	1,392,354.50	0.00	1,279,498.32	0.35	-112,856.18
FRANCE							
18,715.000	ERAMET SA	99.1500	1,242,395.75	0.00	1,855,592.25		613,196.50
EF4017010		103.6564	1,458,047.47	0.00	1,939,928.92	0.54	481,881.45
3,175.000	LVMH MOET HENNESSY LOUIS VUITT	581.7000	1,743,206.82	0.00	1,846,897.50		103,690.68
EF4061414		608.1383	2,104,835.08	0.00	1,930,838.99	0.53	-173,996.09
10,717.000	SCHNEIDER ELECTRIC SE	112.9000	909,671.82	0.00	1,209,949.30		300,277.48
EF4834109		118.0313	1,007,892.70	0.00	1,264,941.50	0.35	257,048.80
12,393.000	WENDEL SE	79.7500	997,756.05	0.00	988,341.75		-9,414.30
EF7390117		83.3746	1,044,069.77	0.00	1,033,261.88	0.29	-10,807.89

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
225,903.000	ENGIE SA	10.9660	2,971,440.98	0.00	2,477,252.30		-494,188.68
EFB0C2CQ3		11.4644	3,354,771.10	0.00	2,589,843.42	0.71	-764,927.68
33,671.000	TOTALENERGIES SE	50.3700	1,131,919.88	16,667.14	1,696,008.27		564,088.39
EFB15C551		52.6593	1,343,763.43	17,424.67	1,773,091.85	0.49	429,328.42
79,576.000	SCOR SE	20.5000	2,337,653.97	0.00	1,631,308.00		-706,345.97
EFB1LB9P7		21.4317	2,614,178.57	0.00	1,705,450.95	0.47	-908,727.62
70,007.000	REXEL SA	14.6750	1,220,340.40	0.00	1,027,352.73		-192,987.67
EFB1VP0K5		15.3420	1,441,099.98	0.00	1,074,045.91	0.30	-367,054.07
37,532.000	MICHELIN (CGDE) EUR0.50	25.9750	1,009,647.58	0.00	974,893.70		-34,753.88
EFBPPJ08	(POST SUBDIVISION)	27.1556	1,221,480.66	0.00	1,019,202.62	0.28	-202,278.04
2,594.000	SARTORIUS STEDIM BIOTECH	299.3000	1,278,885.76	0.00	776,384.20		-502,501.56
EFBYZ2QP1		312.9032	1,512,358.19	0.00	811,670.86	0.22	-700,687.33
18,658.000	AMUNDI SA	52.2000	1,144,777.54	0.00	973,947.60		-170,829.94
EFBYZR017		54.5725	1,251,323.46	0.00	1,018,213.52	0.28	-233,109.94
SUBTOTAL FRANCE			15,987,696.55	16,667.14	15,457,927.60		-529,768.95
			18,353,820.41	17,424.67	16,160,490.42	4.46	-2,193,329.99
GERMANY							
31,290.000	GEA GROUP AG	32.8900	1,285,039.96	0.00	1,029,128.10		-255,911.86
ED4557101		34.3849	1,511,656.75	0.00	1,075,901.97	0.30	-435,754.78
131,752.000	DEUTSCHE POST AG	35.7400	4,578,614.05	0.00	4,708,816.48		130,202.43
ED4617855		37.3644	5,142,413.94	0.00	4,922,832.19	1.36	-219,581.75
33,174.000	MERCK KGAA	161.0000	3,666,979.37	0.00	5,341,014.00		1,674,034.63
ED4741846		168.3175	4,099,585.97	0.00	5,583,763.09	1.54	1,484,177.12
21,711.000	BAYER AG	56.7200	1,159,589.63	0.00	1,231,447.92		71,858.29
ED5069213		59.2979	1,279,877.19	0.00	1,287,417.23	0.36	7,540.04
5,681.000	RHEINMETALL AG	220.3000	381,437.04	0.00	1,251,524.30		870,087.26
ED5334583		230.3126	420,293.33	0.00	1,308,406.08	0.36	888,112.75
21,432.000	MERCEDES-BENZ GROUP AG	55.2200	1,077,968.33	0.00	1,183,475.04		105,506.71
ED5529026		57.7297	1,272,392.28	0.00	1,237,263.98	0.34	-35,128.30
317,468.000	DEUTSCHE TELEKOM AG	18.9460	4,401,773.21	0.00	6,014,748.73		1,612,975.52
ED5842353		19.8071	4,857,088.69	0.00	6,288,119.06	1.74	1,431,030.37
5,962.000	HAPAG-LLOYD AG	247.0000	857,727.94	0.00	1,472,614.00		614,886.06
EDBYZTSW0		258.2262	1,028,407.34	0.00	1,539,544.31	0.42	511,136.97
SUBTOTAL GERMANY			17,409,129.53	0.00	22,232,768.57		4,823,639.04
			19,611,715.49	0.00	23,243,247.91	6.42	3,631,532.42
ITALY							

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
249,746.000	IREN SPA	2.0840	534,617.14	0.00	520,470.66		-14,146.48
EI4783219		2.1787	586,342.65	0.00	544,126.05	0.15	-42,216.60
3,796,420.000	A2A SPA	1.2120	4,628,158.03	0.00	4,601,261.04		-26,896.99
EI5499138		1.2671	5,342,023.86	0.00	4,810,388.35	1.33	-531,635.51
42,353.000	PRYSMIAN SPA	26.2100	1,040,180.40	0.00	1,110,072.13		69,891.73
EIB1W4V62		27.4012	1,234,975.29	0.00	1,160,524.91	0.32	-74,450.38
SUBTOTAL ITALY			6,202,955.57	0.00	6,231,803.83		28,848.26
			7,163,341.80	0.00	6,515,039.31	1.80	-648,302.49
LUXEMBOURG							
187,613.000	SES SA	8.3420	1,264,096.09	0.00	1,565,067.65		300,971.56
EFB00ZQQ8		8.7211	1,491,170.45	0.00	1,636,199.97	0.45	145,029.52
10,359.000	EUROFINS SCIENTIFIC SE	75.0800	1,297,635.90	0.00	777,753.72		-519,882.18
EFBNDPYV6		78.4924	1,524,841.92	0.00	813,102.63	0.22	-711,739.29
52,334.000	ARCELORMITTAL SA	21.5100	1,047,482.15	0.00	1,125,704.34		78,222.19
ENBYPBS65		22.4876	1,283,064.44	0.00	1,176,867.60	0.32	-106,196.84
SUBTOTAL LUXEMBOURG			3,609,214.14	0.00	3,468,525.71		-140,688.43
			4,299,076.81	0.00	3,626,170.20	0.99	-672,906.61
NETHERLANDS							
50,962.000	EXOR NV	59.4800	4,162,032.32	0.00	3,031,219.76		-1,130,812.56
EIBYSLCX9		62.1834	4,743,919.65	0.00	3,168,988.70	0.87	-1,574,930.95
1,173,717.000	KONINKLIJKE KPN NV	3.4010	2,695,902.82	0.00	3,991,811.52		1,295,908.70
EN5956078		3.5556	3,024,945.70	0.00	4,173,239.35	1.15	1,148,293.65
45,453.000	SIGNIFY NV	31.6300	1,059,893.86	0.00	1,437,678.39		377,784.53
ENBYY7VY9		33.0676	1,197,738.34	0.00	1,503,020.87	0.41	305,282.53
SUBTOTAL NETHERLANDS			7,917,829.00	0.00	8,460,709.67		542,880.67
			8,966,603.69	0.00	8,845,248.92	2.43	-121,354.77
PORTUGAL							
400,139.000	GALP ENERGIA SGPS SA	11.1850	4,047,384.75	0.00	4,475,554.72		428,169.97
EPB1FW752		11.6934	4,674,662.77	0.00	4,678,968.68	1.29	4,305.91
SPAIN							
115,502.000	INDRA SISTEMAS SA	9.1250	1,251,566.08	0.00	1,053,955.75		-197,610.33
EE4476219		9.5397	1,446,955.01	0.00	1,101,858.04	0.30	-345,096.97
283,219.000	BANCO BILBAO VIZCAYA ARGENTARI	4.3305	1,438,729.21	0.00	1,226,479.88		-212,249.33
EE5501908		4.5273	1,540,231.56	0.00	1,282,223.39	0.35	-258,008.17
114,776.000	REPSOL SA	14.0500	1,238,171.96	0.00	1,612,602.80		374,430.84
EE5669358		14.6886	1,486,425.44	0.00	1,685,895.60	0.47	199,470.16

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104,763.000	ACERINOX SA	9.2360	1,203,131.51	0.00	967,591.07		-235,540.44
EEB01ZVZ4		9.6558	1,433,312.55	0.00	1,011,568.08	0.28	-421,744.47
1,473.000	ALMIRALL SA	10.5800	17,814.89	0.00	15,584.34		-2,230.55
EEB1YY661		11.0609	19,118.05	0.00	16,292.65	0.00	-2,825.40
SUBTOTAL SPAIN			5,149,413.65	0.00	4,876,213.84		-273,199.81
			5,926,042.61	0.00	5,097,837.76	1.40	-828,204.85
SWITZERLAND							
32,321.000	STMICROELECTRONICS NV	30.0000	1,143,393.04	0.00	969,630.00		-173,763.04
EF5962339		31.3635	1,262,009.92	0.00	1,013,699.68	0.28	-248,310.24
TOTAL EQUITY EURO CURRENCY UNIT			65,665,828.33	16,667.14	70,325,734.57		4,659,906.24
			75,158,886.69	17,424.67	73,522,039.20	20.26	-1,636,847.49
HONG KONG DOLLAR							
CHINA							
1,187,000.000	LENOVO GROUP LTD	7.3300	10,253,154.95	0.00	8,700,710.00		-1,552,444.95
FH6218082	HK/00992	0.9341	1,315,577.22	0.00	1,108,801.51	0.31	-206,775.71
11,599,563.000	PETROCHINA CO LTD	3.7400	37,935,999.23	1,180,823.91	43,382,365.62		5,446,366.39
FH6226572	HK/00857	0.4766	4,889,245.96	150,607.42	5,528,564.04	1.53	639,318.08
3,112,728.000	CHINA PETROLEUM & CHEMICAL COR	3.5300	11,862,084.44	0.00	10,987,929.84		-874,154.60
FH6291816	HK/00386	0.4499	1,524,160.57	0.00	1,400,280.34	0.39	-123,880.23
5,243,613.000	PICC PROPERTY & CASUALTY CO LT	8.1600	34,011,071.33	2,242,267.50	42,787,882.08		8,776,810.75
FH6706250	HK/02328	1.0399	4,387,876.42	285,988.55	5,452,804.21	1.50	1,064,927.79
655,015.000	ZTE CORP	18.2800	17,034,875.13	0.00	11,973,674.20		-5,061,200.93
FHB04KP83	HK/00763	2.3296	2,193,082.14	0.00	1,525,901.68	0.42	-667,180.46
1,772,951.000	COSCO SHIPPING HOLDINGS CO LTD	10.9600	9,677,874.52	1,630,457.15	19,431,542.96		9,753,668.44
FHB0B8Z16	HK/01919	1.3967	1,248,569.99	207,934.65	2,476,317.92	0.68	1,227,747.93
414,338.000	CHINA PACIFIC INSURANCE GROUP	19.1800	10,280,793.50	437,112.26	7,947,002.84		-2,333,790.66
FHB2Q5H53	HK/02601	2.4443	1,319,121.41	55,626.21	1,012,750.54	0.28	-306,370.87
899,875.000	CHINA YONGDA AUTOMOBILES SERVI	7.4200	11,220,138.24	0.00	6,677,072.50		-4,543,065.74
FHB8F2T64	HK/03669	0.9456	1,441,031.54	0.00	850,913.09	0.23	-590,118.45
0.000	GF SECURITIES CO LTD	0.0000	0.00	440,761.45	0.00		0.00
FHBW4NKK5	HK/01776	0.0000	0.00	56,186.44	0.00	0.00	0.00
1,632,800.000	CHINA RESOURCES PHARMACEUTICAL	5.3300	8,837,915.77	0.00	8,702,824.00		-135,091.77
FHBYNGG20	HK/03320	0.6792	1,126,344.17	0.00	1,109,070.91	0.31	-17,273.26
555,318.000	YADEA GROUP HOLDINGS LTD	15.3600	8,628,757.23	0.00	8,529,684.48		-99,072.75
FHBZ04KX6	HK/01585	1.9574	1,099,665.14	0.00	1,087,006.35	0.30	-12,658.79
SUBTOTAL CHINA			159,742,664.34	5,931,422.27	169,120,688.52		9,378,024.18
			20,544,674.56	756,343.27	21,552,410.59	5.95	1,007,736.03
HONG KONG							

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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
355,766.000	ASM PACIFIC TECHNOLOGY LTD	66.6500	29,006,965.53	0.00	23,711,803.90		-5,295,161.63
FH6002452	HK/00522	8.4937	3,704,671.07	0.00	3,021,786.03	0.83	-682,885.04
363,541.000	CHINA OVERSEAS LAND & INVESTME	24.8000	7,547,829.93	276,291.16	9,015,816.80		1,467,986.87
FH6192154	HK/00688	3.1605	973,714.57	35,218.09	1,148,958.10	0.32	175,243.53
272,304.000	KINGBOARD HOLDINGS LTD	29.7000	12,563,150.26	664,421.76	8,087,428.80		-4,475,721.46
FH6491317	HK/00148	3.7849	1,616,983.10	84,683.71	1,030,646.15	0.28	-586,336.95
SUBTOTAL HONG KONG			49,117,945.72	940,712.92	40,815,049.50		-8,302,896.22
			6,295,368.74	119,901.80	5,201,390.28	1.43	-1,093,978.46
TOTAL EQUITY HONG KONG DOLLAR			208,860,610.06	6,872,135.19	209,935,738.02		1,075,127.96
			26,840,043.30	876,245.07	26,753,800.87	7.38	-86,242.43
HUNGARIAN FORINT							
HUNGARY							
60,653.000	RICHTER GEDEON NYRT	6,830.0000	430,276,611.76	0.00	414,259,990.00		-16,016,621.76
EMBC9ZH88		17.9955	1,334,194.40	0.00	1,091,479.38	0.30	-242,715.02
332,510.000	MOL HUNGARIAN OIL & GAS PLC	2,918.0000	746,485,826.60	0.00	970,264,180.00		223,778,353.40
EMBD5ZXH2		7.6883	2,552,356.45	0.00	2,556,421.98	0.71	4,065.53
SUBTOTAL HUNGARY			1,176,762,438.36	0.00	1,384,524,170.00		207,761,731.64
			3,886,550.85	0.00	3,647,901.36	1.01	-238,649.49
TOTAL EQUITY HUNGARIAN FORINT			1,176,762,438.36	0.00	1,384,524,170.00		207,761,731.64
			3,886,550.85	0.00	3,647,901.36	1.01	-238,649.49
INDIAN RUPEE							
INDIA							
251,908.000	BHARAT PETROLEUM CORP LTD	308.4000	107,626,534.06	0.00	77,688,427.20		-29,938,106.86
F16099720		3.9052	1,456,085.19	0.00	983,740.28	0.27	-472,344.91
138,680.000	TATA STEEL LTD	867.0500	86,291,985.42	5,380,894.94	120,242,494.00		33,950,508.58
F16101153		10.9791	1,171,669.38	67,933.70	1,522,586.93	0.42	350,917.55
0.000	INFOSYS LTD	0.0000	0.00	-17,208.93	0.00		0.00
F16205129		0.0000	0.00	-217.91	0.00	0.00	0.00
1,539,643.000	INDIAN OIL CORP LTD	74.2500	109,550,067.38	0.00	114,318,492.75		4,768,425.37
F16253764		0.9402	1,465,647.02	0.00	1,447,573.46	0.40	-18,073.56
165,496.000	GLENMARK PHARMACEUTICALS LTD	386.3500	113,255,969.27	0.00	63,939,379.60		-49,316,589.67
F16698752		4.8922	1,518,545.96	0.00	809,641.09	0.22	-708,904.87
78,846.000	HINDUSTAN AERONAUTICS LTD	1,769.8000	114,520,424.16	0.00	139,541,650.80		25,021,226.64
F1BFLVFD5		22.4103	1,558,195.10	0.00	1,766,965.13	0.49	208,770.03
SUBTOTAL INDIA			531,244,980.29	5,363,686.01	515,730,444.35		-15,514,535.94
			7,170,142.65	67,715.79	6,530,506.89	1.80	-639,635.76

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TOTAL EQUITY INDIAN RUPEE			531,244,980.29	5,363,686.01	515,730,444.35		-15,514,535.94
			7,170,142.65	67,715.79	6,530,506.89	1.80	-639,635.76
INDONESIAN RUPIAH							
INDONESIA							
2,687,763.000	BANK MANDIRI PERSERO TBK PT FL6651044	7,925.0000	19,433,825,397.00	0.00	21,300,521,775.00		1,866,696,378.00
		0.5320	1,353,456.58	0.00	1,429,797.52	0.39	76,340.94
4,727,898.000	TELKOM INDONESIA PERSERO TBK P FLBD4T6W5	4,000.0000	19,486,479,277.00	0.00	18,911,592,000.00		-574,887,277.00
		0.2685	1,357,700.97	0.00	1,269,440.61	0.35	-88,260.36
SUBTOTAL INDONESIA			38,920,304,674.00	0.00	40,212,113,775.00		1,291,809,101.00
			2,711,157.55	0.00	2,699,238.13	0.74	-11,919.42
TOTAL EQUITY INDONESIAN RUPIAH			38,920,304,674.00	0.00	40,212,113,775.00		1,291,809,101.00
			2,711,157.55	0.00	2,699,238.13	0.74	-11,919.42
ISRAELI SHEKEL							
ISRAEL							
18,922.000	IDI INSURANCE CO LTD FZBD04HH4	91.0000	2,145,016.03	0.00	1,721,902.00		-423,114.03
		25.9840	654,866.75	0.00	491,669.97	0.14	-163,196.78
JAPANESE YEN							
JAPAN							
67,200.000	ASICS CORP FJ6057379	2,453.0000	138,785,340.00	1,075,200.00	164,841,600.00		26,056,260.00
		18.0560	1,194,182.98	7,962.84	1,213,364.24	0.33	19,181.26
29,000.000	BENESSE HOLDINGS INC FJ6121928	2,197.0000	82,184,738.00	0.00	63,713,000.00		-18,471,738.00
		16.1717	763,960.38	0.00	468,977.95	0.13	-294,982.43
60,600.000	CANON INC FJ6172327	3,085.0000	165,236,310.00	3,030,000.00	186,951,000.00		21,714,690.00
		22.7080	1,506,943.08	22,439.91	1,376,106.86	0.38	-130,836.22
19,500.000	DAIFUKU CO LTD FJ6250024	7,760.0000	165,284,246.00	0.00	151,320,000.00		-13,964,246.00
		57.1197	1,239,724.12	0.00	1,113,834.59	0.31	-125,889.53
13,100.000	DAITO TRUST CONSTRUCTION CO LT FJ6250503	11,710.0000	155,144,357.00	0.00	153,401,000.00		-1,743,357.00
		86.1948	1,133,806.13	0.00	1,129,152.39	0.31	-4,653.74
39,100.000	SCREEN HOLDINGS CO LTD FJ6251022	9,170.0000	434,699,850.00	0.00	358,547,000.00		-76,152,850.00
		67.4984	3,896,291.69	0.00	2,639,188.81	0.73	-1,257,102.88
57,600.000	EISAI CO LTD FJ6307204	5,725.0000	320,126,748.00	0.00	329,760,000.00		9,633,252.00
		42.1405	2,372,039.22	0.00	2,427,293.78	0.67	55,254.56
51,200.000	H.U. GROUP HOLDINGS INC FJ6356615	2,949.0000	168,244,006.00	0.00	150,988,800.00		-17,255,206.00
		21.7070	1,534,373.05	0.00	1,111,396.70	0.31	-422,976.35
237,900.000	FUJIKURA LTD FJ6356706	769.0000	168,562,643.00	0.00	182,945,100.00		14,382,457.00
		5.6604	1,536,683.80	0.00	1,346,620.28	0.37	-190,063.52

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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
8,800.000 FJ6356946	FUJITSU LTD	16,965.0000 124.8758	152,672,727.00 1,115,743.28	0.00 0.00	149,292,000.00 1,098,906.91	0.30	-3,380,727.00 -16,836.37
185,000.000 FJ6429305	HITACHI ZOSEN CORP	854.0000 6.2861	168,076,335.00 1,256,656.89	0.00 0.00	157,990,000.00 1,162,931.05	0.32	-10,086,335.00 -93,725.84
191,900.000 FJ6569464	MARUBENI CORP	1,224.0000 9.0096	130,946,640.00 1,257,438.69	0.00 0.00	234,885,600.00 1,728,943.34	0.48	103,938,960.00 471,504.65
103,500.000 FJ6597044	MITSUBISHI ELECTRIC CORP	1,451.0000 10.6805	164,918,292.00 1,504,042.78	0.00 0.00	150,178,500.00 1,105,432.25	0.31	-14,739,792.00 -398,610.53
262,700.000 FJ6635679	RENESAS ELECTRONICS CORP	1,233.0000 9.0759	344,919,819.00 2,788,101.54	0.00 0.00	323,909,100.00 2,384,226.54	0.66	-21,010,719.00 -403,875.00
33,000.000 FJ6660107	ONO PHARMACEUTICAL CO LTD	3,482.0000 25.6303	107,567,156.00 1,014,565.09	0.00 0.00	114,906,000.00 845,798.82	0.23	7,338,844.00 -168,766.27
45,800.000 FJ6729118	RICOH LEASING CO LTD	3,495.0000 25.7260	155,972,482.00 1,260,726.44	0.00 0.00	160,071,000.00 1,178,248.86	0.33	4,098,518.00 -82,477.58
17,300.000 FJ6804689	SHIONOGI & CO LTD	6,855.0000 50.4582	123,959,342.00 1,069,903.73	0.00 0.00	118,591,500.00 872,927.01	0.24	-5,367,842.00 -196,976.72
267,200.000 FJ6858560	SUMITOMO CHEMICAL CO LTD	531.0000 3.9086	163,093,481.00 1,485,855.79	0.00 0.00	141,883,200.00 1,044,372.30	0.29	-21,210,281.00 -441,483.49
99,800.000 FJ6858941	SUMITOMO CORP	1,857.0000 13.6690	163,932,650.00 1,495,053.81	0.00 0.00	185,328,600.00 1,364,164.72	0.38	21,395,950.00 -130,889.09
242,800.000 FJ6870441	TAKEDA PHARMACEUTICAL CO LTD	3,818.0000 28.1035	900,885,901.00 7,941,627.18	0.00 0.00	927,010,400.00 6,823,527.96	1.88	26,124,499.00 -1,118,099.22
32,400.000 FJ6894300	TOKYO SEIMITSU CO LTD	4,460.0000 32.8291	153,041,865.00 1,322,924.96	0.00 0.00	144,504,000.00 1,063,663.45	0.29	-8,537,865.00 -259,261.51
305,400.000 FJ6985389	ASTELLAS PHARMA INC	2,115.0000 15.5681	534,032,303.00 4,990,590.87	0.00 0.00	645,921,000.00 4,754,488.19	1.31	111,888,697.00 -236,102.68
65,300.000 FJB1CWJM8	NOMURA REAL ESTATE HOLDINGS IN	3,325.0000 24.4746	131,778,519.00 1,237,852.23	0.00 0.00	217,122,500.00 1,598,192.91	0.44	85,343,981.00 360,340.68
164,300.000 FJB1FF8P7	IDEMITSU KOSAN CO LTD	3,270.0000 24.0698	482,174,395.00 4,379,371.72	0.00 0.00	537,261,000.00 3,954,664.86	1.09	55,086,605.00 -424,706.86
104,800.000 FJB2Q4CS7	MS&AD INSURANCE GROUP HOLDINGS	4,158.0000 30.6062	319,190,254.00 2,973,529.05	0.00 0.00	435,758,400.00 3,207,525.64	0.89	116,568,146.00 233,996.59
30,500.000 FJB5LTM91	OTSUKA HOLDINGS CO LTD	4,818.0000 35.4643	132,042,800.00 1,234,792.83	1,525,000.00 11,294.02	146,949,000.00 1,081,660.58	0.30	14,906,200.00 -153,132.25
22,400.000 FJBKSH60	NIPPON EXPRESS HOLDINGS INC	7,370.0000 54.2490	179,702,818.00 1,546,637.01	5,600,000.00 41,473.11	165,088,000.00 1,215,177.93	0.34	-14,614,818.00 -331,459.08
SUBTOTAL JAPAN			6,307,176,017.00	11,230,200.00	6,699,117,300.00		391,941,283.00
			55,053,418.34	83,169.88	49,310,788.92	13.62	-5,742,629.42

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TOTAL EQUITY JAPANESE YEN			6,307,176,017.00	11,230,200.00	6,699,117,300.00		391,941,283.00
			55,053,418.34	83,169.88	49,310,788.92	13.62	-5,742,629.42
MEXICAN PESO							
MEXICO							
206,584.000	COCA-COLA FEMSA SAB DE CV	111.4700	19,332,935.02	0.00	23,027,918.48		3,694,983.46
LMBHHP0S6		5.5249	875,268.58	0.00	1,141,366.16	0.32	266,097.58
NEW TAIWAN DOLLAR							
TAIWAN							
179,000.000	REALTEK SEMICONDUCTOR CORP	363.0000	59,429,509.00	0.00	64,977,000.00		5,547,491.00
FA6051421		12.2085	2,015,093.41	0.00	2,185,312.83	0.60	170,219.42
251,081.000	EVERGREEN MARINE CORP TAIWAN L	84.6000	36,265,522.00	3,570,371.10	21,241,452.60		-15,024,069.40
FA6324505		2.8453	1,228,565.63	120,181.97	714,394.62	0.20	-514,171.01
73,029.000	NOVATEK MICROELECTRONICS CORP	302.0000	34,000,026.00	0.00	22,054,758.00		-11,945,268.00
FA6346334		10.1569	1,198,894.28	0.00	741,747.78	0.20	-457,146.50
45,000.000	MEDIATEK INC	651.0000	41,334,090.00	2,746,389.90	29,295,000.00		-12,039,090.00
FA6372488		21.8945	1,488,417.18	92,396.12	985,252.31	0.27	-503,164.87
682,100.000	KINDOM DEVELOPMENT CO LTD	32.6000	25,935,330.10	0.00	22,236,460.00		-3,698,870.10
FA6491320		1.0964	885,935.89	0.00	747,858.80	0.21	-138,077.09
1,705,000.000	CTBC FINANCIAL HOLDING CO LTD	25.1000	33,261,854.00	0.00	42,795,500.00		9,533,646.00
FA6527669		0.8442	1,180,775.46	0.00	1,439,302.45	0.40	258,526.99
250,024.000	SITRONIX TECHNOLOGY CORP	200.0000	37,622,004.10	0.00	50,004,800.00		12,382,795.90
FA6718771		6.7264	1,253,544.49	0.00	1,681,766.33	0.46	428,221.84
59,000.000	RAYDIUM SEMICONDUCTOR CORP	347.5000	34,016,811.00	0.00	20,502,500.00		-13,514,311.00
FAB28XZG3		11.6872	1,199,499.10	0.00	689,542.09	0.19	-509,957.01
SUBTOTAL TAIWAN			301,865,146.20	6,316,761.00	273,107,470.60		-28,757,675.60
			10,450,725.44	212,578.09	9,185,177.21	2.53	-1,265,548.23
TOTAL EQUITY NEW TAIWAN DOLLAR			301,865,146.20	6,316,761.00	273,107,470.60		-28,757,675.60
			10,450,725.44	212,578.09	9,185,177.21	2.53	-1,265,548.23
NORWEGIAN KRONE							
NORWAY							
76,029.000	EQUINOR ASA	342.5500	10,501,020.91	0.00	26,043,733.95		15,542,713.04
SN7133606		34.6719	1,145,284.21	0.00	2,636,072.16	0.73	1,490,787.95
30,195.000	YARA INTERNATIONAL ASA	411.6000	10,513,697.87	0.00	12,428,262.00		1,914,564.13
SN7751258		41.6610	1,139,835.15	0.00	1,257,953.09	0.35	118,117.94
274,052.000	NORSK HYDRO ASA	55.1600	11,023,240.41	0.00	15,116,708.32		4,093,467.91
SNB11HK30		5.5831	1,255,984.56	0.00	1,530,069.92	0.42	274,085.36

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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
49,454.000	AKER BP ASA	342.1000	10,800,794.19	0.00	16,918,213.40		6,117,419.21
SNB1L95G4		34.6264	1,230,472.34	0.00	1,712,413.11	0.47	481,940.77
98,088.000	ORKLA ASA	78.7200	8,332,505.58	0.00	7,721,487.36		-611,018.22
SNB1VQF41		7.9678	833,179.97	0.00	781,546.84	0.22	-51,633.13
489,879.000	AKER SOLUTIONS ASA	26.7600	12,545,915.87	0.00	13,109,162.04		563,246.17
SNBQN1C50		2.7086	1,452,829.08	0.00	1,326,871.84	0.37	-125,957.24
SUBTOTAL NORWAY			63,717,174.83	0.00	91,337,567.07		27,620,392.24
			7,057,585.31	0.00	9,244,926.96	2.56	2,187,341.65
TOTAL EQUITY NORWEGIAN KRONE			63,717,174.83	0.00	91,337,567.07		27,620,392.24
			7,057,585.31	0.00	9,244,926.96	2.56	2,187,341.65
POLISH ZLOTY							
POLAND							
56,080.000	BANK POLSKA KASA OPIEKI SA	81.5400	5,128,641.32	0.00	4,572,763.20		-555,878.12
EG5473111		18.1367	1,199,463.72	0.00	1,017,107.60	0.28	-182,356.12
POUND STERLING							
AUSTRALIA							
49,293.000	BHP GROUP LTD	22.9700	1,332,102.68	0.00	1,132,260.21		-199,842.47
EX0144405		27.8959	1,675,984.99	0.00	1,375,073.41	0.38	-300,911.58
GIBRALTAR							
382,374.000	888 HOLDINGS PLC	1.6760	1,062,046.13	0.00	640,858.82		-421,187.31
EXB0L4LM9		2.0354	1,398,070.54	0.00	778,290.99	0.21	-619,779.55
UNITED KINGDOM							
91,114.000	ASHTREAD GROUP PLC	34.3900	2,313,765.74	0.00	3,133,410.46		819,644.72
EX0053671		41.7649	2,917,190.75	0.00	3,805,370.33	1.05	888,179.58
760,406.000	BAE SYSTEMS PLC	8.3020	3,762,512.01	0.00	6,312,890.61		2,550,378.60
EX0263494		10.0824	4,650,397.28	0.00	7,666,690.00	2.12	3,016,292.72
541,284.000	SPIRENT COMMUNICATIONS PLC	2.4860	1,343,595.45	0.00	1,345,632.02		2,036.57
EX0472608		3.0191	1,681,744.04	0.00	1,634,202.81	0.45	-47,541.23
543,226.000	SERCO GROUP PLC	1.7420	989,417.68	0.00	946,299.69		-43,117.99
EX0797376		2.1156	1,239,311.65	0.00	1,149,233.66	0.32	-90,077.99
365,169.000	BP PLC	3.8830	1,160,038.85	0.00	1,417,951.23		257,912.38
EX0798051		4.7157	1,613,614.04	0.00	1,722,030.87	0.48	108,416.83
85,203.000	GSK PLC	17.6560	1,356,700.84	11,928.42	1,504,344.17		147,643.33
EX0925282		21.4423	1,670,704.27	14,486.47	1,826,950.78	0.50	156,246.51
174,486.000	PAGEGROUP PLC	3.9960	1,065,323.22	0.00	697,246.06		-368,077.16
EX3023234		4.8529	1,460,041.98	0.00	846,770.48	0.23	-613,271.50

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732,942.000 EX3127480	MARKS & SPENCER GROUP PLC	1.3550 1.6456	1,026,740.29 1,416,028.88	0.00 0.00	993,136.41 1,206,114.51	0.33	-33,603.88 -209,914.37
56,357.000 EX3174300	BURBERRY GROUP PLC	16.4100 19.9291	974,072.99 1,224,655.50	19,950.38 24,242.29	924,818.37 1,123,145.67	0.31	-49,254.62 -101,509.83
4,191,211.000 EXB033F22	CENTRICA PLC	0.8000 0.9716	3,341,362.76 4,408,719.48	0.00 0.00	3,352,968.80 4,072,012.96	1.12	11,606.04 -336,706.52
250,430.000 EXB06QFB8	IG GROUP HOLDINGS PLC	6.9050 8.3858	2,069,112.31 2,865,975.75	0.00 0.00	1,729,219.15 2,100,050.20	0.58	-339,893.16 -765,925.55
177,230.000 EXB1VNSX3	DRAX GROUP PLC	6.4300 7.8089	556,123.55 733,392.91	0.00 0.00	1,139,588.90 1,383,973.74	0.38	583,465.35 650,580.83
272,193.000 EXB45C9X1	CHEMRING GROUP PLC	3.1500 3.8255	885,703.03 1,161,083.18	0.00 0.00	857,407.95 1,041,279.08	0.29	-28,295.08 -119,804.10
142,317.000 EXB61TVQ3	INCHCAPE PLC	6.9550 8.4465	946,459.52 1,257,844.11	0.00 0.00	989,814.74 1,202,080.51	0.33	43,355.22 -55,763.60
353,539.000 EXBJ1DLW8	MAN GROUP PLC/JERSEY	2.4980 3.0337	409,198.83 539,908.15	0.00 0.00	883,140.42 1,072,529.88	0.30	473,941.59 532,621.73
16,569.000 EXBJVNSS5	FERGUSON PLC	91.8800 111.5837	1,015,058.71 1,265,052.38	0.00 0.00	1,522,359.72 1,848,829.76	0.51	507,301.01 583,777.38
1,278,337.000 EXBKFB1C0	M&G PLC	1.9460 2.3633	2,773,239.90 3,529,837.22	0.00 0.00	2,487,643.80 3,021,119.01	0.83	-285,596.10 -508,718.21
247,868.000 EXBP6MXD8	SHELL PLC	21.3400 25.9164	4,123,020.92 5,579,322.10	0.00 0.00	5,289,503.12 6,423,837.06	1.77	1,166,482.20 844,514.96
SUBTOTAL UNITED KINGDOM			30,111,446.60	31,878.80	35,527,375.62		5,415,929.02
			39,214,823.67	38,728.76	43,146,221.31	11.90	3,931,397.64
TOTAL EQUITY POUND STERLING			32,505,595.41	31,878.80	37,300,494.65		4,794,899.24
			42,288,879.20	38,728.76	45,299,585.71	12.49	3,010,706.51
SOUTH AFRICAN RAND							
SOUTH AFRICA							
8,744.000 KS6761008	ANGLO AMERICAN PLATINUM LTD	1,425.0000 86.9831	9,604,819.75 544,161.40	0.00 0.00	12,460,200.00 760,579.89	0.21	2,855,380.25 216,418.49
113,541.000 KSB030GJ4	STANDARD BANK GROUP LTD	155.1700 9.4717	18,531,702.48 1,206,894.18	0.00 0.00	17,618,156.97 1,075,425.43	0.30	-913,545.51 -131,468.75
383,660.000 KSB06KZ98	WOOLWORTHS HOLDINGS LTD/SOUTH	54.2500 3.3115	21,487,266.63 1,419,279.76	0.00 0.00	20,813,555.00 1,270,474.90	0.35	-673,711.63 -148,804.86
189,572.000 KSB65B4D1	VODACOM GROUP LTD	131.1300 8.0043	24,177,569.43 1,381,286.85	0.00 0.00	24,858,576.36 1,517,386.02	0.42	681,006.93 136,099.17
SUBTOTAL SOUTH AFRICA			73,801,358.29	0.00	75,750,488.33		1,949,130.04
			4,551,622.19	0.00	4,623,866.24	1.28	72,244.05

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SWITZERLAND							
117,111.000	CIE FINANCIERE RICHEMONT SA	172.5400	28,987,364.88	0.00	20,206,331.94		-8,781,032.94
KSB3DXNG3		10.5320	1,815,397.85	0.00	1,233,409.56	0.34	-581,988.29
TOTAL EQUITY SOUTH AFRICAN RAND			102,788,723.17	0.00	95,956,820.27		-6,831,902.90
			6,367,020.04	0.00	5,857,275.80	1.62	-509,744.24
SOUTH KOREAN WON							
SOUTH KOREA							
79,952.000	KOREA GAS CORP	39,550.0000	3,459,203,591.92	0.00	3,162,101,600.00		-297,101,991.92
FK6182075		30.4606	2,930,768.62	0.00	2,435,384.25	0.67	-495,384.37
177,848.000	MIRAE ASSET SECURITIES CO LTD	6,620.0000	1,596,680,637.00	0.00	1,177,353,760.00		-419,326,877.00
FK6249650		5.0986	1,334,960.54	0.00	906,773.14	0.25	-428,187.40
30,125.000	SAMSUNG SECURITIES CO LTD	33,450.0000	1,279,838,292.00	0.00	1,007,681,250.00		-272,157,042.00
FK6408447		25.7625	1,173,733.30	0.00	776,094.94	0.21	-397,638.36
93,234.000	SAMSUNG ELECTRONICS CO LTD	57,000.0000	5,121,199,183.04	26,252,829.72	5,314,338,000.00		193,138,816.96
FK6771729		43.9002	4,277,624.93	20,247.42	4,092,991.53	1.13	-184,633.40
134,156.000	PARTRON CO LTD	8,450.0000	1,620,004,156.00	0.00	1,133,618,200.00		-486,385,956.00
FKB1GN4B1		6.5080	1,375,752.30	0.00	873,088.93	0.24	-502,663.37
31,922.000	KB FINANCIAL GROUP INC	48,150.0000	1,359,887,732.36	0.00	1,537,044,300.00		177,156,567.64
FKB3DF0Y1		37.0841	1,199,037.49	0.00	1,183,799.24	0.33	-15,238.25
34,878.000	LX SEMICON CO LTD	95,800.0000	1,801,557,793.00	0.00	3,341,312,400.00		1,539,754,607.00
FKB53YZC6		73.7831	1,651,696.58	0.00	2,573,408.64	0.71	921,712.06
29,770.000	GOLFZON CO LTD	134,400.0000	4,206,656,089.20	0.00	4,001,088,000.00		-205,568,089.20
FKBVG1NCO		103.5121	3,650,539.23	0.00	3,081,553.95	0.85	-568,985.28
SUBTOTAL SOUTH KOREA			20,445,027,474.52	26,252,829.72	20,674,537,510.00		229,510,035.48
			17,594,112.99	20,247.42	15,923,094.62	4.39	-1,671,018.37
TOTAL EQUITY SOUTH KOREAN WON			20,445,027,474.52	26,252,829.72	20,674,537,510.00		229,510,035.48
			17,594,112.99	20,247.42	15,923,094.62	4.39	-1,671,018.37
SWEDISH KRONA							
SWEDEN							
215,331.000	TELEFONAKTIEBOLAGET LM ERICSSO	76.2700	19,074,063.56	0.00	16,423,295.37		-2,650,768.19
SS5959373		7.4429	2,032,404.09	0.00	1,602,679.25	0.44	-429,724.84
49,774.000	VOLVO AB	158.3800	11,209,114.48	0.00	7,883,206.12		-3,325,908.36
SSB1QH836		15.4556	1,334,132.50	0.00	769,288.42	0.21	-564,844.08
367,628.000	ATLAS COPCO AB	85.5400	33,615,438.89	0.00	31,446,899.12		-2,168,539.77
SSBLDBN57		8.3475	3,872,306.20	0.00	3,068,768.58	0.85	-803,537.62
SUBTOTAL SWEDEN			63,898,616.93	0.00	55,753,400.61		-8,145,216.32
			7,238,842.79	0.00	5,440,736.25	1.50	-1,798,106.54

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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
TOTAL EQUITY SWEDISH KRONA			63,898,616.93	0.00	55,753,400.61		-8,145,216.32
			7,238,842.79	0.00	5,440,736.25	1.50	-1,798,106.54
SWISS FRANC							
SWITZERLAND							
28,423.000	NOVARTIS AG	80.8500	2,302,888.85	0.00	2,297,999.55		-4,889.30
ES7103066		84.4519	2,418,919.79	0.00	2,400,375.57	0.66	-18,544.22
14,394.000	ROCHE HOLDING AG	368.4000	4,997,116.81	0.00	5,302,749.60		305,632.79
ES7108917		384.8122	5,192,476.69	0.00	5,538,987.41	1.53	346,510.72
4,224.000	SCHINDLER HOLDING AG	174.1000	970,656.56	0.00	735,398.40		-235,258.16
ESB11TCY9		181.8562	1,020,114.04	0.00	768,160.44	0.21	-251,953.60
17,288.000	DKSH HOLDING AG	78.8000	920,857.13	0.00	1,362,294.40		441,437.27
ESB71QPM4		82.3105	961,874.49	0.00	1,422,984.70	0.39	461,110.21
90,951.000	UBS GROUP AG	15.3900	1,509,828.75	0.00	1,399,735.89		-110,092.86
ESBRJL171		16.0756	1,631,629.93	0.00	1,462,094.21	0.40	-169,535.72
19,234.000	GALENICA AG	73.3000	1,240,464.45	0.00	1,409,852.20		169,387.75
ESBYQCQ30		76.5655	1,364,415.82	0.00	1,472,661.20	0.41	108,245.38
SUBTOTAL SWITZERLAND			11,941,812.55	0.00	12,508,030.04		566,217.49
			12,589,430.76	0.00	13,065,263.53	3.60	475,832.77
TOTAL EQUITY SWISS FRANC			11,941,812.55	0.00	12,508,030.04		566,217.49
			12,589,430.76	0.00	13,065,263.53	3.60	475,832.77
THAILAND BAHT							
THAILAND							
2,082,800.000	SUPALAI PCL	18.6000	40,453,724.04	0.00	38,740,080.00		-1,713,644.04
FB6554695		0.5261	1,345,570.26	0.00	1,095,745.42	0.30	-249,824.84
926,800.000	REGIONAL CONTAINER LINES PCL	38.5000	41,478,197.17	0.00	35,681,800.00		-5,796,397.17
FB6693832		1.0890	1,202,760.81	0.00	1,009,243.37	0.28	-193,517.44
2,386,700.000	BEC WORLD PCL	13.9000	40,817,981.19	0.00	33,175,130.00		-7,642,851.19
FB6728323		0.3932	1,223,679.58	0.00	938,343.36	0.26	-285,336.22
387,200.000	PTT EXPLORATION & PRODUCTION P	159.5000	44,281,935.49	0.00	61,758,400.00		17,476,464.51
FBB1359K9		4.5114	1,475,326.86	0.00	1,746,808.06	0.48	271,481.20
1,954,300.000	BANGKOK CHAIN HOSPITAL PCL	18.7000	39,280,778.23	0.00	36,545,410.00		-2,735,368.23
FBB7Z0716		0.5289	1,183,964.42	0.00	1,033,670.18	0.29	-150,294.24
744,663.000	MEGA LIFESCIENCES PCL	50.5000	35,840,806.20	0.00	37,605,481.50		1,764,675.30
FBBGH17Y2		1.4284	1,044,741.78	0.00	1,063,653.82	0.29	18,912.04
487,937.000	MEGA LIFESCIENCES PCL	50.5000	23,362,110.51	0.00	24,640,818.50		1,278,707.99
FBBGLZX72		1.4284	675,477.61	0.00	696,954.27	0.19	21,476.66
SUBTOTAL THAILAND			265,515,532.83	0.00	268,147,120.00		2,631,587.17
			8,151,521.32	0.00	7,584,418.48	2.09	-567,102.84

HB0F10000002 - GLOBEFLEX ACWI EX US

6/30/2022

Status: PRELIMINARY

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL EQUITY THAILAND BAHT			265,515,532.83	0.00	268,147,120.00		2,631,587.17
			8,151,521.32	0.00	7,584,418.48	2.09	-567,102.84
TURKISH LIRA							
TURKEY							
2,222,939.000	AKBANK TAS	8.0200	17,977,937.00	0.00	17,827,970.78		-149,966.22
ETB03MN79		0.4803	1,328,345.54	0.00	1,067,766.95	0.29	-260,578.59
357,400.000	DOGUS OTOMOTIV SERVIS VE TICAR	75.3500	19,813,610.31	0.00	26,930,090.00		7,116,479.69
ETB03MRJ9		4.5129	1,346,306.35	0.00	1,612,918.28	0.45	266,611.93
79,779.000	FORD OTOMOTIV SANAYI AS	267.0000	5,799,993.90	0.00	21,300,993.00		15,500,999.10
ETB03MSR0		15.9914	831,582.86	0.00	1,275,775.94	0.35	444,193.08
185,341.000	TURKIYE PETROL RAFINERILERI AS	264.5000	32,902,183.87	0.00	49,022,694.50		16,120,510.63
ETB03MYT9		15.8416	2,380,604.96	0.00	2,936,106.04	0.81	555,501.08
93,407.000	COCA-COLA ICECEK AS	129.2000	4,680,442.98	0.00	12,068,184.40		7,387,741.42
ETB058ZV2		7.7381	600,794.69	0.00	722,797.26	0.20	122,002.57
1,227,313.000	ENERJISA ENERJI AS	13.6000	17,951,178.93	0.00	16,691,456.80		-1,259,722.13
ETBD0MXB4		0.8145	1,326,398.25	0.00	999,697.95	0.28	-326,700.30
SUBTOTAL TURKEY			99,125,346.99	0.00	143,841,389.48		44,716,042.49
			7,814,032.65	0.00	8,615,062.42	2.38	801,029.77
TOTAL EQUITY TURKISH LIRA			99,125,346.99	0.00	143,841,389.48		44,716,042.49
			7,814,032.65	0.00	8,615,062.42	2.38	801,029.77
U.S. DOLLAR							
CHINA							
1,015,413.000	SHANGHAI BAOSIGHT SOFTWARE CO	4.2180	4,294,348.57	0.00	4,283,012.03		-11,336.54
FC6835423	CN/900926	4.2180	4,294,348.57	0.00	4,283,012.03	1.18	-11,336.54
IRELAND							
7,635.000	ICON PLC	216.7000	1,473,758.19	0.00	1,654,504.50		180,746.31
G4705A100		216.7000	1,473,758.19	0.00	1,654,504.50	0.46	180,746.31
5,787.000	ICON PLC	216.7000	908,732.61	0.00	1,254,042.90		345,310.29
NAB94G474		216.7000	908,732.61	0.00	1,254,042.90	0.35	345,310.29
SUBTOTAL IRELAND			2,382,490.80	0.00	2,908,547.40		526,056.60
			2,382,490.80	0.00	2,908,547.40	0.81	526,056.60
ISRAEL							
78,854.000	ZIM INTEGRATED SHIPPING SERVIC	47.2300	4,953,907.93	0.00	3,724,274.42		-1,229,633.51
M9T951109		47.2300	4,953,907.93	0.00	3,724,274.42	1.03	-1,229,633.51
TOTAL EQUITY U.S. DOLLAR			11,630,747.30	0.00	10,915,833.85		-714,913.45
			11,630,747.30	0.00	10,915,833.85	3.02	-714,913.45
UAE DIRHAM							

HB0F10000002 - GLOBEFLEX ACWI EX US

6/30/2022

Status: PRELIMINARY

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
UNITED ARAB EMIRATES							
1,323,764.000	ALDAR PROPERTIES PJSC	4.4500	4,765,624.60	0.00	5,890,749.80		1,125,125.20
	FUB0LX3Y4	1.2115	1,297,421.71	0.00	1,603,754.26	0.44	306,332.55
1,197,632.000	FERTIGLOBE PLC	4.8100	4,646,004.10	0.00	5,760,609.92		1,114,605.82
	FUBMXCL78	1.3095	1,264,889.96	0.00	1,568,323.73	0.43	303,433.77
SUBTOTAL UNITED ARAB EMIRATES			9,411,628.70	0.00	11,651,359.72		2,239,731.02
			2,562,311.67	0.00	3,172,077.99	0.87	609,766.32
TOTAL EQUITY UAE DIRHAM			9,411,628.70	0.00	11,651,359.72		2,239,731.02
			2,562,311.67	0.00	3,172,077.99	0.87	609,766.32
TOTAL EQUITY			354,479,807.32	1,724,428.74	348,166,987.20	96.05	-6,312,820.12
TOTAL ASSETS - BASE:			368,996,745.73	3,266,162.36	362,329,347.79	99.97	-6,667,397.94
NET ASSETS - BASE:					365,595,510.15		



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX9145
HAMILTON CAPITAL BALANCED GROWTH
CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
100,120.13	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	100,120.13	100,120.13	0	0.00
		100,120.13	100,120.13	0	0.00
U S TREASURY BILLS					
5,665,000	CUSIP # 912796T33 U S TREASURY BILL 02/23/2023	5,577,192.50	5,601,806.93	14	0.00
		5,577,192.50	5,601,806.93	14	0.00
U S GOVERNMENT OBLIGATIONS					
2,633,000	CUSIP # 9128286Z8 UNITED STATES TREASURY NOTES 1.75% 06/30/2024	2,572,125.04	2,592,979.56	6	125.89
4,656,000	CUSIP # 912828W48 UNITED STATES TREASURY NOTES 2.125% 02/29/2024	4,595,984.16	4,672,681.39	11	33,617.73
		7,168,109.20	7,265,660.95	18	33,743.62
MUTUAL FUNDS - FIXED INCOME					
14,893	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	1,270,670.76	1,455,993.07	3	0.00
158,417	CUSIP # 78464A474 SPDR PORT SHRT TRM CORP BND	4,709,737.41	4,755,678.34	12	0.00
89,304	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	4,269,624.24	4,347,318.72	10	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX9145
HAMILTON CAPITAL BALANCED GROWTH
CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		10,250,032.41	10,558,990.13	25	0.00
	MUTUAL FUNDS - EQUITY				
24,708.589	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	3,259,557.06	3,043,501.27	8	0.00
13,666	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	1,290,207.06	1,404,991.90	3	0.00
28,110	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	1,379,076.60	1,530,411.34	3	0.00
14,567	CUSIP # 78464A300 SPDR S&P 600 SMALL CAP VALUE ETF	1,054,796.47	1,043,434.21	3	0.00
163,985	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	6,037,927.70	5,620,917.24	15	0.00
17,476	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	443,540.88	509,698.52	1	0.00
28,448	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	2,034,316.48	1,251,285.28	5	0.00
34,177	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	1,958,683.87	2,153,011.58	5	0.00
		17,458,106.12	16,557,251.34	43	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
59,551.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	59,551.39	59,551.39	0	0.00
		59,551.39	59,551.39	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXXXX9172
HAMILTON CAPITAL BALANCED INCOME
CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
287,429.62	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	287,429.62	287,429.62	9	0.00
		287,429.62	287,429.62	9	0.00
U S TREASURY BILLS					
248,000	CUSIP # 912796T33 U S TREASURY BILL 02/23/2023	244,156.00	245,233.56	8	0.00
		244,156.00	245,233.56	8	0.00
U S GOVERNMENT OBLIGATIONS					
366,000	CUSIP # 9128286Z8 UNITED STATES TREASURY NOTES 1.75% 06/30/2024	357,538.08	360,436.96	11	17.50
203,000	CUSIP # 912828W48 UNITED STATES TREASURY NOTES 2.125% 02/29/2024	200,383.33	203,727.30	6	1,465.72
		557,921.41	564,164.26	18	1,483.22
MUTUAL FUNDS - FIXED INCOME					
1,008	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	86,002.56	97,821.36	3	0.00
24,622	CUSIP # 78464A474 SPDR PORT SHRT TRM CORP BND	732,012.06	739,152.44	23	0.00
14,604	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	698,217.24	710,922.72	22	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXXXX9172
HAMILTON CAPITAL BALANCED INCOME
CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		1,516,231.86	1,547,896.52	48	0.00
	MUTUAL FUNDS - EQUITY				
405.998	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	53,559.26	52,041.36	2	0.00
721	CUSIP # 78464A300 SPDR S&P 600 SMALL CAP VALUE ETF	52,207.61	51,645.23	2	0.00
5,880	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	216,501.60	200,022.81	7	0.00
1,153	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	82,451.03	50,714.71	3	0.00
1,287	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	73,757.97	81,350.04	2	0.00
		478,477.47	435,774.15	15	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
66,824.97	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	66,824.97	66,824.97	2	0.00
		66,824.97	66,824.97	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX9083
HAMILTON CAPITAL DYNAMIC BOND
CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
414,856.62	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	414,856.62	414,856.62	15	0.00
		414,856.62	414,856.62	15	0.00
U S TREASURY BILLS					
101,000	CUSIP # 912796T33 U S TREASURY BILL 02/23/2023	99,434.50	99,873.35	4	0.00
		99,434.50	99,873.35	4	0.00
U S GOVERNMENT OBLIGATIONS					
323,000	CUSIP # 9128286Z8 UNITED STATES TREASURY NOTES 1.75% 06/30/2024	315,532.24	318,090.54	12	15.44
101,000	CUSIP # 912828W48 UNITED STATES TREASURY NOTES 2.125% 02/29/2024	99,698.11	100,631.99	4	729.25
		415,230.35	418,722.53	15	744.69
MUTUAL FUNDS - FIXED INCOME					
27,094	CUSIP # 78464A474 SPDR PORT SHRT TRM CORP BND	805,504.62	813,361.88	30	0.00
16,801	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	803,255.81	817,872.68	30	0.00
		1,608,760.43	1,631,234.56	60	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXXXX9083
HAMILTON CAPITAL DYNAMIC BOND
CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
158,479.37	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	158,479.37	158,479.37	6	0.00
		158,479.37	158,479.37	6	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX4042
HAMILTON CAPITAL DYNAMIC EQUITY
FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
9,792,431.34	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	9,792,431.34	9,792,431.34	6	0.00
		9,792,431.34	9,792,431.34	6	0.00
U S TREASURY BILLS					
23,098,000	CUSIP # 912796T33 U S TREASURY BILL 02/23/2023	22,739,981.00	22,840,341.81	15	0.00
		22,739,981.00	22,840,341.81	15	0.00
U S GOVERNMENT OBLIGATIONS					
21,012,000	CUSIP # 912828W48 UNITED STATES TREASURY NOTES 2.125% 02/29/2024	20,741,155.32	21,087,281.21	13	151,713.02
		20,741,155.32	21,087,281.21	13	151,713.02
MUTUAL FUNDS - FIXED INCOME					
55,310	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	4,719,049.20	5,326,296.66	3	0.00
		4,719,049.20	5,326,296.66	3	0.00
MUTUAL FUNDS - EQUITY					
140,439.187	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	18,526,737.55	17,891,114.45	12	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX4042
HAMILTON CAPITAL DYNAMIC EQUITY
FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
80,644	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	7,613,600.04	8,251,159.21	5	0.00
127,345	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	6,247,545.70	6,808,827.45	4	0.00
52,148	CUSIP # 78464A300 SPDR S&P 600 SMALL CAP VALUE ETF	3,776,036.68	3,777,941.67	2	0.00
837,520	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	30,837,486.40	28,666,453.10	20	0.00
186,187	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	4,725,426.06	5,056,702.92	3	0.00
141,992	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	10,153,847.92	5,893,160.89	7	0.00
206,653	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	11,843,283.43	12,876,431.56	8	0.00
		93,723,963.78	89,221,791.25	60	0.00
COMMON TRUST FUNDS - FIXED INCOME					
3,546,799.02	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,546,799.02	3,546,799.02	2	0.00
		3,546,799.02	3,546,799.02	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX9118
HAMILTON CAPITAL TARGETED EQUITY
CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,339,581.13	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	2,339,581.13	2,339,581.13	21	0.00
		2,339,581.13	2,339,581.13	21	0.00
MUTUAL FUNDS - FIXED INCOME					
7,078	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	603,894.96	692,652.37	5	0.00
		603,894.96	692,652.37	5	0.00
MUTUAL FUNDS - EQUITY					
26,822.159	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	3,538,379.22	3,850,400.34	32	0.00
2,617	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	247,070.97	272,862.68	2	0.00
14,126	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	693,021.56	876,218.70	6	0.00
14,036.56	CUSIP # 577130792 MATTHEWS JAPAN FUND INSTL	220,233.63	320,899.94	2	0.00
5,744	CUSIP # 78464A300 SPDR S&P 600 SMALL CAP VALUE ETF	415,923.04	475,705.31	4	0.00
9,042	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	332,926.44	345,418.11	3	0.00
3,559	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	90,327.42	104,530.82	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXXXX9118
HAMILTON CAPITAL TARGETED EQUITY
CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12,587	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	900,096.37	611,023.17	8	0.00
1,221.273	CUSIP # 922908645 VANGUARD MID CAP INDEX-ADM	297,868.48	333,984.33	3	0.00
1,480	CUSIP # 97717W851 WISDOMTREE JAPAN HEDGED EQUITY FUND	92,396.40	88,473.51	1	0.00
10,630	CUSIP # 97717X669 WISDOMTREE US QUAL DIVIDEND GRTH FD ETF	609,205.30	663,736.14	6	0.00
		7,437,448.83	7,943,253.05	68	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
633,487.21	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	633,487.21	633,487.21	6	0.00
		633,487.21	633,487.21	6	0.00



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Account Number

04/01/2022 through 06/30/2022
XXXXXX8397
HB&T BLACKROCK LARGE CAP EQUITY
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Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
472,319.2	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	472,319.20	472,319.20	1	0.00
		472,319.20	472,319.20	1	0.00
COMMON TRUST FUNDS - EQUITY					
2,716,064.262	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	89,968,813.86	75,905,247.84	99	0.00
		89,968,813.86	75,905,247.84	99	0.00



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Account Number

04/01/2022 through 06/30/2022
XXXXXX8315
HB&T BLACKROCK MID CAP EQUITY
INDEX

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
115,820.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	115,820.24	115,820.24	1	0.00
		115,820.24	115,820.24	1	0.00
COMMON TRUST FUNDS - EQUITY					
195,787.311	CUSIP # 06739Q412 BLACKROCK MID CAP EQ INDEX FUND F	22,215,018.99	18,737,748.33	99	0.00
		22,215,018.99	18,737,748.33	99	0.00



ACCOUNT STATEMENT

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04/01/2022 through 06/30/2022
XXXXXX8351
HB&T BLACKROCK MSCI ACWI EX-US
INDEX

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
53,648.43	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	53,648.43	53,648.43	1	0.00
		53,648.43	53,648.43	1	0.00
COMMON TRUST FUNDS - EQUITY					
773,707.863	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	9,594,054.87	9,617,760.19	99	0.00
		9,594,054.87	9,617,760.19	99	0.00



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Account Number

04/01/2022 through 06/30/2022
XXXXXXXX8379
HB&T BLACKROCK SMALL CAP EQUITY
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Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
69,044.84	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	69,044.84	69,044.84	1	0.00
		69,044.84	69,044.84	1	0.00
COMMON TRUST FUNDS - EQUITY					
227,029.357	CUSIP # 06739Q271 BLACKROCK RUSSELL 2000 INDEX FUND F	12,468,951.75	10,932,412.05	99	0.00
		12,468,951.75	10,932,412.05	99	0.00



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04/01/2022 through 06/30/2022
XXXXXX8333
HB&T BLACKROCK SHORT TERM BOND
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Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
381,907.554	CUSIP # 09257C203 BLACKROCK 1-3 YEAR GOVRNMT CRED BND INDX F	4,318,152.33	4,316,581.25	99	0.00
25,215.62	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	25,215.62	25,215.62	1	0.00
		4,343,367.95	4,341,796.87	100	0.00



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04/01/2022 through 06/30/2022
XXXXXX8299
HB&T BLACKROCK U.S. AGGREGATE
BOND INDEX

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
2,349,686.802	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	27,195,275.05	28,820,262.13	100	0.00
129,584.37	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	129,584.37	129,584.37	0	0.00
		27,324,859.42	28,949,846.50	100	0.00



ACCOUNT STATEMENT

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Account Number

04/01/2022 through 06/30/2022
XXXXXX8896
HB&T LINCOLN STABLE VALUE CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,691,430.12	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,691,430.12	1,691,430.12	0	0.00
		1,691,430.12	1,691,430.12	0	0.00
INSURANCE POLICIES/ANNUITIES					
278,161,796.9211	CUSIP # 53422R604 LINCOLN STABLE VALUE ACCOUNT	337,132,097.87	324,596,198.16	99	0.00
		337,132,097.87	324,596,198.16	99	0.00



ACCOUNT STATEMENT

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Account Number

04/01/2022 through 06/30/2022
XXXXXX5149
METLIFE STABLE VALUE 32956 FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
679,679.22	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	679,679.22	679,679.22	3	0.00
		679,679.22	679,679.22	3	0.00
INSURANCE POLICIES/ANNUITIES					
179,791.15	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	21,328,264.54	20,339,950.33	97	0.00
		21,328,264.54	20,339,950.33	97	0.00



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XXXXXX1232
HB&T METLIFE STABLE VALUE FUND
#29551

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
2,120,974.1	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,120,974.10	2,120,974.10	4	0.00
		2,120,974.10	2,120,974.10	4	0.00
INSURANCE POLICIES/ANNUITIES					
3,782,714.135441	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	51,524,349.24	48,302,888.08	96	0.00
		51,524,349.24	48,302,888.08	96	0.00



ACCOUNT STATEMENT

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Account Number

04/01/2022 through 06/30/2022
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,039,883.02	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	2,039,883.02	2,039,883.02	7	90.16
6,065,476	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	6,065,476.00	6,065,476.00	22	0.00
		8,105,359.02	8,105,359.02	29	90.16
COMMERCIAL PAPER/REPO AGREEMENTS					
2,000,000	CUSIP # 04821UJ78 ATLANTIC ASSET SEC LLC A1/P1 09/07/2022	1,992,730.28	1,992,730.28	7	838.82
250,000	CUSIP # 06743VH86 BARCLAYS CAPITAL INC A1/P1 08/08/2022	249,513.61	249,513.61	1	100.14
2,000,000	CUSIP # 06945MHV1 BARTON CAPITAL A1/P1 08/29/2022	1,993,769.17	1,993,769.17	7	812.71
2,000,000	CUSIP # 46590EGF9 JPMORGAN SECURITIES LLC A1/P1 07/15/2022	1,994,302.50	1,994,302.50	7	4,906.18
2,000,000	CUSIP # 55607LHN7 MACQUARIE BANK A1/P1 08/22/2022	1,991,819.72	1,991,819.72	7	3,971.00
2,000,000	CUSIP # 59157UHN3 METLIFE SHORT TERM FUND A1/P1 08/22/2022	1,993,135.83	1,993,135.83	7	3,332.13
2,000,000	CUSIP # 64106HHA2 NESTLE FINANCE INTL LTD A1/P1 08/10/2022	1,994,946.94	1,994,946.94	7	2,776.40
		12,210,218.05	12,210,218.05	44	16,737.38
GUARANTEED CONTRACTS					

ACCOUNT STATEMENT

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04/01/2022 through 06/30/2022
XXXXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,903,013.91	CUSIP # 852320423 MORLEY STABLE VALUE FUND CL 25-I	3,903,013.91	3,903,013.91	14	19.08
		3,903,013.91	3,903,013.91	14	19.08
COMMON TRUST FUNDS - FIXED INCOME					
3,353,950.13	CUSIP # 381429455 GOLDMAN SACHS STABLE VALUE INST SERIES CL 1	3,353,950.13	3,353,950.13	12	0.00
		3,353,950.13	3,353,950.13	12	0.00



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XXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,100,648.52	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,100,648.52	1,100,648.52	2	0.00
		1,100,648.52	1,100,648.52	2	0.00
COMMON STOCK					
1,795	CUSIP # 02079K305 ALPHABET INC	3,911,771.70	2,957,130.47	6	0.00
11,810	CUSIP # 032095101 AMPHENOL CORP CL A	760,327.80	875,842.61	1	2,362.00
22,350	CUSIP # 037833100 APPLE INC	3,055,692.00	1,873,889.71	5	0.00
11,850	CUSIP # 053015103 AUTO DATA PROCESSING INC.	2,488,974.00	2,037,846.34	4	12,324.00
14,110	CUSIP # 058498106 BALL CORPORATION	970,344.70	1,009,346.26	2	0.00
11,450	CUSIP # 075887109 BECTON DICKINSON AND CO	2,822,768.50	2,838,521.42	4	0.00
9,240	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	1,317,162.00	1,291,134.32	2	5,913.60
21,460	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	1,448,335.40	1,550,906.36	2	0.00
6,610	CUSIP # 294429105 EQUIFAX INC	1,208,175.80	1,087,378.98	2	0.00
4,920	CUSIP # 437076102 HOME DEPOT INC	1,349,408.40	1,447,492.92	2	0.00

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04/01/2022 through 06/30/2022
XXXXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,480	CUSIP # 461202103 INTUIT INC	1,726,771.20	1,573,905.73	3	0.00
19,890	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	3,530,673.90	2,896,416.06	6	0.00
11,170	CUSIP # 571748102 MARSH & MCLENNAN COS INC	1,734,142.50	1,665,335.53	3	0.00
5,510	CUSIP # 57636Q104 MASTERCARD INC	1,738,294.80	1,777,306.74	3	0.00
15,700	CUSIP # 594918104 MICROSOFT CORPORATION	4,032,231.00	2,970,237.29	6	0.00
3,470	CUSIP # 615369105 MOODYS CORP	943,735.90	1,114,336.57	1	0.00
23,210	CUSIP # 654106103 NIKE INC CLASS B	2,372,062.00	2,609,851.50	4	7,115.65
25,725	CUSIP # 713448108 PEPSICO INC	4,287,328.50	3,520,421.13	7	0.00
55,310	CUSIP # 717081103 PFIZER INC	2,899,903.30	1,944,430.19	5	0.00
12,735	CUSIP # 742718109 PROCTER & GAMBLE CO	1,831,165.65	1,647,818.17	3	0.00
23,600	CUSIP # 855244109 STARBUCKS CORP	1,802,804.00	2,247,098.59	3	0.00
13,330	CUSIP # 863667101 STRYKER CORP	2,651,736.90	2,965,665.56	4	9,264.35
23,310	CUSIP # 872540109 TJX COMPANIES INC	1,301,863.50	1,415,625.36	2	0.00
9,850	CUSIP # 882508104 TEXAS INSTRUMENTS INC	1,513,452.50	1,518,098.90	2	0.00

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XXXXXXXX8486
JENSEN QUALITY GROWTH CIF

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13,360	CUSIP # 88579Y101 3M COMPANY	1,728,917.60	2,439,145.00	3	0.00
6,740	CUSIP # 911312106 UNITED PARCEL SERVICE INC	1,230,319.60	929,104.76	2	0.00
6,110	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	3,138,279.30	1,939,901.16	5	0.00
4,980	CUSIP # 92345Y106 VERISK ANALYTICS INC CL A	861,988.20	886,184.48	1	0.00
9,130	CUSIP # 94106L109 WASTE MANAGEMENT INC	1,396,707.40	1,136,472.84	2	0.00
		60,055,338.05	54,166,844.95	94	36,979.60
	FOREIGN STOCK				
10,660	CUSIP # G1151C101 ACCENTURE PLC	2,959,749.00	2,617,467.80	5	0.00
		2,959,749.00	2,617,467.80	5	0.00

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
AUSTRALIAN DOLLAR							
AUSTRALIA							
	NON-BASE CURRENCY		996.00	0.00	996.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		698.37	0.00	684.90	0.00	-13.47
	FFX CONTRACTS RECEIVABLE		296,000.00	0.00	296,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		208,576.70	0.00	203,614.33	0.07	-4,962.37
SUBTOTAL AUSTRALIAN DOLLAR			296,996.00	0.00	296,996.00		0.00
			209,275.07	0.00	204,299.23	0.07	-4,975.84
TOTAL CASH & CASH EQUIVALENTS AUSTRALIAN DOLLAR			296,996.00	0.00	296,996.00		0.00
			209,275.07	0.00	204,299.23	0.07	-4,975.84
BRAZIL REAL							
BRAZIL							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-2,141,682.40	0.00	-2,141,682.40		0.00
	HB5F20000402: RIVER MERC LC SMA2		-412,125.40	0.00	-409,418.42	-0.14	2,706.98
	FFX CONTRACTS RECEIVABLE		3,212,523.60	0.00	3,212,523.60		0.00
	HB5F20000402: RIVER MERC LC SMA2		626,025.61	0.00	612,360.90	0.22	-13,664.71
SUBTOTAL BRAZIL REAL			1,070,841.20	0.00	1,070,841.20		0.00
			213,900.21	0.00	202,942.48	0.08	-10,957.73
TOTAL CASH & CASH EQUIVALENTS BRAZIL REAL			1,070,841.20	0.00	1,070,841.20		0.00
			213,900.21	0.00	202,942.48	0.08	-10,957.73
CANADIAN DOLLAR							
CANADA							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-494,428.59	0.00	-494,428.59		0.00
	HB5F20000402: RIVER MERC LC SMA2		-382,320.90	0.00	-383,301.45	-0.14	-980.55
	NON-BASE CURRENCY		7,892.05	0.00	7,892.05		0.00
	HB5F20000402: RIVER MERC LC SMA2		6,140.07	0.00	6,118.11	0.00	-21.96
SUBTOTAL CANADIAN DOLLAR			-486,536.54	0.00	-486,536.54		0.00
			-376,180.83	0.00	-377,183.34	-0.14	-1,002.51
TOTAL CASH & CASH EQUIVALENTS CANADIAN DOLLAR			-486,536.54	0.00	-486,536.54		0.00
			-376,180.83	0.00	-377,183.34	-0.14	-1,002.51
CHINESE YUAN RENMINBI							
CHINA							

HB5G20000000 - HBT RIVER & MER LC

6/30/2022

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	VAR MARGIN ON SWAPS		189,943.09	0.00	189,943.09		0.00
	HB5F20000402: RIVER MERC LC SMA2		29,331.94	0.00	29,331.94	0.01	0.00
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-111,000.00	0.00	-111,000.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-116,666.14	0.00	-116,389.19	-0.04	276.95
	VAR MARGIN ON SWAPS		-77,848.45	0.00	-77,848.45		0.00
	HB5F20000402: RIVER MERC LC SMA2		-100,468.10	0.00	-100,468.10	-0.04	0.00
	NON-BASE CURRENCY		264,940.54	0.00	264,940.54		0.00
	HB5F20000402: RIVER MERC LC SMA2		289,193.50	0.00	276,982.09	0.10	-12,211.41
SUBTOTAL EURO CURRENCY UNIT			76,092.09	0.00	76,092.09		0.00
			72,059.26	0.00	60,124.80	0.02	-11,934.46
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT			76,092.09	0.00	76,092.09		0.00
			72,059.26	0.00	60,124.80	0.02	-11,934.46
MEXICAN PESO							
MEXICO							
	FFX CONTRACTS RECEIVABLE		3,703,878.00	0.00	3,703,878.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		184,056.06	0.00	182,120.70	0.06	-1,935.36
	NON-BASE CURRENCY		1,088,176.90	0.00	1,088,176.90		0.00
	HB5F20000402: RIVER MERC LC SMA2		53,078.88	0.00	53,934.89	0.02	856.01
SUBTOTAL MEXICAN PESO			4,792,054.90	0.00	4,792,054.90		0.00
			237,134.94	0.00	236,055.59	0.08	-1,079.35
TOTAL CASH & CASH EQUIVALENTS MEXICAN PESO			4,792,054.90	0.00	4,792,054.90		0.00
			237,134.94	0.00	236,055.59	0.08	-1,079.35
POUND STERLING							
UNITED KINGDOM							
	VAR MARGIN ON SWAPS		-0.02	0.00	-0.02		0.00
	HB5F20000402: RIVER MERC LC SMA2		-37.88	0.00	-37.88	0.00	0.00
	NON-BASE CURRENCY		525.09	0.00	525.09		0.00
	HB5F20000402: RIVER MERC LC SMA2		651.79	0.00	637.70	0.00	-14.09
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-98,952.00	0.00	-98,952.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-122,442.21	0.00	-120,265.64	-0.04	2,176.57
SUBTOTAL POUND STERLING			-98,426.93	0.00	-98,426.93		0.00
			-121,828.30	0.00	-119,665.82	-0.04	2,162.48
TOTAL CASH & CASH EQUIVALENTS POUND STERLING			-98,426.93	0.00	-98,426.93		0.00
			-121,828.30	0.00	-119,665.82	-0.04	2,162.48

HB5G20000000 - HBT RIVER & MER LC

6/30/2022

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SWISS FRANC							
SWITZERLAND							
	FFX CONTRACTS RECEIVABLE		81,049.75	0.00	81,049.75		0.00
	HB5F20000402: RIVER MERC LC SMA2		85,000.00	0.00	84,899.66	0.03	-100.34
	NON-BASE CURRENCY		-272,850.00	0.00	-272,850.00		0.00
	HB5F20000402: RIVER MERC LC SMA2		-293,788.19	0.00	-285,005.48	-0.10	8,782.71
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-66,547.46	0.00	-66,547.46		0.00
	HB5F20000402: RIVER MERC LC SMA2		-66,607.00	0.00	-69,708.51	-0.02	-3,101.51
SUBTOTAL SWISS FRANC			-258,347.71	0.00	-258,347.71		0.00
			-275,395.19	0.00	-269,814.33	-0.09	5,580.86
TOTAL CASH & CASH EQUIVALENTS SWISS FRANC			-258,347.71	0.00	-258,347.71		0.00
			-275,395.19	0.00	-269,814.33	-0.09	5,580.86
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-3,968.64	0.00	-3,968.64		0.00
	HB5F20000002: RIVER & MER LONG CR		-3,968.64	0.00	-3,968.64	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
	CASH		-19,796.79	0.00	-19,796.79		0.00
	HB5F20000402: RIVER MERC LC SMA2		-19,796.79	0.00	-19,796.79	-0.01	0.00
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,103,658.37	0.00	-1,103,658.37		0.00
	HB5F20000402: RIVER MERC LC SMA2		-1,103,658.37	0.00	-1,103,658.37	-0.39	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		520,665.49	0.00	520,665.49		0.00
	HB5F20000402: RIVER MERC LC SMA2		520,665.49	0.00	520,665.49	0.18	0.00
	CASH - BROKER		-122,118.91	0.00	-122,118.91		0.00
	HB5F20000402: RIVER MERC LC SMA2		-122,118.91	0.00	-122,118.91	-0.04	0.00
	PAYABLE FOR TRUSTEE FEES		-14,255.26	0.00	-14,255.26		0.00
	HB5F20000002: RIVER & MER LONG CR		-14,255.26	0.00	-14,255.26	-0.01	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-108,512.31	0.00	-108,512.31		0.00
	HB5F20000402: RIVER MERC LC SMA2		-108,512.31	0.00	-108,512.31	-0.04	0.00
	FFX CONTRACTS RECEIVABLE		1,100,161.65	0.00	1,100,161.65		0.00
	HB5F20000402: RIVER MERC LC SMA2		1,100,161.65	0.00	1,100,161.65	0.39	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-8,210,835.70	0.00	-8,210,835.70		0.00
	HB5F20000402: RIVER MERC LC SMA2		-8,210,835.70	0.00	-8,210,835.70	-2.89	0.00

HB5G20000000 - HBT RIVER & MER LC

6/30/2022

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
	VAR MARGIN ON SWAPS		-25,994.22	0.00	-25,994.22		0.00
	HB5F20000402: RIVER MERC LC SMA2		-25,994.22	0.00	-25,994.22	-0.01	0.00
	PAYABLE FOR CUSTODIAN FEES		-2,013.45	0.00	-2,013.45		0.00
	HB5F20000002: RIVER & MER LONG CR		-2,013.45	0.00	-2,013.45	0.00	0.00
3,046,309.660	BLACKROCK LIQ TREAS TR INSTL	100.0000	3,046,309.66	2,087.58	3,046,309.66		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	3,046,309.66	2,087.58	3,046,309.66	1.07	0.00
	HB5F20000002: RIVER & MER LONG CR						
325,958.420	BLACKROCK LIQ TREAS TR INSTL	100.0000	325,958.42	233.60	325,958.42		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	325,958.42	233.60	325,958.42	0.11	0.00
	HB5F20000402: RIVER MERC LC SMA2						
120,000.000	SWAP/ISDA BANK OF AMERICA (BOA	100.0000	120,000.00	239.70	120,000.00		0.00
999BOAUS7	01/01/2049 DD 07/01/08	100.0000	120,000.00	239.70	120,000.00	0.04	0.00
	HB5F20000402: RIVER MERC LC SMA2						
709,000.000	MS ICE CCP COLLAT	100.0000	709,000.00	11.74	709,000.00		0.00
999G94142	VAR RT 01/01/2049 DD 02/19/13	100.0000	709,000.00	11.74	709,000.00	0.25	0.00
	HB5F20000402: RIVER MERC LC SMA2						
74,000.000	MORGAN STANLEY CASH COLLATERAL	100.0000	74,000.00	1.22	74,000.00		0.00
999J27526	VAR RT 01/01/2049 DD 07/01/08	100.0000	74,000.00	1.22	74,000.00	0.03	0.00
	HB5F20000402: RIVER MERC LC SMA2						
-290,000.000	DOM MFA CASH COLL MSC	100.0000	-290,000.00	-0.32	-290,000.00		0.00
999MSCD96	VAR RT 01/01/2049 DD 07/01/08	100.0000	-290,000.00	-0.32	-290,000.00	-0.10	0.00
	HB5F20000402: RIVER MERC LC SMA2						
11,049.726	PIMCO FDS	10.0020	110,508.31	574.66	110,519.36		11.05
72201P613	SHORT TERM FLTG NAV PORT II	10.0020	110,508.31	574.66	110,519.36	0.04	11.05
	HB5F20000402: RIVER MERC LC SMA2						
218,000.000	CASH COLLATERAL HELD AT MORGAN	1.0000	218,000.00	0.00	218,000.00		0.00
999782683	STANLEY	1.0000	218,000.00	0.00	218,000.00	0.08	0.00
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL UNITED STATES			-3,690,046.06	3,148.18	-3,690,035.01		11.05
			-3,690,046.06	3,148.18	-3,690,035.01	-1.30	11.05
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			-3,690,046.06	3,148.18	-3,690,035.01		11.05
			-3,690,046.06	3,148.18	-3,690,035.01	-1.30	11.05
TOTAL CASH & CASH EQUIVALENTS			-3,701,748.96	3,148.18	-3,723,944.46	-1.31	-22,195.50
FIXED INCOME SECURITIES							
CANADIAN DOLLAR							
CANADA							

HB5G2000000 - HBT RIVER & MER LC

6/30/2022

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000	ENBRIDGE INC	79.7691	102,348.63	1,440.44	79,769.10		-22,579.53
NCB6RTVQ1	4.240% 27-AUG-2042 UNSECD MTN HB5F20000402: RIVER MERC LC SMA2	61.8389	80,257.35	1,116.66	61,838.91	0.02	-18,418.44
400,000.000	ROYAL BANK OF CANADA	83.7746	400,000.00	1,520.00	335,098.40		-64,901.60
NC9UUAXN3	VAR RT 11/24/2081 HB5F20000402: RIVER MERC LC SMA2	64.9441	332,806.39	1,178.34	259,776.27	0.09	-73,030.12
SUBTOTAL CANADA			502,348.63	2,960.44	414,867.50		-87,481.13
			413,063.74	2,295.00	321,615.18	0.11	-91,448.56
TOTAL FIXED INCOME SECURITIES CANADIAN DOLLAR			502,348.63	2,960.44	414,867.50		-87,481.13
			413,063.74	2,295.00	321,615.18	0.11	-91,448.56
CHINESE YUAN RENMINBI							
CHINA							
210,000.000	CCP_IRS. P CNY-7D FIXING REPO	0.6193	0.01	230.53	1,300.44		1,300.43
FC9QKFB54	REC 2.67% 2025 DEC 16 HB5F20000402: RIVER MERC LC SMA2 SWU016185	0.0925	0.00	34.44	194.26	0.00	194.26
-210,000.000	CCP_IRS._P CNY-7D FIXING REPO	0.0000	-0.01	-0.86	0.00		0.01
FC9QKFB62	REC 2.67% 2025 DEC 16 HB5F20000402: RIVER MERC LC SMA2 SWU016185	0.0000	0.00	-0.13	0.00	0.00	0.00
430,000.000	CCP_IRS. P CNY-7D FIXING REPO	0.3448	0.01	457.24	1,482.69		1,482.68
FC9QKFE69	2.588% 59% 2025 DEC 16 HB5F20000402: RIVER MERC LC SMA2 SWU016276	0.0515	0.00	68.30	221.49	0.00	221.49
-430,000.000	CCP_IRS._P CNY-7D FIXING REPO	0.0000	-0.01	-1.77	0.00		0.01
FC9QKFE77	REC 2.59% 2025 DEC 16 HB5F20000402: RIVER MERC LC SMA2 SWU016276	0.0000	0.00	-0.26	0.00	0.00	0.00
600,000.000	CCP_IRS. P CNY-7D FIXING REPO	1.3093	0.01	663.76	7,855.69		7,855.68
FC9QKJTX6	REC 2.88% 2026 MAR 17 HB5F20000402: RIVER MERC LC SMA2 SWU016YW6	0.1956	0.00	99.15	1,173.49	0.00	1,173.49
-600,000.000	CCP_IRS._P CNY-7D FIXING REPO	0.0000	-0.01	-2.30	0.00		0.01
FC9QKJTY4	REC 2.88% 2026 MAR 17 HB5F20000402: RIVER MERC LC SMA2 SWU016YW6	0.0000	0.00	-0.34	0.00	0.00	0.00
400,000.000	CCP_IRS. P CNY-7D FIXING REPO	1.0238	0.01	429.97	4,095.04		4,095.03
FC9QKKE92	REC 2.8% 2026 MAR 17 HB5F20000402: RIVER MERC LC SMA2 SWU0171X8	0.1529	0.00	64.23	611.72	0.00	611.72

HB5G20000000 - HBT RIVER & MER LC

6/30/2022

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-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 -0.23	0.00 0.00	0.00	0.01 0.00
300,000.000 FC9QKKFN0	CCP_IRS. P CNY-7D FIXING REPO REC 2.81% 2026 MAR 17 HB5F20000402: RIVER MERC LC SMA2 SWU017522	1.0500 0.1568	0.01 0.00	323.34 48.30	3,149.92 470.54	0.00	3,149.91 470.54
-300,000.000 FC9QKKFP5	CCP_IRS._P CNY-7D FIXING REPO REC 2.81% 2026 MAR 17 HB5F20000402: RIVER MERC LC SMA2 SWU017522	0.0000 0.0000	-0.01 0.00	-1.15 -0.17	0.00 0.00	0.00	0.01 0.00
5,800,000.000 FC9QK1D12	CCP_IRS. P CNY-7D FIXING REPO REC 2.75% 2026 SEP 15 HB5F20000402: RIVER MERC LC SMA2 SWU01AGF4	0.7582 0.1133	0.06 0.01	6,991.78 1,044.44	43,973.92 6,568.86	0.00	43,973.86 6,568.85
-5,800,000.000 FC9QK1D20	CCP_IRS._P CNY-7D FIXING REPO REC 2.75% 2026 SEP 15 HB5F20000402: RIVER MERC LC SMA2 SWU01AGF4	0.0000 0.0000	-29,766.57 -4,652.99	-25.42 -3.80	0.00 0.00	0.00	29,766.57 4,652.99
SUBTOTAL CHINA			-29,766.51	9,063.59	61,857.70		91,624.21
			-4,652.98	1,353.93	9,240.36	0.00	13,893.34
TOTAL FIXED INCOME SECURITIES CHINESE YUAN RENMINBI			-29,766.51	9,063.59	61,857.70		91,624.21
			-4,652.98	1,353.93	9,240.36	0.00	13,893.34
EURO CURRENCY UNIT							
EURO CURRENCY GEOGRAPHIC							
-100,000.000 XX9QMN9TA	CDX SP ITRX.EUR.37.1 5YR PUT AUG 22 001.400 ED 081722 HB5F20000402: RIVER MERC LC SMA2 317551VP1	0.3126 0.3268	-273.00 -284.20	0.00 0.00	-312.60 -326.81	0.00	-39.60 -42.61
-100,000.000 XX9QMM9TL	CDX BP ITRX.EUR.XOVER.37.1 5YR PUT AUG 22 007.000 ED 081722 HB5F20000402: RIVER MERC LC SMA2 317592QN6	1.0693 1.1179	-900.00 -938.03	0.00 0.00	-1,069.27 -1,117.87	0.00	-169.27 -179.84
300,000.000 XX9QL7Y50	CCP_CDX. SP UL ITRAXX-EUROPES3 REC 100BPS 2027 JUN 20 HB5F20000402: RIVER MERC LC SMA2 99D0RMRW203212022264	-0.8893 -0.9297	555.31 586.30	91.67 95.84	-2,667.90 -2,789.16	0.00	-3,223.21 -3,375.46

HB5G20000000 - HBT RIVER & MER LC

6/30/2022

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-300,000.000 XX9QL7Y68	CCP_CDX._SP UL ITRAXX-EUROPES3 REC 100BPS 2027 JUN 20 HB5F20000402: RIVER MERC LC SMA2 99D0RMRW203212022264	0.0000 0.0000	-0.01 -0.01	0.00 0.00	0.00 0.00	0.00	0.01 0.01
600,000.000 XX9QKV287	CCP_CDS. SP UL GLENCORE INTERN REC 500BPS 2026 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0K0H603312021683	10.9616 11.4598	112,054.25 135,019.77	750.00 784.09	65,769.60 68,758.83	0.02	-46,284.65 -66,260.94
-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
200,000.000 XX9QLD4U5	CCP_CDX. SP UL ITRAXX EUROPE S REC 100BPS 2026 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0KBS009232021320	-0.4815 -0.5034	424.00 441.41	61.11 63.89	-963.00 -1,006.77	0.00	-1,387.00 -1,448.18
-200,000.000 XX9QLD4V3	CCP_CDX._SP UL ITRAXX EUROPE S REC 100BPS 2026 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0KBS009232021320	0.0000 0.0000	-0.01 -0.01	0.00 0.00	0.00 0.00	0.00	0.01 0.01
100,000.000 XX9QLHER2	CCP_CDS. SP UL ARCELORMITTAL C REC 500BPS 2026 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0KGU010142021578	7.5239 7.8659	17,695.20 20,507.85	138.89 145.20	7,523.90 7,865.86	0.00	-10,171.30 -12,641.99
-100,000.000 XX9QLHET8	CCP_CDS._SP UL ARCELORMITTAL C REC 500BPS 2026 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0KGU010142021578	0.0000 0.0000	-0.01 -0.01	0.00 0.00	0.00 0.00	0.00	0.01 0.01
100,000.000 XX9QL74K0	CCP_CDX. SP UL ITRAXX EUROPE C REC 500BPS 2027 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0KSB903212022990	-3.2020 -3.3475	2,111.46 2,265.91	152.78 159.72	-3,202.00 -3,347.53	0.00	-5,313.46 -5,613.44
-100,000.000 XX9QL74L8	CCP_CDX._SP UL ITRAXX EUROPE C REC 500BPS 2027 JUN 20 HB5F20000402: RIVER MERC LC SMA2 SWPC0KSB903212022990	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			131,667.17	1,194.45	65,078.73		-66,588.44
			157,598.96	1,248.74	68,036.55	0.02	-89,562.41

ROMANIA

HB5G20000000 - HBT RIVER & MER LC
6/30/2022

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100,000.000 EKBPVD1J0	ROMANIAN GOVERNMENT INTER 144A 3.750% 02/07/2034 HB5F20000402: RIVER MERC LC SMA2	75.0000 78.4088	99,731.20 111,798.21	1,479.45 1,546.69	75,000.00 78,408.75	0.03	-24,731.20 -33,389.46
UNITED KINGDOM							
-100,000.000 EX9QL89SA	CDX SP ITRX.EUR.37.1 5YR PUT JUL 22 001.200 ED 072022 HB5F20000402: RIVER MERC LC SMA2 317514FO0	0.3560 0.3722	-277.00 -304.74	0.00 0.00	-356.01 -372.19	0.00	-79.01 -67.45
-100,000.000 EX9QL89TA	CDX SP ITRX.EUR.37.1 5YR OTC PUT AUG 22 001.600 ED 08/17/22 HB5F20000402: RIVER MERC LC SMA2	0.1716 0.1794	-230.00 -243.41	0.00 0.00	-171.64 -179.44	0.00	58.36 63.97
SUBTOTAL UNITED KINGDOM			-507.00	0.00	-527.65		-20.65
			-548.15	0.00	-551.63	0.00	-3.48
TOTAL FIXED INCOME SECURITIES EURO CURRENCY UNIT			230,891.37	2,673.90	139,551.08		-91,340.29
			268,849.02	2,795.43	145,893.67	0.05	-122,955.35
POUND STERLING							
UNITED KINGDOM							
100,000.000 EXBMVMCJ7	BELLIS ACQUISITION CO PLC REGS 3.250% 02/16/2026 HB5F20000402: RIVER MERC LC SMA2	77.5000 94.1199	100,000.00 138,450.00	810.27 984.03	77,500.00 94,119.88	0.03	-22,500.00 -44,330.12
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	85.0390 85.0390	110,028.50 110,028.50	691.29 691.29	93,542.90 93,542.90	0.03	-16,485.60 -16,485.60
100,000.000 55608JAZ1	MACQUARIE GROUP LTD 144A VAR RT 01/14/2033 DD 10/14/21 HB5F20000402: RIVER MERC LC SMA2	81.8008 81.8008	100,000.00 100,000.00	1,335.52 1,335.52	81,800.79 81,800.79	0.03	-18,199.21 -18,199.21
SUBTOTAL AUSTRALIA			210,028.50	2,026.81	175,343.69		-34,684.81
			210,028.50	2,026.81	175,343.69	0.06	-34,684.81
BRITISH VIRGIN ISLANDS							
200,000.000 872882AG0	TSMC GLOBAL LTD 144A 1.375% 09/28/2030 DD 09/28/20 HB5F20000402: RIVER MERC LC SMA2	80.1484 80.1484	198,470.33 198,470.33	717.05 717.05	160,296.75 160,296.75	0.06	-38,173.58 -38,173.58
CANADA							
100,000.000 13645RBH6	CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21 HB5F20000402: RIVER MERC LC SMA2	74.3582 74.3582	99,292.44 99,292.44	249.69 249.69	74,358.17 74,358.17	0.03	-24,934.27 -24,934.27

HB5G20000000 - HBT RIVER & MER LC

6/30/2022

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000	TRANSCANADA TRUST	90.7500	200,000.00	3,552.76	181,500.00		-18,500.00
89356BAG3	VAR RT 03/07/2082 DD 03/07/22 HB5F20000402: RIVER MERC LC SMA2	90.7500	200,000.00	3,552.76	181,500.00	0.06	-18,500.00
SUBTOTAL CANADA			299,292.44	3,802.45	255,858.17		-43,434.27
			299,292.44	3,802.45	255,858.17	0.09	-43,434.27
CAYMAN ISLANDS							
200,000.000	ALIBABA GROUP HOLDING LTD	68.7187	198,879.75	2,475.28	137,437.31		-61,442.44
01609WAZ5	3.150% 02/09/2051 DD 02/09/21 HB5F20000402: RIVER MERC LC SMA2	68.7187	198,879.75	2,475.28	137,437.31	0.05	-61,442.44
200,000.000	CK HUTCHISON INTERNATIONA 144A	86.9280	198,053.71	1,055.58	173,856.00		-24,197.71
12565WAB7	2.500% 04/15/2031 DD 04/15/21 HB5F20000402: RIVER MERC LC SMA2	86.9280	198,053.71	1,055.58	173,856.00	0.06	-24,197.71
200,000.000	MELCO RESORTS FINANCE LTD 144A	60.0535	206,332.20	806.22	120,106.95		-86,225.25
58547DAD1	5.375% 12/04/2029 DD 12/04/19 HB5F20000402: RIVER MERC LC SMA2	60.0535	206,332.20	806.22	120,106.95	0.04	-86,225.25
100,000.000	SEAGATE HDD CAYMAN	77.7170	100,000.00	1,560.45	77,717.00		-22,283.00
81180WBEO	3.375% 07/15/2031 DD 12/08/20 HB5F20000402: RIVER MERC LC SMA2	77.7170	100,000.00	1,560.45	77,717.00	0.03	-22,283.00
200,000.000	XP INC 144A	88.1375	198,152.02	3,250.11	176,275.00		-21,877.02
98379XAA2	3.250% 07/01/2026 DD 07/01/21 HB5F20000402: RIVER MERC LC SMA2	88.1375	198,152.02	3,250.11	176,275.00	0.06	-21,877.02
SUBTOTAL CAYMAN ISLANDS			901,417.68	9,147.64	685,392.26		-216,025.42
			901,417.68	9,147.64	685,392.26	0.24	-216,025.42
CHILE							
200,000.000	CHILE GOVERNMENT INTERNATIONAL	75.5990	200,000.00	1,477.66	151,198.05		-48,801.95
P8056EBC1	3.500% 04/15/2053 DD 04/15/21 HB5F20000402: RIVER MERC LC SMA2	75.5990	200,000.00	1,477.66	151,198.05	0.05	-48,801.95
COLOMBIA							
100,000.000	ECOPETROL SA	65.1850	100,000.00	963.30	65,184.98		-34,815.02
279158AQ2	5.875% 11/02/2051 DD 11/02/21 HB5F20000402: RIVER MERC LC SMA2	65.1850	100,000.00	963.30	65,184.98	0.02	-34,815.02
FINLAND							
400,000.000	NORDEA BANK ABP 144A	73.6507	400,569.40	5,000.04	294,602.93		-105,966.47
65559CAD3	VAR RT 12/31/2049 DD 09/01/21 HB5F20000402: RIVER MERC LC SMA2	73.6507	400,569.40	5,000.04	294,602.93	0.10	-105,966.47
FRANCE							

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200,000.000	SOCIETE GENERALE SA 144A	69.0579	199,890.87	2,416.78	138,115.89		-61,774.98
83368RBB7	3.625% 03/01/2041 DD 03/01/21 HB5F20000402: RIVER MERC LC SMA2	69.0579	199,890.87	2,416.78	138,115.89	0.05	-61,774.98
200,000.000	BNP PARIBAS SA 144A	73.7998	200,000.00	3,193.46	147,599.63		-52,400.37
05565ASK0	VAR RT 12/31/2049 DD 02/25/21 HB5F20000402: RIVER MERC LC SMA2	73.7998	200,000.00	3,193.46	147,599.63	0.05	-52,400.37
250,000.000	BPCE SA 144A	84.0569	250,000.00	4,241.32	210,142.19		-39,857.81
05578QAH6	VAR RT 01/14/2037 DD 01/14/22 HB5F20000402: RIVER MERC LC SMA2	84.0569	250,000.00	4,241.32	210,142.19	0.07	-39,857.81
SUBTOTAL FRANCE			649,890.87	9,851.56	495,857.71		-154,033.16
			649,890.87	9,851.56	495,857.71	0.17	-154,033.16
HONG KONG							
200,000.000	XIAOMI BEST TIME INTERNAT 144A	67.5617	207,364.99	3,813.20	135,123.46		-72,241.53
98422HAE6	4.100% 07/14/2051 DD 07/14/21 HB5F20000402: RIVER MERC LC SMA2	67.5617	207,364.99	3,813.20	135,123.46	0.05	-72,241.53
INDIA							
200,000.000	EXPORT-IMPORT BANK OF IND 144A	78.4739	184,564.30	2,105.02	156,947.71		-27,616.59
30216JAF2	2.250% 01/13/2031 DD 01/13/21 HB5F20000402: RIVER MERC LC SMA2	78.4739	184,564.30	2,105.02	156,947.71	0.06	-27,616.59
250,000.000	RELIANCE INDUSTRIES LTD 144A	73.3887	247,351.10	4,410.00	183,471.78		-63,879.32
759470BC0	3.750% 01/12/2062 DD 01/12/22 HB5F20000402: RIVER MERC LC SMA2	73.3887	247,351.10	4,410.00	183,471.78	0.06	-63,879.32
SUBTOTAL INDIA			431,915.40	6,515.02	340,419.49		-91,495.91
			431,915.40	6,515.02	340,419.49	0.12	-91,495.91
IRELAND							
200,000.000	AERCAP IRELAND CAPITAL DAC / A	79.9154	199,284.50	2,785.08	159,830.89		-39,453.61
00774MAX3	3.300% 01/30/2032 DD 10/29/21 HB5F20000402: RIVER MERC LC SMA2	79.9154	199,284.50	2,785.08	159,830.89	0.06	-39,453.61
300,000.000	GE CAPITAL INTERNATIONAL FUNDI	93.7983	360,286.82	1,710.31	281,394.77		-78,892.05
36164QNA2	4.418% 11/15/2035 DD 05/15/16 HB5F20000402: RIVER MERC LC SMA2	93.7983	360,286.82	1,710.31	281,394.77	0.10	-78,892.05
SUBTOTAL IRELAND			559,571.32	4,495.39	441,225.66		-118,345.66
			559,571.32	4,495.39	441,225.66	0.16	-118,345.66
ISRAEL							
200,000.000	BANK HAPOALIM BM 144A	85.5000	200,000.00	4,512.41	171,000.00		-29,000.00
NABNRR5X6	VAR RT 01/21/2032 HB5F20000402: RIVER MERC LC SMA2	85.5000	200,000.00	4,512.41	171,000.00	0.06	-29,000.00
ITALY							

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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	INTESA SANPAOLO SPA 144A	67.8310	209,869.45	825.00	135,661.94		-74,207.51
46115HBS5	VAR RT 06/01/2042 DD 06/01/21 HB5F20000402: RIVER MERC LC SMA2	67.8310	209,869.45	825.00	135,661.94	0.05	-74,207.51
400,000.000	UNICREDIT SPA 144A	92.0601	477,556.30	7,215.08	368,240.28		-109,316.02
904678AQ2	VAR RT 04/02/2034 DD 04/02/19 HB5F20000402: RIVER MERC LC SMA2	92.0601	477,556.30	7,215.08	368,240.28	0.13	-109,316.02
SUBTOTAL ITALY			687,425.75	8,040.08	503,902.22		-183,523.53
			687,425.75	8,040.08	503,902.22	0.18	-183,523.53
JAPAN							
200,000.000	NOMURA HOLDINGS INC	81.4481	200,000.00	2,837.36	162,896.13		-37,103.87
65535HBA6	2.999% 01/22/2032 DD 01/11/22 HB5F20000402: RIVER MERC LC SMA2	81.4481	200,000.00	2,837.36	162,896.13	0.06	-37,103.87
300,000.000	mitsubishi UFJ FINANCIAL GROUP	84.8816	300,000.00	3,864.08	254,644.82		-45,355.18
606822CD4	VAR RT 01/19/2033 DD 01/19/22 HB5F20000402: RIVER MERC LC SMA2	84.8816	300,000.00	3,864.08	254,644.82	0.09	-45,355.18
200,000.000	MIZUHO FINANCIAL GROUP INC	79.3472	200,000.00	1,244.60	158,694.30		-41,305.70
60687YBL2	VAR RT 09/08/2031 DD 09/08/20 HB5F20000402: RIVER MERC LC SMA2	79.3472	200,000.00	1,244.60	158,694.30	0.06	-41,305.70
SUBTOTAL JAPAN			700,000.00	7,946.04	576,235.25		-123,764.75
			700,000.00	7,946.04	576,235.25	0.21	-123,764.75
JERSEY C I							
100,000.000	APTIV PLC	64.9682	97,840.40	258.30	64,968.21		-32,872.19
03835VAJ5	3.100% 12/01/2051 DD 11/23/21 HB5F20000402: RIVER MERC LC SMA2	64.9682	97,840.40	258.30	64,968.21	0.02	-32,872.19
LUXEMBOURG							
200,000.000	CSN RESOURCES SA 144A	70.4150	200,000.00	539.49	140,830.00		-59,170.00
12644VAD0	4.625% 06/10/2031 DD 06/10/21 HB5F20000402: RIVER MERC LC SMA2	70.4150	200,000.00	539.49	140,830.00	0.05	-59,170.00
NETHERLANDS							
200,000.000	PROSUS NV 144A	60.5998	200,013.78	3,033.61	121,199.53		-78,814.25
74365PAE8	3.832% 02/08/2051 DD 12/08/20 HB5F20000402: RIVER MERC LC SMA2	60.5998	200,013.78	3,033.61	121,199.53	0.04	-78,814.25
SAUDI ARABIA							
200,000.000	SAUDI ARABIAN OIL CO 144A	72.5036	198,169.03	681.56	145,007.20		-53,161.83
80414L2L8	3.250% 11/24/2050 DD 11/24/20 HB5F20000402: RIVER MERC LC SMA2	72.5036	198,169.03	681.56	145,007.20	0.05	-53,161.83
UNITED ARAB EMIRATES							

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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
100,000.000	ABU DHABI GOVERNMENT INTE 144A	66.8478	100,000.00	892.86	66,847.80		-33,152.20
29135LAN0	2.700% 09/02/2070 DD 09/02/20	66.8478	100,000.00	892.86	66,847.80	0.02	-33,152.20
	HB5F20000402: RIVER MERC LC SMA2						
UNITED KINGDOM							
100,000.000	VODAFONE GROUP PLC	84.1026	118,645.98	1,233.92	84,102.65		-34,543.33
92857WBU3	4.250% 09/17/2050 DD 09/17/19	84.1026	118,645.98	1,233.92	84,102.65	0.03	-34,543.33
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	STANDARD CHARTERED PLC 144A	76.5900	200,000.00	4,418.16	153,179.96		-46,820.04
853254BX7	VAR RT 12/31/2049 DD 01/14/21	76.5900	200,000.00	4,418.16	153,179.96	0.05	-46,820.04
	HB5F20000402: RIVER MERC LC SMA2						
SUBTOTAL UNITED KINGDOM			318,645.98	5,652.08	237,282.61		-81,363.37
			318,645.98	5,652.08	237,282.61	0.08	-81,363.37
UNITED STATES							
1,100,000.000	IRS R 2.06000% P US0003M	17.9033	62,757.89	0.00	196,936.30		134,178.41
99QAGG9VK	PUT OCT 23 002.060 ED 102523	17.9033	62,757.89	0.00	196,936.30	0.07	134,178.41
	HB5F20000402: RIVER MERC LC SMA2						
	317U341Z3						
-5,500,000.000	IRS R 2.00000% P US0003M	5.1918	-62,943.16	0.00	-285,549.00		-222,605.84
99QAGG9VJ	PUT OCT 23 002.000 ED 102523	5.1918	-62,943.16	0.00	-285,549.00	-0.10	-222,605.84
	HB5F20000402: RIVER MERC LC SMA2						
	317U342Z2						
200,000.000	CCP_CDS. SP UL THE AES CORPORA	10.7286	39,696.42	277.78	21,457.20		-18,239.22
NA9QKMUV6	REC 500BPS 2025 DEC 20	10.7286	39,696.42	277.78	21,457.20	0.01	-18,239.22
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0JTH801212021738						
-200,000.000	CCP_CDS._SP UL THE AES CORPORA	0.0000	-0.01	0.00	0.00		0.01
NA9QKMUW4	REC 500BPS 2025 DEC 20	0.0000	-0.01	0.00	0.00	0.00	0.01
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0JTH801212021738						
700,000.000	CCP_CDS. SP UL GE CME	-1.9858	4,556.02	194.44	-13,900.60		-18,456.62
NA9QKT6N6	1.000% 00BPS 2026 JUN 20	-1.9858	4,556.02	194.44	-13,900.60	0.00	-18,456.62
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0JYY5						
-700,000.000	CCP_CDS._SP UL GE CME	0.0000	-0.02	0.00	0.00		0.02
NA9QKT6P1	REC 100BPS 2026 JUN 20	0.0000	-0.02	0.00	0.00	0.00	0.02
	HB5F20000402: RIVER MERC LC SMA2						
	SWPC0JYY5						
100,000.000	CXT. SP UL CDX.NA.HY.37	2.1233	7,178.27	1,430.56	2,123.27		-5,055.00
NA9QMEYG1	R 500BPS 2026 DEC 20	2.1233	7,178.27	1,430.56	2,123.27	0.00	-5,055.00
	HB5F20000402: RIVER MERC LC SMA2						
	SWPCNC956						

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-100,000.000 NA9QMEYJ5	CXT_SP UL CDX.NA.HY.37 R 500BPS 2026 DEC 20 HB5F20000402: RIVER MERC LC SMA2 SWPCNC956	0.0000	0.00	0.00	0.00		0.00
100,000.000 00164VAF0	AMC NETWORKS INC 4.250% 02/15/2029 DD 02/08/21 HB5F20000402: RIVER MERC LC SMA2	81.0533	100,000.00	1,593.74	81,053.25	0.03	-18,946.75
100,000.000 015271AX7	ALEXANDRIA REAL ESTATE EQUITIE 3.000% 05/18/2051 DD 02/18/21 HB5F20000402: RIVER MERC LC SMA2	67.6421	99,597.05	362.74	67,642.10	0.02	-31,954.95
300,000.000 01F020661	COMMIT TO PUR FNMA SF MTG 2.000% 06/01/2052 DD 06/01/22 HB5F20000402: RIVER MERC LC SMA2	87.0374	304,027.56	0.00	261,112.20	0.09	-42,915.36
-300,000.000 01F020661	COMMIT TO PUR FNMA SF MTG 2.000% 06/01/2052 DD 06/01/22 HB5F20000402: RIVER MERC LC SMA2	87.0374	-300,140.63	0.00	-261,112.20	-0.09	39,028.43
300,000.000 01F020679	COMMIT TO PUR FNMA SF MTG 2.000% 07/01/2052 DD 07/01/22 HB5F20000402: RIVER MERC LC SMA2	86.9668	305,408.09	0.00	260,900.39	0.09	-44,507.70
-300,000.000 01F020679	COMMIT TO PUR FNMA SF MTG 2.000% 07/01/2052 DD 07/01/22 HB5F20000402: RIVER MERC LC SMA2	86.9668	-303,679.69	0.00	-260,900.39	-0.09	42,779.30
200,000.000 02209SBN2	ALTRIA GROUP INC 3.700% 02/04/2051 DD 02/04/21 HB5F20000402: RIVER MERC LC SMA2	64.3015	162,208.32	2,989.46	128,603.00	0.05	-33,605.32
100,000.000 03115AAA1	AMFAM HOLDINGS INC 144A 2.805% 03/11/2031 DD 03/11/21 HB5F20000402: RIVER MERC LC SMA2	84.3452	100,000.00	859.48	84,345.23	0.03	-15,654.77
100,000.000 039524AA1	ARCHES BUYER INC 144A 4.250% 06/01/2028 DD 12/04/20 HB5F20000402: RIVER MERC LC SMA2	81.1710	100,000.00	354.30	81,171.00	0.03	-18,829.00
100,000.000 039936AA7	ARES FINANCE CO IV LLC 144A 3.650% 02/01/2052 DD 01/21/22 HB5F20000402: RIVER MERC LC SMA2	70.7437	97,802.32	1,628.61	70,743.66	0.02	-27,058.66
100,000.000 04010LBC6	ARES CAPITAL CORP 3.200% 11/15/2031 DD 11/04/21 HB5F20000402: RIVER MERC LC SMA2	72.8557	97,660.26	412.90	72,855.67	0.03	-24,804.59
100,000.000 05526DBS3	BAT CAPITAL CORP 2.726% 03/25/2031 DD 09/25/20 HB5F20000402: RIVER MERC LC SMA2	79.4085	100,000.00	732.74	79,408.47	0.03	-20,591.53

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100,000.000 084664CX7	BERKSHIRE HATHAWAY FINANCE COR 2.500% 01/15/2051 DD 01/15/21 HB5F20000402: RIVER MERC LC SMA2	68.1487 68.1487	98,890.83 98,890.83	1,155.60 1,155.60	68,148.68 68,148.68	0.02	-30,742.15 -30,742.15
200,000.000 084664DB4	BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22 HB5F20000402: RIVER MERC LC SMA2	86.2445 86.2445	199,297.24 199,297.24	2,277.00 2,277.00	172,488.97 172,488.97	0.06	-26,808.27 -26,808.27
100,000.000 08661UAB2	BETH ISRAEL LAHEY HEALTH INC 3.080% 07/01/2051 DD 11/16/21 HB5F20000402: RIVER MERC LC SMA2	72.9873 72.9873	100,000.00 100,000.00	1,540.40 1,540.40	72,987.31 72,987.31	0.03	-27,012.69 -27,012.69
100,000.000 090572AQ1	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22 HB5F20000402: RIVER MERC LC SMA2	89.1101 89.1101	99,741.47 99,741.47	1,223.75 1,223.75	89,110.13 89,110.13	0.03	-10,631.34 -10,631.34
100,000.000 09261BAF7	BLACKSTONE HOLDINGS FINAN 144A 2.850% 08/05/2051 DD 08/05/21 HB5F20000402: RIVER MERC LC SMA2	68.5810 68.5810	99,747.82 99,747.82	1,153.64 1,153.64	68,581.03 68,581.03	0.02	-31,166.79 -31,166.79
100,000.000 096630AJ7	BOARDWALK PIPELINES LP 3.600% 09/01/2032 DD 02/16/22 HB5F20000402: RIVER MERC LC SMA2	84.7886 84.7886	99,907.05 99,907.05	1,339.39 1,339.39	84,788.59 84,788.59	0.03	-15,118.46 -15,118.46
200,000.000 097023DC6	BOEING CO/THE 3.625% 02/01/2031 DD 11/02/20 HB5F20000402: RIVER MERC LC SMA2	86.9280 86.9280	199,889.69 199,889.69	3,021.02 3,021.02	173,856.04 173,856.04	0.06	-26,033.65 -26,033.65
100,000.000 100743AM5	BOSTON GAS CO 144A 3.757% 03/16/2032 DD 03/16/22 HB5F20000402: RIVER MERC LC SMA2	93.3508 93.3508	100,000.00 100,000.00	1,101.10 1,101.10	93,350.82 93,350.82	0.03	-6,649.18 -6,649.18
100,000.000 10373QBR0	BP CAPITAL MARKETS AMERICA INC 3.060% 06/17/2041 DD 06/17/21 HB5F20000402: RIVER MERC LC SMA2	78.3187 78.3187	93,017.38 93,017.38	119.00 119.00	78,318.72 78,318.72	0.03	-14,698.66 -14,698.66
200,000.000 110122DX3	BRISTOL-MYERS SQUIBB CO 3.900% 03/15/2062 DD 03/02/22 HB5F20000402: RIVER MERC LC SMA2	87.3572 87.3572	199,036.84 199,036.84	2,579.37 2,579.37	174,714.38 174,714.38	0.06	-24,322.46 -24,322.46
100,000.000 16412XAL9	CHENIERE CORPUS CHRISTI HOLDIN 2.742% 12/31/2039 DD 12/31/21 HB5F20000402: RIVER MERC LC SMA2	79.2836 79.2836	100,000.00 100,000.00	7.62 7.62	79,283.59 79,283.59	0.03	-20,716.41 -20,716.41
100,000.000 18013RAB3	CLAREMONT MCKENNA COLLEGE 3.775% 01/01/2122 DD 01/26/22 HB5F20000402: RIVER MERC LC SMA2	72.2937 72.2937	100,000.00 100,000.00	1,634.32 1,634.32	72,293.72 72,293.72	0.03	-27,706.28 -27,706.28
100,000.000 20826FAV8	CONOCOPHILLIPS CO 3.800% 03/15/2052 DD 03/08/22 HB5F20000402: RIVER MERC LC SMA2	86.1648 86.1648	99,840.15 99,840.15	1,195.70 1,195.70	86,164.79 86,164.79	0.03	-13,675.36 -13,675.36

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0.000	CONSOLIDATED EDISON CO OF NEW	0.0000	0.00	0.07	0.00		0.00
209111GC1	3.200% 12/01/2051 DD 12/02/21 HB5F20000402: RIVER MERC LC SMA2	0.0000	0.00	0.07	0.00	0.00	0.00
100,000.000	DELTA AIR LINES INC	79.1283	99,682.07	656.34	79,128.28		-20,553.79
247361ZT8	3.750% 10/28/2029 DD 10/28/19 HB5F20000402: RIVER MERC LC SMA2	79.1283	99,682.07	656.34	79,128.28	0.03	-20,553.79
100,000.000	EQT CORP	96.8080	100,000.00	2,311.80	96,808.00		-3,192.00
26884LAL3	5.000% 01/15/2029 DD 11/16/20 HB5F20000402: RIVER MERC LC SMA2	96.8080	100,000.00	2,311.80	96,808.00	0.03	-3,192.00
100,000.000	EQM MIDSTREAM PARTNERS LP 144A	79.7500	100,000.00	2,196.15	79,750.00		-20,250.00
26885BAL4	4.750% 01/15/2031 DD 01/08/21 HB5F20000402: RIVER MERC LC SMA2	79.7500	100,000.00	2,196.15	79,750.00	0.03	-20,250.00
100,000.000	ENTERGY LOUISIANA LLC	72.6012	104,252.98	858.00	72,601.23		-31,651.75
29364WBD9	2.900% 03/15/2051 DD 03/06/20 HB5F20000402: RIVER MERC LC SMA2	72.6012	104,252.98	858.00	72,601.23	0.03	-31,651.75
100,000.000	ENTERGY ARKANSAS LLC	69.8205	99,617.36	117.76	69,820.53		-29,796.83
29366MAB4	2.650% 06/15/2051 DD 09/11/20 HB5F20000402: RIVER MERC LC SMA2	69.8205	99,617.36	117.76	69,820.53	0.02	-29,796.83
100,000.000	FIDELITY NATIONAL INFORMATION	81.3594	99,454.69	750.10	81,359.45		-18,095.24
31620MBT2	2.250% 03/01/2031 DD 03/02/21 HB5F20000402: RIVER MERC LC SMA2	81.3594	99,454.69	750.10	81,359.45	0.03	-18,095.24
100,000.000	FLEX INTERMEDIATE HOLDCO 144A	81.8664	100,002.12	9.34	81,866.39		-18,135.73
33939HAA7	3.363% 06/30/2031 DD 05/28/21 HB5F20000402: RIVER MERC LC SMA2	81.8664	100,002.12	9.34	81,866.39	0.03	-18,135.73
100,000.000	FRANKLIN RESOURCES INC	69.1721	99,383.35	1,132.32	69,172.14		-30,211.21
354613AM3	2.950% 08/12/2051 DD 08/12/21 HB5F20000402: RIVER MERC LC SMA2	69.1721	99,383.35	1,132.32	69,172.14	0.02	-30,211.21
100,000.000	FREEDOM MORTGAGE CORP 144A	74.1152	100,000.00	3,063.15	74,115.17		-25,884.83
35640YAG2	6.625% 01/15/2027 DD 07/07/21 HB5F20000402: RIVER MERC LC SMA2	74.1152	100,000.00	3,063.15	74,115.17	0.03	-25,884.83
100,000.000	ALLY FINANCIAL INC	111.4279	139,409.77	1,333.41	111,427.92		-27,981.85
36186CBY8	8.000% 11/01/2031 DD 12/31/08 HB5F20000402: RIVER MERC LC SMA2	111.4279	139,409.77	1,333.41	111,427.92	0.04	-27,981.85
100,000.000	GAINESVILLE & HALL CNTY GA HOS	74.6162	100,000.00	1,124.54	74,616.20		-25,383.80
362762QT6	3.000% 02/15/2054 DD 09/09/21 HB5F20000402: RIVER MERC LC SMA2	74.6162	100,000.00	1,124.54	74,616.20	0.03	-25,383.80
200,000.000	GEORGIA POWER CO	73.9427	199,820.52	1,922.16	147,885.39		-51,935.13
373334KP5	3.250% 03/15/2051 DD 02/26/21 HB5F20000402: RIVER MERC LC SMA2	73.9427	199,820.52	1,922.16	147,885.39	0.05	-51,935.13

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
300,000.000 378272BC1	GLENCORE FUNDING LLC 144A 3.875% 04/27/2051 DD 04/27/21 HB5F20000402: RIVER MERC LC SMA2	75.3992	299,904.85	2,066.61	226,197.74	0.08	-73,707.11
100,000.000 404119CG2	HCA INC 144A 4.625% 03/15/2052 DD 03/09/22 HB5F20000402: RIVER MERC LC SMA2	80.4867	101,317.96	1,447.64	80,486.71	0.03	-20,831.25
100,000.000 43371HAA1	HOAG MEMORIAL HOSPITAL PRESBYT 3.803% 07/15/2052 DD 03/30/22 HB5F20000402: RIVER MERC LC SMA2	88.0309	100,000.00	970.86	88,030.94	0.03	-11,969.06
200,000.000 437076CK6	HOME DEPOT INC/THE 2.750% 09/15/2051 DD 09/21/21 HB5F20000402: RIVER MERC LC SMA2	73.2074	197,899.52	1,626.24	146,414.88	0.05	-51,484.64
100,000.000 44107TAZ9	HOST HOTELS & RESORTS LP 3.500% 09/15/2030 DD 08/20/20 HB5F20000402: RIVER MERC LC SMA2	85.7016	99,663.50	1,034.88	85,701.58	0.03	-13,961.92
100,000.000 45834QAA7	INTEGRIS BAPTIST MEDICAL CENTE 3.875% 08/15/2050 DD 10/13/20 HB5F20000402: RIVER MERC LC SMA2	85.6305	100,000.00	1,453.06	85,630.48	0.03	-14,369.52
100,000.000 482480AM2	KLA CORP 4.950% 07/15/2052 DD 06/23/22 HB5F20000402: RIVER MERC LC SMA2	101.0660	99,207.40	110.00	101,066.03	0.04	1,858.63
100,000.000 552676AV0	MDC HOLDINGS INC 3.966% 08/06/2061 DD 08/06/21 HB5F20000402: RIVER MERC LC SMA2	57.8771	100,000.00	1,593.52	57,877.14	0.02	-42,122.86
100,000.000 553283AD4	MPH ACQUISITION HOLDINGS 144A 5.500% 09/01/2028 DD 08/24/21 HB5F20000402: RIVER MERC LC SMA2	88.9998	100,000.00	1,833.16	88,999.77	0.03	-11,000.23
200,000.000 55342UAM6	MPT OPERATING PARTNERSHIP LP / 3.500% 03/15/2031 DD 12/04/20 HB5F20000402: RIVER MERC LC SMA2	78.0000	200,000.00	2,069.76	156,000.00	0.05	-44,000.00
100,000.000 55903VAQ6	MAGALLANES INC 144A 5.141% 03/15/2052 DD 03/15/22 HB5F20000402: RIVER MERC LC SMA2	84.4845	100,000.00	1,520.16	84,484.50	0.03	-15,515.50
200,000.000 55903VAS2	MAGALLANES INC 144A 5.391% 03/15/2062 DD 03/15/22 HB5F20000402: RIVER MERC LC SMA2	84.0266	209,719.38	3,174.58	168,053.27	0.06	-41,666.11
200,000.000 58933YBG9	MERCK & CO INC 2.900% 12/10/2061 DD 12/10/21 HB5F20000402: RIVER MERC LC SMA2	71.6030	199,440.06	338.31	143,206.01	0.05	-56,234.05

HB5G2000000 - HBT RIVER & MER LC

6/30/2022

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 63633DAF1	NATIONAL HEALTH INVESTORS INC 3.000% 02/01/2031 DD 01/26/21 HB5F20000402: RIVER MERC LC SMA2	76.7054 76.7054	99,299.29 99,299.29	1,249.56 1,249.56	76,705.41 76,705.41	0.03	-22,593.88 -22,593.88
100,000.000 637417AR7	NATIONAL RETAIL PROPERTIES INC 3.000% 04/15/2052 DD 09/24/21 HB5F20000402: RIVER MERC LC SMA2	68.5929 68.5929	97,723.26 97,723.26	633.04 633.04	68,592.95 68,592.95	0.02	-29,130.31 -29,130.31
300,000.000 68389XCB9	ORACLE CORP 4.100% 03/25/2061 DD 03/24/21 HB5F20000402: RIVER MERC LC SMA2	71.6943 71.6943	299,434.70 299,434.70	3,306.48 3,306.48	215,082.96 215,082.96	0.08	-84,351.74 -84,351.74
100,000.000 694308HL4	PACIFIC GAS AND ELECTRIC CO 4.300% 03/15/2045 DD 11/06/14 HB5F20000402: RIVER MERC LC SMA2	73.0508 73.0508	93,374.04 93,374.04	1,271.28 1,271.28	73,050.81 73,050.81	0.03	-20,323.23 -20,323.23
100,000.000 694308JT5	PACIFIC GAS AND ELECTRIC CO 3.250% 06/01/2031 DD 03/11/21 HB5F20000402: RIVER MERC LC SMA2	80.9818 80.9818	99,809.13 99,809.13	270.90 270.90	80,981.84 80,981.84	0.03	-18,827.29 -18,827.29
100,000.000 694308KC0	PACIFIC GAS AND ELECTRIC CO 4.400% 03/01/2032 DD 02/18/22 HB5F20000402: RIVER MERC LC SMA2	87.0404 87.0404	99,703.64 99,703.64	1,610.76 1,610.76	87,040.44 87,040.44	0.03	-12,663.20 -12,663.20
400,000.000 695114CY2	PACIFICORP 2.900% 06/15/2052 DD 07/09/21 HB5F20000402: RIVER MERC LC SMA2	73.4450 73.4450	396,991.66 396,991.66	515.52 515.52	293,779.81 293,779.81	0.10	-103,211.85 -103,211.85
100,000.000 720198AE0	PIEDMONT OPERATING PARTNERSHIP 3.150% 08/15/2030 DD 08/12/20 HB5F20000402: RIVER MERC LC SMA2	83.2733 83.2733	98,808.16 98,808.16	1,181.32 1,181.32	83,273.31 83,273.31	0.03	-15,534.85 -15,534.85
100,000.000 76169XAA2	REXFORD INDUSTRIAL REALTY LP 2.125% 12/01/2030 DD 11/16/20 HB5F20000402: RIVER MERC LC SMA2	80.3895 80.3895	99,329.64 99,329.64	177.00 177.00	80,389.46 80,389.46	0.03	-18,940.18 -18,940.18
100,000.000 78442PGEO	SLM CORP 3.125% 11/02/2026 DD 11/01/21 HB5F20000402: RIVER MERC LC SMA2	80.0000 80.0000	99,498.78 99,498.78	512.40 512.40	80,000.00 80,000.00	0.03	-19,498.78 -19,498.78
150,000.000 78574MAA1	SABRA HEALTH CARE LP 3.200% 12/01/2031 DD 09/30/21 HB5F20000402: RIVER MERC LC SMA2	79.5787 79.5787	148,772.66 148,772.66	399.90 399.90	119,368.07 119,368.07	0.04	-29,404.59 -29,404.59
100,000.000 797440CC6	SAN DIEGO GAS & ELECTRIC CO 3.700% 03/15/2052 DD 03/11/22 HB5F20000402: RIVER MERC LC SMA2	84.8668 84.8668	99,446.36 99,446.36	1,134.20 1,134.20	84,866.79 84,866.79	0.03	-14,579.57 -14,579.57
100,000.000 842400HN6	SOUTHERN CALIFORNIA EDISON CO 3.450% 02/01/2052 DD 01/13/22 HB5F20000402: RIVER MERC LC SMA2	74.9245 74.9245	99,669.07 99,669.07	1,613.23 1,613.23	74,924.50 74,924.50	0.03	-24,744.57 -24,744.57

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
200,000.000 845437BT8	SOUTHWESTERN ELECTRIC POWER CO 3.250% 11/01/2051 DD 11/03/21 HB5F20000402: RIVER MERC LC SMA2	74.5143 74.5143	199,289.19 199,289.19	1,083.37 1,083.37	149,028.70 149,028.70	0.05	-50,260.49 -50,260.49
100,000.000 87264ABN4	T-MOBILE USA INC 3.300% 02/15/2051 DD 02/15/21 HB5F20000402: RIVER MERC LC SMA2	73.2664 73.2664	99,803.37 99,803.37	1,237.62 1,237.62	73,266.37 73,266.37	0.03	-26,537.00 -26,537.00
100,000.000 87264ABY0	T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21 HB5F20000402: RIVER MERC LC SMA2	73.2086 73.2086	99,753.10 99,753.10	464.56 464.56	73,208.55 73,208.55	0.03	-26,544.55 -26,544.55
100,000.000 87612BBU5	TARGA RESOURCES PARTNERS LP / 4.000% 01/15/2032 DD 02/02/21 HB5F20000402: RIVER MERC LC SMA2	85.7569 85.7569	100,000.00 100,000.00	1,849.05 1,849.05	85,756.85 85,756.85	0.03	-14,243.15 -14,243.15
100,000.000 87612KAC6	TARGA RESOURCES CORP 6.250% 07/01/2052 DD 07/07/22 HB5F20000402: RIVER MERC LC SMA2	100.3812 100.3812	100,215.86 100,215.86	0.00 0.00	100,381.17 100,381.17	0.04	165.31 165.31
1,000,000.000 912810SW9	U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21 HB5F20000402: RIVER MERC LC SMA2	78.8711 78.8711	879,021.80 879,021.80	7,044.20 7,044.20	788,710.94 788,710.94	0.28	-90,310.86 -90,310.86
-1,000,000.000 912810SW9	U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21 HB5F20000402: RIVER MERC LC SMA2	78.8711 78.8711	-887,656.25 -887,656.25	-7,044.20 -7,044.20	-788,710.94 -788,710.94	-0.28	98,945.31 98,945.31
25,700,000.000 912810SY5	U S TREASURY BOND 2.250% 05/15/2041 DD 05/15/21 HB5F20000402: RIVER MERC LC SMA2	83.8906 83.8906	21,520,110.28 21,520,110.28	231,251.24 231,251.24	21,559,890.63 21,559,890.63	7.60	39,780.35 39,780.35
-21,600,000.000 912810SY5	U S TREASURY BOND 2.250% 05/15/2041 DD 05/15/21 HB5F20000402: RIVER MERC LC SMA2	83.8906 83.8906	-18,449,341.17 -18,449,341.17	-210,570.65 -210,570.65	-18,120,375.00 -18,120,375.00	-6.38	328,966.17 328,966.17
1,100,000.000 912810TA6	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21 HB5F20000402: RIVER MERC LC SMA2	76.5195 76.5195	832,125.84 832,125.84	7,232.04 7,232.04	841,714.84 841,714.84	0.30	9,589.00 9,589.00
997,000.000 912810TB4	U S TREASURY BOND 1.875% 11/15/2051 DD 11/15/21 HB5F20000402: RIVER MERC LC SMA2	75.6875 75.6875	779,228.70 779,228.70	21,109.40 21,109.40	754,604.38 754,604.38	0.27	-24,624.32 -24,624.32
-997,000.000 912810TB4	U S TREASURY BOND 1.875% 11/15/2051 DD 11/15/21 HB5F20000402: RIVER MERC LC SMA2	75.6875 75.6875	-917,743.24 -917,743.24	-11,734.40 -11,734.40	-754,604.38 -754,604.38	-0.27	163,138.86 163,138.86
600,000.000 912810TC2	U S TREASURY BOND 2.000% 11/15/2041 DD 11/15/21 HB5F20000402: RIVER MERC LC SMA2	79.8750 79.8750	473,787.43 473,787.43	1,532.61 1,532.61	479,250.00 479,250.00	0.17	5,462.57 5,462.57

HB5G2000000 - HBT RIVER & MER LC
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Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
7,900,000.000	U S TREASURY BOND	85.2656	6,431,657.93	75,357.05	6,735,984.38		304,326.45
912810TF5	2.375% 02/15/2042 DD 02/15/22	85.2656	6,431,657.93	75,357.05	6,735,984.38	2.37	304,326.45
	HB5F20000402: RIVER MERC LC SMA2						
-2,600,000.000	U S TREASURY BOND	85.2656	-2,426,937.50	-23,198.90	-2,216,906.25		210,031.25
912810TF5	2.375% 02/15/2042 DD 02/15/22	85.2656	-2,426,937.50	-23,198.90	-2,216,906.25	-0.78	210,031.25
	HB5F20000402: RIVER MERC LC SMA2						
1,200,000.000	U S TREASURY BOND	95.2344	1,092,531.18	4,406.25	1,142,812.50		50,281.32
912810TG3	2.875% 05/15/2052 DD 05/15/22	95.2344	1,092,531.18	4,406.25	1,142,812.50	0.40	50,281.32
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	UNIV OF MINNESOTA MN	98.1518	100,000.00	809.36	98,151.84		-1,848.16
914460WT3	4.048% 04/01/2052 DD 04/19/22	98.1518	100,000.00	809.36	98,151.84	0.03	-1,848.16
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	VERIZON COMMUNICATIONS INC	79.2083	219,244.30	2,055.91	158,416.68		-60,827.62
92343VGC2	3.700% 03/22/2061 DD 03/22/21	79.2083	219,244.30	2,055.91	158,416.68	0.06	-60,827.62
	HB5F20000402: RIVER MERC LC SMA2						
27,000.000	VERIZON COMMUNICATIONS INC	75.3771	26,945.72	253.17	20,351.82		-6,593.90
92343VGL2	2.850% 09/03/2041 DD 09/03/21	75.3771	26,945.72	253.17	20,351.82	0.01	-6,593.90
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	VIRGINIA ELECTRIC AND POWER CO	67.6975	196,931.97	217.76	135,395.09		-61,536.88
927804GDO	2.450% 12/15/2050 DD 12/15/20	67.6975	196,931.97	217.76	135,395.09	0.05	-61,536.88
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	WASHINGTON GAS LIGHT CO	83.2530	115,991.47	1,079.28	83,253.01		-32,738.46
93884PDY3	3.650% 09/15/2049 DD 09/13/19	83.2530	115,991.47	1,079.28	83,253.01	0.03	-32,738.46
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	XCEL ENERGY INC	99.4508	99,965.68	705.02	99,450.75		-514.93
98388MAD9	4.600% 06/01/2032 DD 05/06/22	99.4508	99,965.68	705.02	99,450.75	0.04	-514.93
	HB5F20000402: RIVER MERC LC SMA2						
-100,000.000	CDX.NA.IG.38.1 5YR SP (OTC)	0.0118	-110.00	0.00	-11.80		98.20
99QAGU9HA	CALL AUG 22 000.700 ED 081722	0.0118	-110.00	0.00	-11.80	0.00	98.20
	HB5F20000402: RIVER MERC LC SMA2						
-200,000.000	CDX.NA.IG.38.1 5YR SP (OTC)	0.1597	-450.00	0.00	-319.35		130.65
99QAGU9TA	PUT AUG 22 001.300 ED 081722	0.1597	-450.00	0.00	-319.35	0.00	130.65
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	ARES FINANCE CO III LLC 144A	83.2780	100,000.00	22.49	83,277.98		-16,722.02
04018VAA1	VAR RT 06/30/2051 DD 06/30/21	83.2780	100,000.00	22.49	83,277.98	0.03	-16,722.02
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	BANK OF AMERICA CORP	82.7136	100,000.00	506.95	82,713.63		-17,286.37
06051GKDO	VAR RT 10/20/2032 DD 10/20/21	82.7136	100,000.00	506.95	82,713.63	0.03	-17,286.37
	HB5F20000402: RIVER MERC LC SMA2						

HB5G20000000 - HBT RIVER & MER LC

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Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
200,000.000	BANK OF AMERICA CORP	85.4349	200,000.00	2,423.61	170,869.79		-29,130.21
06051GKK4	VAR RT 02/04/2033 DD 02/04/22	85.4349	200,000.00	2,423.61	170,869.79	0.06	-29,130.21
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	CITIGROUP INC	98.7359	100,000.00	514.80	98,735.88		-1,264.12
172967NU1	VAR RT 05/24/2033 DD 05/24/22	98.7359	100,000.00	514.80	98,735.88	0.03	-1,264.12
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	DOMINION ENERGY INC	82.2500	100,000.00	918.07	82,250.00		-17,750.00
25746UDM8	VAR RT 12/31/2049 DD 12/09/21	82.2500	100,000.00	918.07	82,250.00	0.03	-17,750.00
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	EDISON INTERNATIONAL	81.2500	200,000.00	3,178.80	162,500.00		-37,500.00
281020AS6	VAR RT 12/31/2049 DD 03/09/21	81.2500	200,000.00	3,178.80	162,500.00	0.06	-37,500.00
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	EDISON INTERNATIONAL	79.5630	100,000.00	1,478.52	79,563.03		-20,436.97
281020AT4	VAR RT 12/31/2049 DD 11/12/21	79.5630	100,000.00	1,478.52	79,563.03	0.03	-20,436.97
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	GLOBAL ATLANTIC FIN CO 144A	80.2596	100,000.00	992.29	80,259.63		-19,740.37
37959GAC1	VAR RT 10/15/2051 DD 07/06/21	80.2596	100,000.00	992.29	80,259.63	0.03	-19,740.37
	HB5F20000402: RIVER MERC LC SMA2						
300,000.000	GOLDMAN SACHS GROUP INC/THE	78.8671	300,000.00	4,516.54	236,601.15		-63,398.85
38141GZN7	VAR RT 02/24/2043 DD 01/24/22	78.8671	300,000.00	4,516.54	236,601.15	0.08	-63,398.85
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	MORGAN STANLEY	78.9248	200,000.00	1,367.38	157,849.63		-42,150.37
6174468U6	VAR RT 02/13/2032 DD 11/13/20	78.9248	200,000.00	1,367.38	157,849.63	0.06	-42,150.37
	HB5F20000402: RIVER MERC LC SMA2						
100,000.000	PNC FINANCIAL SERVICES GROUP I	75.9134	100,000.00	151.04	75,913.40		-24,086.60
693475BC8	VAR RT 12/31/2049 DD 09/13/21	75.9134	100,000.00	151.04	75,913.40	0.03	-24,086.60
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	SVB FINANCIAL GROUP	68.7459	166,040.70	1,058.08	137,491.85		-28,548.85
78486QAG6	VAR RT 12/31/2049 DD 02/02/21	68.7459	166,040.70	1,058.08	137,491.85	0.05	-28,548.85
	HB5F20000402: RIVER MERC LC SMA2						
400,000.000	CHARLES SCHWAB CORP/THE	76.4007	400,741.82	1,333.20	305,602.64		-95,139.18
808513BJ3	VAR RT 12/31/2049 DD 12/11/20	76.4007	400,741.82	1,333.20	305,602.64	0.11	-95,139.18
	HB5F20000402: RIVER MERC LC SMA2						
200,000.000	WELLS FARGO & CO	93.1358	200,000.00	1,690.81	186,271.67		-13,728.33
95000U2Z5	VAR RT 04/25/2053 DD 04/25/22	93.1358	200,000.00	1,690.81	186,271.67	0.07	-13,728.33
	HB5F20000402: RIVER MERC LC SMA2						
99,500.000	GLOBAL INFRASTRUCTURE PARTNERS	96.7080	98,164.01	0.00	96,224.46		-1,939.55
31575AAB3	0.000% 09/29/2028 DD 09/13/21	96.7080	98,164.01	0.00	96,224.46	0.03	-1,939.55
	HB5F20000402: RIVER MERC LC SMA2						

HB5G20000000 - HBT RIVER & MER LC

6/30/2022

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
0.000	GLOBAL INFRASTRUCTURE PARTNERS	0.0000	0.00	1,249.61	0.00		0.00
31575AAB3	0.000% 09/29/2028 DD 09/13/21 HB5F20000002: RIVER & MER LONG CR	0.0000	0.00	1,249.61	0.00	0.00	0.00
5,413,000.000	U S TREASURY BD PRIN STRIP	43.1354	3,368,808.46	0.00	2,334,917.04		-1,033,891.42
912803FG3	0.000% 02/15/2049 DD 02/15/19 HB5F20000002: RIVER & MER LONG CR	43.1354	3,368,808.46	0.00	2,334,917.04	0.82	-1,033,891.42
-200,000.000	COMMIT TO PUR FNMA (OTC)	0.5961	-1,437.50	0.00	-1,192.30		245.20
01F0209SV	PUT JUL 22 099.15625 ED 070722 HB5F20000402: RIVER MERC LC SMA2	0.5961	-1,437.50	0.00	-1,192.30	0.00	245.20
42,464.000	ISHARES 10+ YEAR INV GR CORP	53.3100	2,885,508.29	0.00	2,263,755.84		-621,752.45
464289511	HB5F20000002: RIVER & MER LONG CR	53.3100	2,885,508.29	0.00	2,263,755.84	0.80	-621,752.45
6,209,803.798	PAPS LONG DURATION CREDIT BOND	9.7700	83,638,575.64	0.00	60,669,783.11		-22,968,792.53
72201P878	PORTFOLIO HB5F20000402: RIVER MERC LC SMA2	9.7700	83,638,575.64	0.00	60,669,783.11	21.38	-22,968,792.53
4,029,200.240	VANGUARD L/T INV GR-ADM	8.4200	43,867,620.83	118,340.88	33,925,866.02		-9,941,754.81
922031778	HB5F20000002: RIVER & MER LONG CR	8.4200	43,867,620.83	118,340.88	33,925,866.02	11.95	-9,941,754.81
27,861.000	VANGUARD LONG-TERM CORP BOND	81.1100	2,882,917.43	0.00	2,259,805.71		-623,111.72
92206C813	HB5F20000002: RIVER & MER LONG CR	81.1100	2,882,917.43	0.00	2,259,805.71	0.80	-623,111.72
SUBTOTAL UNITED STATES			157,375,438.42	322,656.98	120,857,493.36		-36,517,945.06
			157,375,438.42	322,656.98	120,857,493.36	42.65	-36,517,945.06
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			164,236,054.29	402,023.53	126,085,269.33		-38,150,784.96
			164,236,054.29	402,023.53	126,085,269.33	44.48	-38,150,784.96
TOTAL FIXED INCOME SECURITIES			165,051,764.07	409,451.92	126,656,138.42	44.67	-38,395,625.65
EQUITY							
U.S. DOLLAR							
UNITED STATES							
6,741,237.389	WESTERN ASSET LONG DURATION R2	11.8600	89,700,908.00	0.00	79,951,075.43		-9,749,832.57
41026E269	HB5F20000002: RIVER & MER LONG CR	11.8600	89,700,908.00	0.00	79,951,075.43	28.17	-9,749,832.57
9,077,984.274	WILMINGTON TR COLLECTIVE INVT	8.9100	92,920,016.15	0.00	80,884,839.88		-12,035,176.27
97182E477	SLC MGMT U S LONG CR FD FEE CL HB5F20000002: RIVER & MER LONG CR	8.9100	92,920,016.15	0.00	80,884,839.88	28.50	-12,035,176.27
SUBTOTAL UNITED STATES			182,620,924.15	0.00	160,835,915.31		-21,785,008.84
			182,620,924.15	0.00	160,835,915.31	56.67	-21,785,008.84
TOTAL EQUITY U.S. DOLLAR			182,620,924.15	0.00	160,835,915.31		-21,785,008.84
			182,620,924.15	0.00	160,835,915.31	56.67	-21,785,008.84
TOTAL EQUITY			182,620,924.15	0.00	160,835,915.31	56.67	-21,785,008.84
FUTURES CONTRACTS							

HB5G20000000 - HBT RIVER & MER LC

6/30/2022

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
U.S. DOLLAR							
UNITED STATES							
-1.000	US 10YR ULTRA FUTURE (CBT)	127.3750	0.00	0.00	898.44		898.44
99F106I2A	EXP SEP 22 HB5F20000402: RIVER MERC LC SMA2	127.3750	0.00	0.00	898.44	0.00	898.44
-20.000	US 10YR NOTE FUTURE (CBT)	118.5313	0.00	0.00	9,723.64		9,723.64
99F139I2A	EXP SEP 22 HB5F20000402: RIVER MERC LC SMA2	118.5313	0.00	0.00	9,723.64	0.00	9,723.64
-104.000	US 5YR NOTE FUTURE (CBT)	112.2500	0.00	0.00	52,000.00		52,000.00
99F183I2A	EXP SEP 22 HB5F20000402: RIVER MERC LC SMA2	112.2500	0.00	0.00	52,000.00	0.02	52,000.00
-1.000	US ULTRA BOND (CBT)	154.3438	0.00	0.00	3,316.66		3,316.66
99F700I2A	EXP SEP 22 HB5F20000402: RIVER MERC LC SMA2	154.3438	0.00	0.00	3,316.66	0.00	3,316.66
SUBTOTAL UNITED STATES			0.00	0.00	65,938.74		65,938.74
			0.00	0.00	65,938.74	0.02	65,938.74
TOTAL FUTURES CONTRACTS U.S. DOLLAR			0.00	0.00	65,938.74		65,938.74
			0.00	0.00	65,938.74	0.02	65,938.74
TOTAL FUTURES CONTRACTS			0.00	0.00	65,938.74	0.02	65,938.74
TOTAL ASSETS - BASE:			343,970,939.26	412,600.10	283,834,048.01	100.05	-60,136,891.25
NET ASSETS - BASE:					284,246,648.11		



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX9430
STATE STREET RETIREMENT RIGHT IN
2020

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
451,745.02	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	451,745.02	451,745.02	1	268.18
		451,745.02	451,745.02	1	268.18
COMMON TRUST FUNDS - FIXED INCOME					
1,431,897.9935	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	14,376,255.85	14,347,594.50	27	0.00
330,539.045	CUSIP # 85744A810 STATE STREET US ST GOVT/CREDIT BOND INDEX SECURITIES LENDING SERIES I	3,605,189.36	3,634,551.47	7	0.00
352,800.35	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	3,750,620.52	4,044,757.57	7	0.00
869,600.659	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX	10,108,238.06	10,400,872.69	19	0.00
		31,840,303.79	32,427,776.23	59	0.00
COMMON TRUST FUNDS - EQUITY					
9,120.397	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	9,004,212.26	9,875,069.70	17	0.00
25,956.193	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	1,781,762.87	1,987,720.03	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXXXX9430
STATE STREET RETIREMENT RIGHT IN
2020

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
416,591.281	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	6,751,278.30	7,371,030.47	12	0.00
		17,537,253.43	19,233,820.20	32	0.00
COMMON TRUST FUNDS - OTHER					
162,838.701	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	1,742,211.26	1,975,610.98	3	0.00
239,182.949	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	2,621,684.30	2,889,182.70	5	0.00
		4,363,895.56	4,864,793.68	8	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX9458
STATE STREET RETIREMENT RIGHT IN
2025

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,098,892.28	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	1,098,892.28	1,098,892.28	1	251.71
		1,098,892.28	1,098,892.28	1	251.71
COMMON TRUST FUNDS - FIXED INCOME					
1,934,525.9054	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	19,422,640.09	19,383,843.03	20	0.00
54,562.353	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	1,937,509.16	2,000,592.87	2	0.00
198,908.05	CUSIP # 85744A810 STATE STREET US ST GOVT/CREDIT BOND INDEX SECURITIES LENDING SERIES I	2,169,490.10	2,187,127.33	2	0.00
599,435.106	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	6,372,594.61	6,872,289.30	7	0.00
1,164,782.444	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX	13,539,431.13	13,931,030.19	14	0.00
91,960.003	CUSIP # 85749L845 STATE STREET INTERMED US GOVT BOND INDEX SEC LENDING SERIES CL I	851,457.67	860,332.21	1	0.00
		44,293,122.76	45,235,214.93	46	0.00
COMMON TRUST FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX9458
STATE STREET RETIREMENT RIGHT IN
2025

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
22,883.209	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	22,591,699.80	24,776,729.07	23	0.00
74,040.512	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	5,082,510.95	5,670,183.41	5	0.00
1,138,496.26	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	18,450,470.39	20,144,222.85	19	0.00
		46,124,681.14	50,591,135.33	48	0.00
COMMON TRUST FUNDS - OTHER					
134,994.34	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	1,444,304.44	1,637,574.35	1	0.00
311,505.352	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	3,414,410.16	3,763,079.80	4	0.00
		4,858,714.60	5,400,654.15	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX9476
STATE STREET RETIREMENT RIGHT IN
2030

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
553,602.83	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	553,602.83	553,602.83	1	432.24
		553,602.83	553,602.83	1	432.24
COMMON TRUST FUNDS - FIXED INCOME					
2,018,470.2596	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	20,265,441.41	20,224,914.45	19	0.00
144,352.118	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	5,125,943.71	5,291,274.28	5	0.00
555,645.285	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	5,907,065.02	6,369,996.13	6	0.00
426,892.159	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX	4,962,194.46	5,105,295.96	5	0.00
		36,260,644.60	36,991,480.82	34	0.00
COMMON TRUST FUNDS - EQUITY					
31,951.963	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	31,544,926.94	34,592,403.65	30	0.00
115,585.827	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	7,934,389.09	8,849,334.33	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXXXX9476
STATE STREET RETIREMENT RIGHT IN
2030

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,761,506.645	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	28,546,976.69	31,170,424.81	27	0.00
		68,026,292.72	74,612,162.79	64	0.00
	COMMON TRUST FUNDS - OTHER				
108,564.206	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	1,189,972.26	1,311,318.98	1	0.00
		1,189,972.26	1,311,318.98	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXXXX9494
STATE STREET RETIREMENT RIGHT IN
2035

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,370,684.86	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	2,370,684.86	2,370,684.86	3	0.00
		2,370,684.86	2,370,684.86	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,692,572.5479	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	16,993,428.38	16,959,423.40	18	0.00
121,567.114	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	4,316,848.22	4,456,051.05	5	0.00
295,499.084	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	3,141,450.76	3,387,479.34	3	0.00
		24,451,727.36	24,802,953.79	26	0.00
COMMON TRUST FUNDS - EQUITY					
30,508.009	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	30,119,367.47	33,028,062.54	32	0.00
128,231.535	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	8,802,453.72	9,816,615.40	9	0.00
1,777,981.394	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	28,813,966.47	31,461,883.71	30	0.00
		67,735,787.66	74,306,561.65	72	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX9519
STATE STREET RETIREMENT RIGHT IN
2040

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,615,716.36	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	2,615,716.36	2,615,716.36	3	0.00
		2,615,716.36	2,615,716.36	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,230,783.154	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	12,357,062.87	12,332,327.53	15	0.00
90,589.713	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	3,216,840.71	3,321,603.31	4	0.00
		15,573,903.58	15,653,930.84	19	0.00
COMMON TRUST FUNDS - EQUITY					
28,610.584	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	28,246,113.77	30,977,403.54	34	0.00
137,237.062	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	9,420,638.12	10,509,000.33	11	0.00
1,726,384.924	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	27,977,794.08	30,546,867.97	33	0.00
		65,644,545.97	72,033,271.84	78	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX9537
STATE STREET RETIREMENT RIGHT IN
2045

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,431,046.71	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	1,431,046.71	1,431,046.71	2	16.40
		1,431,046.71	1,431,046.71	2	16.40
COMMON TRUST FUNDS - FIXED INCOME					
737,567.3106	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	7,405,175.80	7,390,408.32	11	0.00
57,262.622	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	2,033,395.71	2,099,395.42	3	0.00
		9,438,571.51	9,489,803.74	13	0.00
COMMON TRUST FUNDS - EQUITY					
24,834.913	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	24,518,541.04	26,889,071.18	35	0.00
135,915.088	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	9,329,891.22	10,407,453.24	13	0.00
1,557,907.521	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	25,247,449.29	27,566,074.63	36	0.00
		59,095,881.55	64,862,599.05	84	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX9555
STATE STREET RETIREMENT RIGHT IN
2050

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,391,292.09	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	1,391,292.09	1,391,292.09	3	0.00
		1,391,292.09	1,391,292.09	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
331,915.8015	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	3,332,434.65	3,325,785.23	7	0.00
28,257.772	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	1,003,433.48	1,035,887.67	2	0.00
		4,335,868.13	4,361,672.90	9	0.00
COMMON TRUST FUNDS - EQUITY					
17,449.681	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	17,227,389.51	18,892,365.91	35	0.00
108,571.734	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	7,452,906.68	8,313,037.88	15	0.00
1,136,577.574	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	18,419,376.16	20,111,495.11	38	0.00
		43,099,672.35	47,316,898.90	88	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX9573
STATE STREET RETIREMENT RIGHT IN
2055

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,023,031.32	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	1,023,031.32	1,023,031.32	3	0.00
		1,023,031.32	1,023,031.32	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
232,248.3075	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	2,331,773.01	2,327,111.84	7	0.00
19,723.956	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	700,397.68	723,015.88	2	0.00
		3,032,170.69	3,050,127.72	9	0.00
COMMON TRUST FUNDS - EQUITY					
12,214.556	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	12,058,954.77	13,224,473.92	35	0.00
75,998.914	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	5,216,945.45	5,819,087.97	15	0.00
795,588.002	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	12,893,299.16	14,077,709.65	38	0.00
		30,169,199.38	33,121,271.54	88	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX9591
STATE STREET RETIREMENT RIGHT IN
2060

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
495,335.41	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	495,335.41	495,335.41	2	0.00
		495,335.41	495,335.41	2	0.00
COMMON TRUST FUNDS - FIXED INCOME					
126,203.4634	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	1,267,082.77	1,264,558.70	6	0.00
11,979.402	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	425,388.57	439,118.80	2	0.00
		1,692,471.34	1,703,677.50	8	0.00
COMMON TRUST FUNDS - EQUITY					
7,421.961	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	7,327,412.64	8,035,131.40	35	0.00
47,708.586	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	3,274,955.89	3,645,301.18	16	0.00
491,876.784	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	7,971,355.16	8,693,825.55	38	0.00
		18,573,723.69	20,374,258.13	89	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX9617
STATE STREET RETIREMENT RIGHT IN
2065

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
281,006.68	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	281,006.68	281,006.68	6	5.89
		281,006.68	281,006.68	6	5.89
COMMON TRUST FUNDS - FIXED INCOME					
26,768.8629	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	268,759.38	268,224.01	6	0.00
2,331.397	CUSIP # 857444806 STATE STREET US LONG GOVT BOND INDEX SEC	82,787.91	85,497.60	2	0.00
		351,547.29	353,721.61	8	0.00
COMMON TRUST FUNDS - EQUITY					
1,583.344	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	1,563,173.78	1,705,641.33	35	0.00
10,053.71	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	690,136.92	764,857.21	16	0.00
94,039.686	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	1,524,007.15	1,663,878.74	35	0.00
		3,777,317.85	4,134,377.28	86	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX9412
STATE STREET RETIREMENT RIGHT IN
RETIREMENT

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
936,301.16	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	936,301.16	936,301.16	2	0.00
		936,301.16	936,301.16	2	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,274,084.3856	CUSIP # 41023L274 RETIREMENT RIGHT STABLE VALUE II	12,791,807.23	12,765,513.63	30	0.00
304,545.412	CUSIP # 85744A810 STATE STREET US ST GOVT/CREDIT BOND INDEX SECURITIES LENDING SERIES I	3,321,676.81	3,347,360.14	8	0.00
272,897.319	CUSIP # 857480800 STATE STREET US HIGH YIELD BOND INDEX SEC LENDING SERIES CL I	2,901,171.40	3,116,607.65	7	0.00
663,243.644	CUSIP # 857480883 STATE STREET 1-10 YR US TREASURY INFLATION PROTECTED SECS (TIPS) INDEX	7,709,544.12	7,925,143.02	18	0.00
		26,724,199.56	27,154,624.44	64	0.00
COMMON TRUST FUNDS - EQUITY					
5,792.614	CUSIP # 857444202 STATE STREET S&P 500 INDEX SECURITIES LENDING SERIES FUND CLASS I	5,718,821.89	6,240,718.78	14	0.00
15,445.401	CUSIP # 857444657 STATE STREET RUSSELL SMALL/MID CAP INDEX NON-LENDING FUND SERIES CL I	1,060,249.55	1,174,255.22	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX9412
STATE STREET RETIREMENT RIGHT IN
RETIREMENT

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
255,155.37	CUSIP # 85744T389 STATE STREET GLOBAL ALL CAP EQTY EX-US INDEX SEC LENDING SERIES CL I	4,135,047.93	4,487,909.56	10	0.00
		10,914,119.37	11,902,883.56	26	0.00
COMMON TRUST FUNDS - OTHER					
123,445.588	CUSIP # 85744A273 STATE STREET BLOOMBERG ROLL SELECT COMMODITY INDEX NON-LENDING SECURITIE CL A	1,320,744.35	1,494,891.13	3	0.00
188,316.428	CUSIP # 857480875 STATE STREET GLOBAL REAL ESTATE SECURITIES INDEX SEC LENDING CL I	2,064,136.37	2,264,815.96	5	0.00
		3,384,880.72	3,759,707.09	8	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX9387
RETIREMENT RIGHT STABLE VALUE
FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,368,349.88	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	4,368,349.88	4,368,349.88	4	0.00
		4,368,349.88	4,368,349.88	4	0.00
INSURANCE POLICIES/ANNUITIES					
1,059,476.4882	CUSIP # 29974GIC1 UNITED OF OMAHA CONTRACT SAVE-29974	106,461,600.86	106,223,054.96	96	0.00
		106,461,600.86	106,223,054.96	96	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX5274
SAGE CASH BALANCE CONSERVATIVE

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
367,302.27	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	367,302.27	367,302.27	2	0.00
		367,302.27	367,302.27	2	0.00
MUTUAL FUNDS - FIXED INCOME					
50,620	CUSIP # 233051267 X-TRACKERS LOW BETA HIGH YIELD BOND ETF	2,257,652.00	2,450,533.77	10	0.00
58,246	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	2,944,335.30	3,117,289.21	13	0.00
18,428	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	907,763.28	921,634.70	4	0.00
55,123	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	2,235,237.65	2,494,091.48	10	0.00
64,331	CUSIP # 46435U853 ISHARES BROAD USD HIGH YIELD ETF	2,227,139.22	2,411,417.02	10	0.00
73,747	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	3,693,987.23	3,740,203.67	16	0.00
46,877	CUSIP # 47103U845 JANUS HENDERSON AAA CLO ETF	2,298,904.33	2,362,415.12	10	0.00
96,360	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	3,454,506.00	3,746,057.98	15	0.00
60,252	CUSIP # 92189F353 VANECK VECTORS EMERGING MKTS HY BOND	1,071,280.56	1,372,078.61	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX5274
SAGE CASH BALANCE CONSERVATIVE

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		21,090,805.57	22,615,721.56	93	0.00
	MUTUAL FUNDS - EQUITY				
21,008	CUSIP # 46641Q332 JPM EQUITY PREMIUM ETF	1,164,893.60	1,266,853.98	5	0.00
		1,164,893.60	1,266,853.98	5	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
59,474.06	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	59,474.06	59,474.06	0	0.00
		59,474.06	59,474.06	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX5256
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
404,549.97	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	404,549.97	404,549.97	2	0.00
		404,549.97	404,549.97	2	0.00
MUTUAL FUNDS - FIXED INCOME					
52,431	CUSIP # 464286251 ISHARES JP MORGAN EM CORP BOND ETF	2,245,619.73	2,609,967.19	10	0.00
91,311	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	4,615,771.05	4,895,374.67	20	0.00
110,708	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	4,489,209.40	4,972,953.02	20	0.00
56,829	CUSIP # 46435U853 ISHARES BROAD USD HIGH YIELD ETF	1,967,419.98	2,135,939.08	9	0.00
69,375	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	3,474,993.75	3,508,950.49	15	0.00
88,436	CUSIP # 78464A292 SPDR WELLS FARGO PREFERRED STOCK	3,170,430.60	3,445,009.17	14	0.00
		19,963,444.51	21,568,193.62	88	0.00
MUTUAL FUNDS - EQUITY					
40,229	CUSIP # 46641Q332 JPM EQUITY PREMIUM ETF	2,230,698.05	2,463,688.17	10	0.00
		2,230,698.05	2,463,688.17	10	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXXXX5256
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
54,863.53	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	54,863.53	54,863.53	0	0.00
		54,863.53	54,863.53	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX5292
SAGE CASH BALANCE ULTRA
CONSERVATIVE FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
20,728.6	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	20,728.60	20,728.60	3	0.00
		20,728.60	20,728.60	3	0.00
MUTUAL FUNDS - FIXED INCOME					
2,790	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF	141,034.50	151,979.06	19	0.00
1,901	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	93,643.26	95,192.19	13	0.00
5,766	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	288,818.94	292,449.62	40	0.00
3,621	CUSIP # 47103U845 JANUS HENDERSON AAA CLO ETF	177,578.19	182,516.57	25	0.00
		701,074.89	722,137.44	97	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,470.99	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,470.99	1,470.99	0	0.00
		1,470.99	1,470.99	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,432,547.56	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	5,432,547.56	5,432,547.56	3	0.00
		5,432,547.56	5,432,547.56	3	0.00
COMMON STOCK					
50,333	CUSIP # 031100100 AMETEK INC	5,531,093.37	5,214,016.50	4	0.00
78,726	CUSIP # 032095101 AMPHENOL CORP CL A	5,068,379.88	4,218,575.14	3	15,913.60
8,789	CUSIP # 049560105 ATMOS ENERGY CORP	985,246.90	801,605.80	1	0.00
97,866	CUSIP # 05605H100 BWX TECHNOLOGIES INC	5,391,437.94	5,665,287.80	3	0.00
4,442	CUSIP # 09073M104 BIO-TECHNE CORP	1,539,774.88	1,211,154.79	1	0.00
75,927	CUSIP # 115236101 BROWN & BROWN INC	4,429,581.18	3,596,561.64	3	0.00
64,074	CUSIP # 127055101 CABOT CORPORATION	4,087,280.46	3,139,939.32	3	0.00
55,916	CUSIP # 148806102 CATALENT INC	5,999,227.64	3,598,299.05	4	0.00
21,693	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	4,641,651.21	3,925,384.07	3	0.00
79,694	CUSIP # 184496107 CLEAN HARBORS INC	6,986,772.98	6,351,473.57	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
20,642	CUSIP # 217204106 COPART INC	2,242,959.72	1,897,662.78	1	0.00
74,285	CUSIP # 29362U104 ENTEGRIS INC	6,843,877.05	4,225,678.16	4	0.00
59,827	CUSIP # 302491303 FMC CORPORATION	6,402,087.27	6,037,216.20	4	31,895.40
47,704	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	2,524,495.68	2,631,887.85	2	0.00
34,934	CUSIP # 384109104 GRACO INC	2,075,428.94	1,868,738.60	1	0.00
160,713	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	7,071,372.00	3,957,638.89	5	0.00
26,396	CUSIP # 422806208 HEICO CORP CL A	2,781,610.48	2,544,501.31	2	2,389.59
31,293	CUSIP # 428291108 HEXCEL CORP	1,636,936.83	2,164,521.89	1	0.00
336,294	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	4,045,616.82	4,586,436.58	3	52,682.80
27,698	CUSIP # 449253103 IAA INC	907,663.46	1,292,979.22	1	0.00
13,185	CUSIP # 45167R104 IDEX CORP	2,394,791.55	2,128,408.83	2	0.00
49,311	CUSIP # 457187102 INGREDION INC	4,347,257.76	4,349,149.97	3	32,241.30
252,174	CUSIP # 48238T109 KAR AUCTION SERVICES INC	3,724,609.98	5,247,982.68	2	0.00
21,113	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	2,910,427.05	2,223,993.61	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
91,481	CUSIP # 501889208 LKQ CORP	4,490,802.29	3,156,924.29	3	0.00
1,467	CUSIP # 570535104 MARKEL CORP	1,897,197.75	1,657,579.52	1	0.00
8,213	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	1,434,564.71	1,074,060.97	1	0.00
90,800	CUSIP # 637417106 NATIONAL RETAIL PROPERTIES	3,904,400.00	3,908,326.02	2	0.00
39,561	CUSIP # 743606105 PROSPERITY BANCSHARES INC	2,700,829.47	2,662,544.60	2	20,791.68
70,293	CUSIP # 806407102 HENRY SCHEIN INC	5,394,284.82	4,726,244.79	3	0.00
23,086	CUSIP # 871607107 SYNOPSIS INC	7,011,218.20	3,626,505.44	4	0.00
43,552	CUSIP # 902104108 II-VI INC	2,218,974.40	3,010,297.73	1	0.00
140,942	CUSIP # 902681105 UGI CORPORATION	5,441,770.62	5,075,643.69	3	51,281.64
64,394	CUSIP # 957638109 WESTERN ALLIANCE BANCORP	4,546,216.40	3,629,448.29	3	0.00
22,885	CUSIP # 980745103 WOODWARD INC	2,116,633.65	2,546,460.44	1	0.00
		135,726,473.34	117,953,130.03	87	207,196.01
	FOREIGN STOCK				
62,642	CUSIP # 94106B101 WASTE CONNECTIONS INC	7,765,102.32	5,839,899.85	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15,539	CUSIP # G4388N106 HELEN OF TROY	2,523,688.99	2,841,563.21	2	0.00
17,662	CUSIP # G8473T100 STERIS PLC	3,641,021.30	2,736,040.57	2	0.00
		13,929,812.61	11,417,503.63	9	0.00
COMMON TRUST FUNDS - FIXED INCOME					
668,735.18	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	668,735.18	668,735.18	0	0.00
		668,735.18	668,735.18	0	0.00

HB2F2000002 - STERLING CORE FIXED
6/30/2022

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	CASH		-7,667.20	0.00	-7,667.20		0.00
			-7,667.20	0.00	-7,667.20	-0.01	0.00
	PAYABLE FOR TRUSTEE FEES		-2,756.12	0.00	-2,756.12	0.00	0.00
			-2,756.12	0.00	-2,756.12	0.00	0.00
	REBATE RECEIVABLE		15,996.49	0.00	15,996.49	0.02	0.00
			15,996.49	0.00	15,996.49	0.02	0.00
	PAYABLE FOR CUSTODIAN FEES		-17,526.88	0.00	-17,526.88		0.00
			-17,526.88	0.00	-17,526.88	-0.02	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		200,385.86	0.00	200,385.86		0.00
			200,385.86	0.00	200,385.86	0.24	0.00
	MSC PAYABLE - CLASS C1		-34,854.87	0.00	-34,854.87		0.00
			-34,854.87	0.00	-34,854.87	-0.04	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-3,719.25	0.00	-3,719.25		0.00
			-3,719.25	0.00	-3,719.25	0.00	0.00
2,057,660.690	DREYFUS TREAS & AGY CSH CSH MG	100.0000	2,057,660.69	1,333.12	2,057,660.69		0.00
996085247	VAR RT 12/31/2049 DD 04/09/97	100.0000	2,057,660.69	1,333.12	2,057,660.69	2.47	0.00
SUBTOTAL UNITED STATES			2,207,518.72	1,333.12	2,207,518.72		0.00
			2,207,518.72	1,333.12	2,207,518.72	2.66	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			2,207,518.72	1,333.12	2,207,518.72		0.00
			2,207,518.72	1,333.12	2,207,518.72	2.66	0.00
TOTAL CASH & CASH EQUIVALENTS			2,207,518.72	1,333.12	2,207,518.72	2.66	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
AUSTRALIA							
277,000.000	COMMONWEALTH BANK OF AUST 144A	98.1060	277,532.21	326.80	271,753.62		-5,778.59
2027A0KG3	VAR RT 07/07/2025 DD 10/07/21	98.1060	277,532.21	326.80	271,753.62	0.33	-5,778.59
81,000.000	MACQUARIE GROUP LTD 144A	87.9869	79,731.80	510.48	71,269.39		-8,462.41
55608JAR9	VAR RT 01/12/2027 DD 01/12/21	87.9869	79,731.80	510.48	71,269.39	0.09	-8,462.41
153,000.000	WESTPAC BANKING CORP	96.2824	160,562.32	711.12	147,312.14		-13,250.18
961214DF7	VAR RT 11/23/2031 DD 11/23/16	96.2824	160,562.32	711.12	147,312.14	0.18	-13,250.18
SUBTOTAL AUSTRALIA			517,826.33	1,548.40	490,335.15		-27,491.18
			517,826.33	1,548.40	490,335.15	0.60	-27,491.18
BERMUDA							

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				Local/Base			Local/Base
196,000.000	ASPEN INSURANCE HOLDINGS LTD	100.7345	203,575.81	1,176.10	197,439.60		-6,136.21
04530DAD4	4.650% 11/15/2023 DD 11/13/13	100.7345	203,575.81	1,176.10	197,439.60	0.24	-6,136.21
263,000.000	ATHENE HOLDING LTD	74.8621	273,785.63	1,061.31	196,887.19		-76,898.44
04686JAD3	3.950% 05/25/2051 DD 05/25/21	74.8621	273,785.63	1,061.31	196,887.19	0.24	-76,898.44
160,000.000	BACARDI LTD 144A	99.0914	171,876.69	918.78	158,546.32		-13,330.37
067316AE9	4.450% 05/15/2025 DD 04/30/18	99.0914	171,876.69	918.78	158,546.32	0.19	-13,330.37
236,000.000	ENSTAR GROUP LTD	79.9648	224,066.49	2,438.78	188,716.88		-35,349.61
29359UAC3	3.100% 09/01/2031 DD 08/24/21	79.9648	224,066.49	2,438.78	188,716.88	0.23	-35,349.61
SUBTOTAL BERMUDA			873,304.62	5,594.97	741,589.99		-131,714.63
			873,304.62	5,594.97	741,589.99	0.90	-131,714.63
BRITISH VIRGIN ISLANDS							
200,000.000	TSMC GLOBAL LTD 144A	91.0420	197,187.16	472.04	182,084.08		-15,103.08
872882AH8	1.250% 04/23/2026 DD 04/23/21	91.0420	197,187.16	472.04	182,084.08	0.22	-15,103.08
CANADA							
140,000.000	BANK OF NOVA SCOTIA/THE	98.6043	139,176.24	379.32	138,046.05		-1,130.19
064159VK9	1.625% 05/01/2023 DD 04/16/20	98.6043	139,176.24	379.32	138,046.05	0.17	-1,130.19
309,000.000	CANADIAN IMPERIAL BANK OF COMM	96.9028	306,863.33	34.74	299,429.68		-7,433.65
13607HVC3	0.450% 06/22/2023 DD 06/22/21	96.9028	306,863.33	34.74	299,429.68	0.36	-7,433.65
256,000.000	WASTE CONNECTIONS INC	72.2484	240,010.46	3,489.65	184,955.91		-55,054.55
94106BAD3	2.950% 01/15/2052 DD 09/20/21	72.2484	240,010.46	3,489.65	184,955.91	0.22	-55,054.55
270,000.000	BANK OF MONTREAL	89.0883	258,851.88	1,135.29	240,538.53		-18,313.35
06368EDC3	VAR RT 01/22/2027 DD 01/22/21	89.0883	258,851.88	1,135.29	240,538.53	0.29	-18,313.35
244,000.000	ROYAL BANK OF CANADA	96.8701	243,602.08	318.39	236,363.11		-7,238.97
78016EZR1	VAR RT 04/27/2026 DD 04/27/21	96.8701	243,602.08	318.39	236,363.11	0.28	-7,238.97
253,000.000	TORONTO-DOMINION BANK/THE	96.5095	267,387.89	2,709.77	244,169.12		-23,218.77
891160MJ9	VAR RT 09/15/2031 DD 09/15/16	96.5095	267,387.89	2,709.77	244,169.12	0.29	-23,218.77
SUBTOTAL CANADA			1,455,891.88	8,067.16	1,343,502.40		-112,389.48
			1,455,891.88	8,067.16	1,343,502.40	1.61	-112,389.48
CAYMAN ISLANDS							
184,000.000	AVOLON HOLDINGS FUNDING L 144A	92.0572	187,482.73	1,983.40	169,385.21		-18,097.52
05401AAH4	2.875% 02/15/2025 DD 01/14/20	92.0572	187,482.73	1,983.40	169,385.21	0.20	-18,097.52
IRELAND							
235,000.000	AERCAP IRELAND CAPITAL DAC / A	96.7345	252,404.80	2,614.41	227,326.05		-25,078.75
00774MAG0	4.450% 10/01/2025 DD 08/21/18	96.7345	252,404.80	2,614.41	227,326.05	0.27	-25,078.75
JAPAN							

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250,000.000	606822BA1 MITSUBISHI UFJ FINANCIAL GROUP 3.761% 07/26/2023 DD 07/26/18	99.9549	256,451.02	4,062.82	249,887.26		-6,563.76
		99.9549	256,451.02	4,062.82	249,887.26	0.30	-6,563.76
248,000.000	86562MAU4 SUMITOMO MITSUI FINANCIAL GROU 2.778% 10/18/2022 DD 10/18/17	100.0417	249,274.40	1,397.11	248,103.44		-1,170.96
		100.0417	249,274.40	1,397.11	248,103.44	0.30	-1,170.96
110,000.000	86562MBG4 SUMITOMO MITSUI FINANCIAL GROU 4.306% 10/16/2028 DD 10/16/18	97.5177	117,235.45	986.81	107,269.44		-9,966.01
		97.5177	117,235.45	986.81	107,269.44	0.13	-9,966.01
SUBTOTAL JAPAN			622,960.87	6,446.74	605,260.14		-17,700.73
			622,960.87	6,446.74	605,260.14	0.73	-17,700.73
LUXEMBOURG							
67,000.000	806854AJ4 SCHLUMBERGER INVESTMENT SA 2.650% 06/26/2030 DD 06/26/20	88.2413	61,010.65	24.65	59,121.70		-1,888.95
		88.2413	61,010.65	24.65	59,121.70	0.07	-1,888.95
SWITZERLAND							
250,000.000	225401AM0 CREDIT SUISSE GROUP AG 144A VAR RT 09/11/2025 DD 09/11/19	94.1698	255,455.84	1,986.96	235,424.46		-20,031.38
		94.1698	255,455.84	1,986.96	235,424.46	0.28	-20,031.38
229,000.000	90352JAD5 UBS GROUP AG 144A VAR RT 08/15/2023 DD 08/15/17	99.9693	229,231.06	700.20	228,929.70		-301.36
		99.9693	229,231.06	700.20	228,929.70	0.27	-301.36
SUBTOTAL SWITZERLAND			484,686.90	2,687.16	464,354.16		-20,332.74
			484,686.90	2,687.16	464,354.16	0.55	-20,332.74
UNITED KINGDOM							
200,000.000	539439AM1 LLOYDS BANKING GROUP PLC 4.582% 12/10/2025 DD 06/10/16	98.1623	217,932.07	534.66	196,324.64		-21,607.43
		98.1623	217,932.07	534.66	196,324.64	0.24	-21,607.43
UNITED STATES							
396,000.000	00206RKB7 AT&T INC 3.850% 06/01/2060 DD 05/28/20	77.8505	377,136.37	1,270.50	308,287.96		-68,848.41
		77.8505	377,136.37	1,270.50	308,287.96	0.37	-68,848.41
195,000.000	00206RLJ9 AT&T INC 3.550% 09/15/2055 DD 03/15/21	75.4220	194,444.42	2,040.65	147,072.84		-47,371.58
		75.4220	194,444.42	2,040.65	147,072.84	0.18	-47,371.58
630,000.000	00217TAC9 ARI FLEET LEASE TRUS A A3 144A 1.800% 08/15/2028 DD 02/27/20	98.8846	637,327.45	504.00	622,972.98		-14,354.47
		98.8846	637,327.45	504.00	622,972.98	0.75	-14,354.47
204,000.000	00287YBD0 ABBVIE INC 4.875% 11/14/2048 DD 09/18/18	96.9262	249,476.19	1,310.04	197,729.54		-51,746.65
		96.9262	249,476.19	1,310.04	197,729.54	0.24	-51,746.65
81,000.000	00914AAJ1 AIR LEASE CORP 2.875% 01/15/2026 DD 08/17/20	91.8930	76,663.94	1,073.85	74,433.31		-2,230.63
		91.8930	76,663.94	1,073.85	74,433.31	0.09	-2,230.63
170,000.000	012725AD9 ALBEMARLE CORP 5.450% 12/01/2044 DD 11/24/14	98.3305	203,948.38	772.20	167,161.84		-36,786.54
		98.3305	203,948.38	772.20	167,161.84	0.20	-36,786.54
210,000.000	02004WAD3 ALLY AUTO RECEIVABLES TRU 1 A4 3.020% 04/15/2024 DD 02/13/19	100.1358	210,939.25	281.92	210,285.26		-653.99
		100.1358	210,939.25	281.92	210,285.26	0.25	-653.99

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				Local/Base			Local/Base
142,000.000	AMAZON.COM INC	68.3046	105,586.56	298.20	96,992.49		-8,594.07
023135BU9	2.700% 06/03/2060 DD 06/03/20	68.3046	105,586.56	298.20	96,992.49	0.12	-8,594.07
137,000.000	HESS CORP	115.2126	176,667.38	2,697.17	157,841.20		-18,826.18
023551AF1	7.875% 10/01/2029 DD 10/01/99	115.2126	176,667.38	2,697.17	157,841.20	0.19	-18,826.18
440,000.000	AMERICAN EXPRESS CREDIT AC 7 A	100.0104	447,151.57	459.52	440,045.54		-7,106.03
02582JHL7	2.350% 05/15/2025 DD 10/30/17	100.0104	447,151.57	459.52	440,045.54	0.53	-7,106.03
110,000.000	AMERICAN TOWER TRUST #1 144A	98.8743	115,026.95	178.56	108,761.70		-6,265.25
03027WAK8	3.652% 03/15/2048 DD 03/29/18	98.8743	115,026.95	178.56	108,761.70	0.13	-6,265.25
77,000.000	AMERICAN TOWER CORP	93.6530	73,812.42	1,278.15	72,112.80		-1,699.62
03027XAR1	3.600% 01/15/2028 DD 12/08/17	93.6530	73,812.42	1,278.15	72,112.80	0.09	-1,699.62
180,000.000	AMERICREDIT AUTOMOBILE REC 3 B	93.2287	170,406.46	76.05	167,811.73		-2,594.73
03066JAD5	1.170% 08/18/2027 DD 11/17/21	93.2287	170,406.46	76.05	167,811.73	0.20	-2,594.73
83,671.430	AMERICREDIT AUTOMOBILE REC 2 B	100.0029	83,850.22	76.73	83,673.86		-176.36
03066KAF7	2.540% 07/18/2024 DD 06/12/19	100.0029	83,850.22	76.73	83,673.86	0.10	-176.36
177,000.000	ANHEUSER-BUSCH INBEV WORLDWIDE	104.6760	238,528.88	4,520.22	185,276.55		-53,252.33
03523TBW7	5.800% 01/23/2059 DD 01/23/19	104.6760	238,528.88	4,520.22	185,276.55	0.22	-53,252.33
34,000.000	ELEVANCE HEALTH INC	81.7030	29,542.10	360.39	27,779.02		-1,763.08
036752AS2	3.600% 03/15/2051 DD 03/17/21	81.7030	29,542.10	360.39	27,779.02	0.03	-1,763.08
350,000.000	ARI FLEET LEASE TRUS A A3 144A	99.0502	356,820.41	393.60	346,675.56		-10,144.85
04033JAD3	2.530% 11/15/2027 DD 06/19/19	99.0502	356,820.41	393.60	346,675.56	0.42	-10,144.85
218,000.000	ATHENE GLOBAL FUNDING 144A	95.1503	223,511.20	2,534.56	207,427.65		-16,083.55
04685A2L4	2.500% 01/14/2025 DD 01/14/20	95.1503	223,511.20	2,534.56	207,427.65	0.25	-16,083.55
500,000.000	AVIS BUDGET RENTAL C 2A A 144A	99.6824	510,349.81	453.75	498,411.80		-11,938.01
05377RCU6	2.970% 03/20/2024 DD 12/13/17	99.6824	510,349.81	453.75	498,411.80	0.60	-11,938.01
500,000.000	AVIS BUDGET RENTAL C 1A A 144A	89.5181	494,480.07	210.87	447,590.60		-46,889.47
05377REH3	1.380% 08/20/2027 DD 05/18/21	89.5181	494,480.07	210.87	447,590.60	0.54	-46,889.47
49,000.000	AXIS SPECIALTY FINANCE LLC	94.4314	47,776.99	881.33	46,271.38		-1,505.61
05463HAB7	3.900% 07/15/2029 DD 06/19/19	94.4314	47,776.99	881.33	46,271.38	0.06	-1,505.61
400,000.000	BBCMS MORTGAGE TRUST 201 C2 A5	100.1659	455,840.00	1,437.90	400,663.52		-55,176.48
05491UBD9	4.314% 12/15/2051 DD 12/01/18	100.1659	455,840.00	1,437.90	400,663.52	0.48	-55,176.48
153,000.000	BBCMS MORTGAGE TRUST 202 C7 A5	85.3896	135,141.83	259.80	130,646.03		-4,495.80
05492VAF2	2.037% 04/15/2053 DD 06/01/20	85.3896	135,141.83	259.80	130,646.03	0.16	-4,495.80
244,000.000	BAT CAPITAL CORP	97.7898	261,800.72	2,835.39	238,607.07		-23,193.65
05526DBP9	4.700% 04/02/2027 DD 04/02/20	97.7898	261,800.72	2,835.39	238,607.07	0.29	-23,193.65
284,000.000	BAIN CAPITAL SPECIALTY FINANCE	89.1478	279,524.35	2,587.87	253,179.74		-26,344.61
05684BAB3	2.950% 03/10/2026 DD 03/10/21	89.1478	279,524.35	2,587.87	253,179.74	0.30	-26,344.61

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				Local/Base			Local/Base
102,000.000	BANK 2020-BNK29 BN29 A4	83.9933	97,063.52	169.80	85,673.15		-11,390.37
06541TBF5	1.997% 11/15/2053 DD 11/01/20	83.9933	97,063.52	169.80	85,673.15	0.10	-11,390.37
180,000.000	BARINGS BDC INC 144A	86.8558	178,721.00	638.73	156,340.49		-22,380.51
06759LAA1	3.300% 11/23/2026 DD 11/23/21	86.8558	178,721.00	638.73	156,340.49	0.19	-22,380.51
54,000.000	BENCHMARK 2020-B21 MORT B21 A5	83.8879	46,982.41	89.10	45,299.48		-1,682.93
08163LAG4	1.978% 12/17/2053 DD 11/01/20	83.8879	46,982.41	89.10	45,299.48	0.05	-1,682.93
255,000.000	BLACKROCK INC	83.1715	244,448.87	2,068.58	212,087.29		-32,361.58
09247XAR2	1.900% 01/28/2031 DD 05/06/20	83.1715	244,448.87	2,068.58	212,087.29	0.25	-32,361.58
193,000.000	BLUE OWL FINANCE LLC 144A	66.6121	195,474.03	1,857.34	128,561.30		-66,912.73
09581JAC0	4.125% 10/07/2051 DD 10/07/21	66.6121	195,474.03	1,857.34	128,561.30	0.15	-66,912.73
306,000.000	BOEING CO/THE	93.6563	372,508.03	2,909.53	286,588.13		-85,919.90
097023CV5	5.705% 05/01/2040 DD 05/04/20	93.6563	372,508.03	2,909.53	286,588.13	0.34	-85,919.90
242,000.000	BRIGHTHOUSE FINANCIAL GLO 144A	89.2924	240,806.43	393.24	216,087.70		-24,718.73
10921U2C1	1.550% 05/24/2026 DD 05/24/21	89.2924	240,806.43	393.24	216,087.70	0.26	-24,718.73
144,000.000	BROADCOM INC	91.8438	148,652.53	771.02	132,255.05		-16,397.48
11135FAQ4	4.150% 11/15/2030 DD 05/08/20	91.8438	148,652.53	771.02	132,255.05	0.16	-16,397.48
105,000.000	BROADCOM INC 144A	89.9745	114,721.66	1,048.81	94,473.27		-20,248.39
11135FBV2	4.926% 05/15/2037 DD 04/18/22	89.9745	114,721.66	1,048.81	94,473.27	0.11	-20,248.39
228,000.000	BURLINGTON NORTHERN SANTA FE L	100.9307	282,106.55	3,334.29	230,121.93		-51,984.62
12189LAG6	4.950% 09/15/2041 DD 08/22/11	100.9307	282,106.55	3,334.29	230,121.93	0.28	-51,984.62
200,000.000	CD 2017-CD3 MORTGAGE TR CD3 A4	97.4824	199,196.91	605.10	194,964.88		-4,232.03
12515GAD9	3.631% 02/10/2050 DD 02/01/17	97.4824	199,196.91	605.10	194,964.88	0.23	-4,232.03
155,000.000	CFCRE COMMERCIAL MORTGAG C7 A3	98.1808	155,669.03	495.90	152,180.29		-3,488.74
12532BAD9	3.839% 12/10/2054 DD 12/01/16	98.1808	155,669.03	495.90	152,180.29	0.18	-3,488.74
187,000.000	CMS ENERGY CORP	90.3900	215,041.49	2,221.12	169,029.37		-46,012.12
125896BL3	4.700% 03/31/2043 DD 03/22/13	90.3900	215,041.49	2,221.12	169,029.37	0.20	-46,012.12
215,000.000	COMM 2013-CCRE12 MORTG CR12 A4	99.4642	216,509.59	724.80	213,847.94		-2,661.65
12591KAE5	4.046% 10/10/2046 DD 11/01/13	99.4642	216,509.59	724.80	213,847.94	0.26	-2,661.65
471,000.000	COMM 2014-CCRE16 MORTG CR16 A4	99.7590	497,974.73	1,590.00	469,864.98		-28,109.75
12591VAE1	4.051% 04/10/2047 DD 04/01/14	99.7590	497,974.73	1,590.00	469,864.98	0.56	-28,109.75
65,000.000	CNA FINANCIAL CORP	80.6260	55,427.86	503.28	52,406.93		-3,020.93
126117AW0	2.050% 08/15/2030 DD 08/14/20	80.6260	55,427.86	503.28	52,406.93	0.06	-3,020.93
300,000.000	COMM 2013-CCRE11 MORTG CR11 A4	100.2254	309,349.76	1,064.40	300,676.26		-8,673.50
12626LAE2	4.258% 08/10/2050 DD 10/01/13	100.2254	309,349.76	1,064.40	300,676.26	0.36	-8,673.50
371,000.000	CSAIL 2015-C3 COMMERCIAL C3 A4	98.3327	397,860.33	1,149.60	364,814.13		-33,046.20
12635FAT1	3.718% 08/15/2048 DD 08/01/15	98.3327	397,860.33	1,149.60	364,814.13	0.44	-33,046.20

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Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
310,000.000	CSAIL 2015-C4 COMMERCIAL C4 A4	98.6272	335,466.04	983.70	305,744.41		-29,721.63
12635RAX6	3.808% 11/15/2048 DD 11/01/15	98.6272	335,466.04	983.70	305,744.41	0.37	-29,721.63
270,251.310	COMM 2015-LC23 MORTGAG LC23 A2	99.7100	272,394.91	725.40	269,467.69		-2,927.22
12636FBF9	3.221% 10/10/2048 DD 11/01/15	99.7100	272,394.91	725.40	269,467.69	0.32	-2,927.22
314,000.000	CVS HEALTH CORP	72.4240	284,515.76	3,037.10	227,411.36		-57,104.40
126650DP2	2.700% 08/21/2040 DD 08/21/20	72.4240	284,515.76	3,037.10	227,411.36	0.27	-57,104.40
300,000.000	CALIFORNIA ST UNIV REVENUE	88.2339	295,123.18	680.58	264,701.55		-30,421.63
13077DQF2	1.361% 11/01/2027 DD 07/29/21	88.2339	295,123.18	680.58	264,701.55	0.32	-30,421.63
82,000.000	CAPITAL ONE FINANCIAL CORP	97.3107	80,987.14	1,064.10	79,794.77		-1,192.37
14040HBG9	3.200% 02/05/2025 DD 02/05/15	97.3107	80,987.14	1,064.10	79,794.77	0.10	-1,192.37
233,000.000	CAPITAL ONE FINANCIAL CORP	97.6532	244,147.84	1,302.93	227,531.85		-16,615.99
14040HBT1	3.300% 10/30/2024 DD 10/31/17	97.6532	244,147.84	1,302.93	227,531.85	0.27	-16,615.99
570,000.000	CAPITAL ONE MULTI-ASSET A3 A3	94.7359	572,841.85	521.92	539,994.86		-32,846.99
14041NFV8	2.060% 08/15/2028 DD 09/05/19	94.7359	572,841.85	521.92	539,994.86	0.65	-32,846.99
198,000.000	SABRA HEALTH CARE LP	97.4165	212,038.14	3,806.06	192,884.64		-19,153.50
14162VAB2	5.125% 08/15/2026 DD 07/14/16	97.4165	212,038.14	3,806.06	192,884.64	0.23	-19,153.50
81,000.000	CARGILL INC 144A	88.3919	96,470.73	337.56	71,597.48		-24,873.25
141781BJ2	3.875% 05/23/2049 DD 05/23/19	88.3919	96,470.73	337.56	71,597.48	0.09	-24,873.25
249,703.690	CARMAX AUTO OWNER TRUST 2 4 A3	99.4588	251,988.40	224.16	248,352.24		-3,636.16
14315WAD2	2.020% 11/15/2024 DD 10/23/19	99.4588	251,988.40	224.16	248,352.24	0.30	-3,636.16
230,000.000	CARMAX AUTO OWNER TRUST 2 1 A4	93.1688	218,926.35	173.76	214,288.22		-4,638.13
14317CAD4	1.700% 08/16/2027 DD 01/26/22	93.1688	218,926.35	173.76	214,288.22	0.26	-4,638.13
148,000.000	CARMAX AUTO OWNER TRUST 2 4 A3	95.8466	142,820.08	36.80	141,853.03		-967.05
14317JAD9	0.560% 09/15/2026 DD 09/22/21	95.8466	142,820.08	36.80	141,853.03	0.17	-967.05
200,000.000	CARVANA AUTO RECEIVABLES P3 A4	91.3482	187,613.20	120.12	182,696.36		-4,916.84
14687JAF6	1.030% 06/10/2027 DD 09/29/21	91.3482	187,613.20	120.12	182,696.36	0.22	-4,916.84
170,000.000	CARVANA AUTO RECEIVABLES P2 B	90.5990	157,364.03	126.00	154,018.33		-3,345.70
14687TAE7	1.270% 03/10/2027 DD 06/24/21	90.5990	157,364.03	126.00	154,018.33	0.18	-3,345.70
235,000.000	CENTERPOINT ENERGY INC	89.1582	237,403.24	2,311.08	209,521.76		-27,881.48
15189TAX5	2.950% 03/01/2030 DD 08/14/19	89.1582	237,403.24	2,311.08	209,521.76	0.25	-27,881.48
185,000.000	CHASE ISSUANCE TRUST A7 A7	100.0004	185,363.64	177.60	185,000.74		-362.90
161571FQ2	2.160% 09/15/2024 DD 10/09/12	100.0004	185,363.64	177.60	185,000.74	0.22	-362.90
230,000.000	CHENIERE CORPUS CHRISTI HOLDIN	91.6679	239,185.84	1,098.16	210,836.26		-28,349.58
16412XAJ4	3.700% 11/15/2029 DD 05/15/20	91.6679	239,185.84	1,098.16	210,836.26	0.25	-28,349.58
357,394.540	CHESAPEAKE FUNDING 1A A1 144A	98.7702	358,741.40	138.24	352,999.27		-5,742.13
165183CJ1	0.870% 08/15/2032 DD 07/22/20	98.7702	358,741.40	138.24	352,999.27	0.42	-5,742.13

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				Local/Base			Local/Base
150,997.090	CITIGROUP COMMERCIAL M GC11 A3	99.3775	150,431.11	354.30	150,057.06		-374.05
17320DAE8	2.815% 04/10/2046 DD 04/01/13	99.3775	150,431.11	354.30	150,057.06	0.18	-374.05
400,000.000	CITIGROUP COMMERCIAL MOR P7 A4	97.9432	436,148.53	1,237.20	391,772.76		-44,375.77
17325HBP8	3.712% 04/14/2050 DD 04/01/17	97.9432	436,148.53	1,237.20	391,772.76	0.47	-44,375.77
229,000.000	COMCAST CORP	100.3123	238,136.04	1,789.02	229,715.24		-8,420.80
20030NCRO	3.700% 04/15/2024 DD 10/05/18	100.3123	238,136.04	1,789.02	229,715.24	0.28	-8,420.80
141,000.000	DBJPM 20-C9 MORTGAGE TRU C9 A5	84.4919	133,417.16	226.20	119,133.64		-14,283.52
233063AT3	1.926% 08/15/2053 DD 08/01/20	84.4919	133,417.16	226.20	119,133.64	0.14	-14,283.52
186,000.000	DAIMLER TRUCKS FINANCE NO 144A	89.9930	185,274.65	175.61	167,386.99		-17,887.66
233853AF7	2.000% 12/14/2026 DD 12/14/21	89.9930	185,274.65	175.61	167,386.99	0.20	-17,887.66
252,000.000	DEERE & CO	92.0746	288,071.74	1,994.88	232,027.89		-56,043.85
244199BKO	3.750% 04/15/2050 DD 03/30/20	92.0746	288,071.74	1,994.88	232,027.89	0.28	-56,043.85
143,000.000	DELL INTERNATIONAL LLC / 144A	67.7597	142,776.73	219.20	96,896.36		-45,880.37
24703DBG5	3.450% 12/15/2051 DD 12/13/21	67.7597	142,776.73	219.20	96,896.36	0.12	-45,880.37
50,000.000	DELL INTERNATIONAL LLC / EMC C	103.9089	53,215.12	133.76	51,954.43		-1,260.69
24703TAD8	6.020% 06/15/2026 DD 06/15/21	103.9089	53,215.12	133.76	51,954.43	0.06	-1,260.69
198,000.000	DEVON ENERGY CORP	99.7638	238,648.53	5,118.45	197,532.28		-41,116.25
25179MAL7	5.600% 07/15/2041 DD 07/12/11	99.7638	238,648.53	5,118.45	197,532.28	0.24	-41,116.25
205,000.000	DISCOVERY COMMUNICATIONS LLC	86.2428	240,765.03	3,004.60	176,797.83		-63,967.20
25470DAT6	5.200% 09/20/2047 DD 09/21/17	86.2428	240,765.03	3,004.60	176,797.83	0.21	-63,967.20
44,000.000	DOMINION ENERGY INC	96.4279	44,481.73	898.50	42,428.29		-2,053.44
25746UBM0	4.900% 08/01/2041 DD 08/05/11	96.4279	44,481.73	898.50	42,428.29	0.05	-2,053.44
213,000.000	DUKE ENERGY PROGRESS LLC	83.9137	223,433.91	2,264.84	178,736.18		-44,697.73
26442UAE4	3.600% 09/15/2047 DD 09/08/17	83.9137	223,433.91	2,264.84	178,736.18	0.21	-44,697.73
197,000.000	ERAC USA FINANCE LLC 144A	84.1053	231,291.19	1,378.84	165,687.48		-65,603.71
26884TAS1	4.200% 11/01/2046 DD 10/18/16	84.1053	231,291.19	1,378.84	165,687.48	0.20	-65,603.71
190,000.000	ENTERGY LOUISIANA LLC	103.4161	208,369.49	1,709.98	196,490.54		-11,878.95
29364WAK4	5.400% 11/01/2024 DD 11/16/09	103.4161	208,369.49	1,709.98	196,490.54	0.24	-11,878.95
173,251.840	ENTERPRISE FLEET FUN 1 A2 144A	97.0662	173,009.28	23.31	168,169.05		-4,840.23
29374EAB2	0.440% 12/21/2026 DD 02/24/21	97.0662	173,009.28	23.31	168,169.05	0.20	-4,840.23
345,000.000	ENTERPRISE FLEET FIN 1 A3 144A	96.4987	344,982.27	940.20	332,920.48		-12,061.79
29375JAC8	3.270% 01/20/2028 DD 03/30/22	96.4987	344,982.27	940.20	332,920.48	0.40	-12,061.79
302,363.190	ENTERPRISE FLEET FIN 2 A2 144A	97.6818	302,487.74	56.32	295,353.72		-7,134.02
29375MAB3	0.610% 07/20/2026 DD 09/30/20	97.6818	302,487.74	56.32	295,353.72	0.35	-7,134.02
243,000.000	ENTERPRISE PRODUCTS OPERATING	103.8669	311,915.33	6,024.52	252,396.46		-59,518.87
29379VAT0	5.950% 02/01/2041 DD 01/13/11	103.8669	311,915.33	6,024.52	252,396.46	0.30	-59,518.87

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184,000.000	FMC CORP	90.9163	195,969.85	1,586.66	167,285.99		-28,683.86
302491AU9	3.450% 10/01/2029 DD 09/20/19	90.9163	195,969.85	1,586.66	167,285.99	0.20	-28,683.86
88,000.000	FACTSET RESEARCH SYSTEMS INC	93.6433	86,912.46	850.93	82,406.09		-4,506.37
303075AA3	2.900% 03/01/2027 DD 03/01/22	93.6433	86,912.46	850.93	82,406.09	0.10	-4,506.37
45,688.920	FHLMC POOL #ZS-4673	100.7219	46,555.35	152.34	46,018.74		-536.61
3132A5FN0	4.000% 08/01/2046 DD 09/01/18	100.7219	46,555.35	152.34	46,018.74	0.06	-536.61
86,635.730	FHLMC POOL #ZS-4678	98.2974	86,222.53	252.60	85,160.63		-1,061.90
3132A5FT7	3.500% 09/01/2046 DD 09/01/18	98.2974	86,222.53	252.60	85,160.63	0.10	-1,061.90
236,342.580	FHLMC POOL #SD-8184	93.5010	224,874.88	591.00	220,982.76		-3,892.12
3132DWCV3	3.000% 11/01/2051 DD 11/01/21	93.5010	224,874.88	591.00	220,982.76	0.27	-3,892.12
103,317.350	FHLMC POOL #QA-4396	90.5540	95,405.34	215.16	93,558.01		-1,847.33
31339U3D0	2.500% 11/01/2049 DD 11/01/19	90.5540	95,405.34	215.16	93,558.01	0.11	-1,847.33
50,016.620	FHLMC POOL #QA-4336	94.2093	48,113.74	125.10	47,120.31		-993.43
31339UY95	3.000% 11/01/2049 DD 11/01/19	94.2093	48,113.74	125.10	47,120.31	0.06	-993.43
91,077.260	FHLMC POOL #QA-6230	93.5294	86,995.86	227.70	85,183.98		-1,811.88
3133A04P6	3.000% 01/01/2050 DD 01/01/20	93.5294	86,995.86	227.70	85,183.98	0.10	-1,811.88
65,083.070	FHLMC POOL #QB-5838	90.4146	60,016.68	135.60	58,844.63		-1,172.05
3133ACPX0	2.500% 11/01/2050 DD 11/01/20	90.4146	60,016.68	135.60	58,844.63	0.07	-1,172.05
69,671.630	FHLMC POOL #RA-2794	97.0220	68,310.87	203.16	67,596.78		-714.09
3133KJC75	3.500% 06/01/2050 DD 05/01/20	97.0220	68,310.87	203.16	67,596.78	0.08	-714.09
791,708.940	FHLMC POOL #RA-7191	96.5681	782,656.85	2,309.10	764,538.44		-18,118.41
3133KN7C1	3.500% 04/01/2052 DD 04/01/22	96.5681	782,656.85	2,309.10	764,538.44	0.92	-18,118.41
611,604.025	FHLMC POOL #RA-7306	99.3407	614,274.30	2,038.80	607,571.72		-6,702.58
3133KPKD1	4.000% 05/01/2052 DD 04/01/22	99.3407	614,274.30	2,038.80	607,571.72	0.73	-6,702.58
387,543.600	FNMA GTD REMIC P/T 12-55 PD	97.8722	407,200.68	969.00	379,297.25		-27,903.43
3136A53R5	3.000% 05/25/2042 DD 04/01/12	97.8722	407,200.68	969.00	379,297.25	0.46	-27,903.43
45,689.180	FNMA GTD REMIC P/T 13-16 A	97.7242	44,672.95	66.60	44,649.36		-23.59
3136ACRN3	1.750% 01/25/2040 DD 02/01/13	97.7242	44,672.95	66.60	44,649.36	0.05	-23.59
174,375.800	FNMA GTD REMIC P/T 16-53 AV	99.1176	172,410.18	435.90	172,837.16		426.98
3136AS5A0	3.000% 12/25/2027 DD 07/01/16	99.1176	172,410.18	435.90	172,837.16	0.21	426.98
149,072.610	FNMA GTD REMIC P/T 16-46 UP	97.9303	145,551.28	372.67	145,987.30		436.02
3136ASWH5	3.000% 11/25/2044 DD 06/01/16	97.9303	145,551.28	372.67	145,987.30	0.18	436.02
367,000.000	FNMA GTD REMIC P/T 17-M11 A2	96.8921	394,664.24	911.40	355,594.12		-39,070.12
3136AX3J2	2.980% 08/25/2029 DD 09/01/17	96.8921	394,664.24	911.40	355,594.12	0.43	-39,070.12
31,640.180	FHLMC MULTICLASS MTG 4427 KA	95.3743	30,145.49	59.40	30,176.58		31.09
3137BGAW9	2.250% 07/15/2044 DD 01/01/15	95.3743	30,145.49	59.40	30,176.58	0.04	31.09

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65,000.000	FHLMC MULTICLASS MTG K068 A2	98.9602	65,546.71	175.80	64,324.10		-1,222.61
3137FBBX3	3.244% 08/25/2027 DD 10/01/17	98.9602	65,546.71	175.80	64,324.10	0.08	-1,222.61
160,000.000	FHLMC MULTICLASS MTG K155 A3	100.2280	164,720.51	500.10	160,364.80		-4,355.71
3137FG6T7	3.750% 04/25/2033 DD 06/01/18	100.2280	164,720.51	500.10	160,364.80	0.19	-4,355.71
52,231.770	FNMA POOL #0AL9222	100.7808	53,433.95	174.06	52,639.59		-794.36
3138ERG87	4.000% 10/01/2046 DD 10/01/16	100.7808	53,433.95	174.06	52,639.59	0.06	-794.36
63,039.540	FNMA POOL #0AL9570	105.3492	67,301.23	262.80	66,411.63		-889.60
3138ERT42	5.000% 06/01/2044 DD 12/01/16	105.3492	67,301.23	262.80	66,411.63	0.08	-889.60
672,678.300	FNMA POOL #0AM7018	99.9936	742,172.83	2,102.68	672,635.41		-69,537.42
3138L7YQ3	3.751% 10/01/2029 DD 10/01/14	99.9936	742,172.83	2,102.68	672,635.41	0.81	-69,537.42
961,708.130	FNMA POOL #0AM8408	96.8577	1,040,114.78	2,508.46	931,488.60		-108,626.18
3138L9KW1	3.130% 04/01/2030 DD 04/01/15	96.8577	1,040,114.78	2,508.46	931,488.60	1.12	-108,626.18
39,950.490	FNMA POOL #0AS7568	102.3113	41,628.36	149.70	40,873.88		-754.48
3138WHMS8	4.500% 07/01/2046 DD 06/01/16	102.3113	41,628.36	149.70	40,873.88	0.05	-754.48
254,646.880	FNMA POOL #0AS9837	99.1993	269,456.33	636.60	252,607.90		-16,848.43
3138WK4X0	3.000% 06/01/2032 DD 06/01/17	99.1993	269,456.33	636.60	252,607.90	0.30	-16,848.43
55,964.570	FNMA POOL #0BD2425	97.9341	55,502.66	163.20	54,808.37		-694.29
3140F9VT9	3.500% 01/01/2047 DD 01/01/17	97.9341	55,502.66	163.20	54,808.37	0.07	-694.29
202,555.950	FNMA POOL #0BM3900	100.2218	213,308.58	675.30	203,005.15		-10,303.43
3140J8KN2	4.000% 04/01/2048 DD 04/01/18	100.2218	213,308.58	675.30	203,005.15	0.24	-10,303.43
95,132.770	FNMA POOL #0BM5822	94.7978	100,528.60	237.84	90,183.75		-10,344.85
3140JAPG7	3.000% 11/01/2048 DD 04/01/19	94.7978	100,528.60	237.84	90,183.75	0.11	-10,344.85
194,696.800	FNMA POOL #0BO1766	100.9399	210,786.91	730.20	196,526.74		-14,260.17
3140JV6C1	4.500% 07/01/2049 DD 07/01/19	100.9399	210,786.91	730.20	196,526.74	0.24	-14,260.17
554,822.340	FNMA POOL #0BP9342	90.3829	568,986.20	1,155.90	501,464.29		-67,521.91
3140KHLY5	2.500% 07/01/2050 DD 06/01/20	90.3829	568,986.20	1,155.90	501,464.29	0.60	-67,521.91
206,762.940	FNMA POOL #0BQ0538	90.3974	190,807.82	430.74	186,908.31		-3,899.51
3140KKS47	2.500% 09/01/2050 DD 09/01/20	90.3974	190,807.82	430.74	186,908.31	0.22	-3,899.51
772,255.310	FNMA POOL #0BQ2863	90.4757	791,979.93	1,608.84	698,703.37		-93,276.56
3140KNFD5	2.500% 09/01/2050 DD 09/01/20	90.4757	791,979.93	1,608.84	698,703.37	0.84	-93,276.56
136,797.530	FNMA POOL #0BQ2883	90.4223	126,266.49	285.00	123,695.53		-2,570.96
3140KNFZ6	2.500% 09/01/2050 DD 10/01/20	90.4223	126,266.49	285.00	123,695.53	0.15	-2,570.96
144,668.240	FNMA POOL #0BR0479	87.3933	128,966.10	241.20	126,430.30		-2,535.80
3140KXQ90	2.000% 12/01/2050 DD 11/01/20	87.3933	128,966.10	241.20	126,430.30	0.15	-2,535.80
127,415.640	FNMA POOL #0CA0241	100.1805	137,271.81	424.80	127,645.66		-9,626.15
3140Q7HT7	4.000% 08/01/2047 DD 08/01/17	100.1805	137,271.81	424.80	127,645.66	0.15	-9,626.15

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				Local/Base			Local/Base
32,244.710	FNMA POOL #0CA2219	103.0284	33,640.31	134.34	33,221.19		-419.12
3140Q9PD9	5.000% 08/01/2048 DD 07/01/18	103.0284	33,640.31	134.34	33,221.19	0.04	-419.12
193,049.050	FNMA POOL #0CA4431	97.2071	199,603.80	563.10	187,657.30		-11,946.50
3140QB4R6	3.500% 10/01/2049 DD 09/01/19	97.2071	199,603.80	563.10	187,657.30	0.23	-11,946.50
92,771.590	FNMA POOL #0CA6307	90.9196	88,178.49	193.20	84,347.51		-3,830.98
3140QEAH5	2.500% 07/01/2050 DD 06/01/20	90.9196	88,178.49	193.20	84,347.51	0.10	-3,830.98
317,869.950	FNMA POOL #0CA6613	93.4936	332,770.78	794.70	297,188.15		-35,582.63
3140QEK35	3.000% 08/01/2050 DD 07/01/20	93.4936	332,770.78	794.70	297,188.15	0.36	-35,582.63
294,314.670	FNMA POOL #0CA6799	87.6582	294,919.07	490.50	257,991.04		-36,928.03
3140QERV6	2.000% 08/01/2050 DD 08/01/20	87.6582	294,919.07	490.50	257,991.04	0.31	-36,928.03
770,506.860	FNMA POOL #0CA7019	87.3870	768,659.84	1,284.30	673,322.57		-95,337.27
3140QEYR7	2.000% 09/01/2050 DD 08/01/20	87.3870	768,659.84	1,284.30	673,322.57	0.81	-95,337.27
383,617.462	FNMA POOL #0CB2170	93.4270	391,179.88	959.10	358,402.34		-32,777.54
3140QMMU5	3.000% 11/01/2051 DD 10/01/21	93.4270	391,179.88	959.10	358,402.34	0.43	-32,777.54
272,895.990	FNMA POOL #0FM2714	93.6417	275,907.20	682.20	255,544.53		-20,362.67
3140X6AQ4	3.000% 03/01/2050 DD 03/01/20	93.6417	275,907.20	682.20	255,544.53	0.31	-20,362.67
600,338.420	FNMA POOL #0FM6523	90.2893	615,489.20	1,250.70	542,041.44		-73,447.76
3140XAG97	2.500% 03/01/2051 DD 03/01/21	90.2893	615,489.20	1,250.70	542,041.44	0.65	-73,447.76
583,474.030	FNMA POOL #0FM7346	93.5296	608,332.11	1,458.60	545,720.98		-62,611.13
3140XBEU0	3.000% 05/01/2051 DD 05/01/21	93.5296	608,332.11	1,458.60	545,720.98	0.66	-62,611.13
883,353.803	FNMA POOL #0FS1185	96.5013	876,342.59	2,576.40	852,448.11		-23,894.48
3140XGJ75	3.500% 04/01/2052 DD 03/01/22	96.5013	876,342.59	2,576.40	852,448.11	1.02	-23,894.48
249,386.310	FNMA POOL #0FS1380	96.5756	244,881.71	727.50	240,846.34		-4,035.37
3140XGRA9	3.500% 04/01/2052 DD 04/01/22	96.5756	244,881.71	727.50	240,846.34	0.29	-4,035.37
530,100.582	FNMA POOL #0FS1475	96.6774	520,517.44	1,546.20	512,487.44		-8,030.00
3140XGT90	3.500% 04/01/2052 DD 04/01/22	96.6774	520,517.44	1,546.20	512,487.44	0.62	-8,030.00
59,339.170	FNMA POOL #0AB2467	103.3443	62,227.98	222.60	61,323.65		-904.33
31416XW55	4.500% 03/01/2041 DD 02/01/11	103.3443	62,227.98	222.60	61,323.65	0.07	-904.33
280,414.360	FNMA POOL #0MA1510	100.5671	305,833.19	934.80	282,004.63		-23,828.56
31418AVC9	4.000% 07/01/2043 DD 06/01/13	100.5671	305,833.19	934.80	282,004.63	0.34	-23,828.56
76,760.060	FNMA POOL #0MA2655	101.8043	78,415.97	255.90	78,145.04		-270.93
31418B5R3	4.000% 06/01/2036 DD 05/01/16	101.8043	78,415.97	255.90	78,145.04	0.09	-270.93
111,470.060	FNMA POOL #0MA2079	101.8040	121,522.30	371.64	113,480.96		-8,041.34
31418BJZ0	4.000% 11/01/2034 DD 10/01/14	101.8040	121,522.30	371.64	113,480.96	0.14	-8,041.34
52,590.940	FNMA POOL #0MA2808	100.6775	53,605.85	175.20	52,947.24		-658.61
31418CDN1	4.000% 11/01/2046 DD 10/01/16	100.6775	53,605.85	175.20	52,947.24	0.06	-658.61

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				Local/Base			Local/Base
94,737.950	FNMA POOL #0MA2873	99.6598	93,715.34	276.30	94,415.70		700.36
31418CFP4	3.500% 01/01/2037 DD 12/01/16	99.6598	93,715.34	276.30	94,415.70	0.11	700.36
255,766.970	FNMA POOL #0MA2923	99.3051	271,466.26	746.10	253,989.72		-17,476.54
31418CG99	3.500% 03/01/2037 DD 02/01/17	99.3051	271,466.26	746.10	253,989.72	0.30	-17,476.54
135,994.950	FNMA POOL #0MA3333	100.1910	145,562.06	453.30	136,254.70		-9,307.36
31418CV35	4.000% 03/01/2048 DD 03/01/18	100.1910	145,562.06	453.30	136,254.70	0.16	-9,307.36
725,414.550	FNMA POOL #0MA4381	96.5754	773,207.97	2,115.84	700,572.29		-72,635.68
31418D2P6	3.500% 06/01/2051 DD 06/01/21	96.5754	773,207.97	2,115.84	700,572.29	0.84	-72,635.68
108,709.710	FNMA POOL #0MA4202	85.4263	94,058.47	135.90	92,866.69		-1,191.78
31418DU42	1.500% 11/01/2040 DD 11/01/20	85.4263	94,058.47	135.90	92,866.69	0.11	-1,191.78
508,118.500	FNMA POOL #0MA4334	92.2254	522,707.64	1,058.70	468,614.10		-54,093.54
31418DY89	2.500% 05/01/2041 DD 04/01/21	92.2254	522,707.64	1,058.70	468,614.10	0.56	-54,093.54
670,000.000	FORD CREDIT AUTO OWNE 2 A 144A	90.5364	662,209.85	315.68	606,593.61		-55,616.24
34532JAA2	1.060% 04/15/2033 DD 10/09/20	90.5364	662,209.85	315.68	606,593.61	0.73	-55,616.24
170,000.000	FORD CREDIT AUTO OWNER TR A A3	97.3408	165,941.18	22.72	165,479.36		-461.82
34532NAC9	0.300% 08/15/2025 DD 02/22/21	97.3408	165,941.18	22.72	165,479.36	0.20	-461.82
73,000.000	FREEPORT-MCMORAN INC	92.9470	70,869.80	1,003.45	67,851.31		-3,018.49
35671DCE3	4.125% 03/01/2028 DD 03/04/20	92.9470	70,869.80	1,003.45	67,851.31	0.08	-3,018.49
320,984.670	GNMA II POOL #0MA0219	95.9962	337,350.99	802.50	308,133.12		-29,217.87
36179MG46	3.000% 07/20/2042 DD 07/01/12	95.9962	337,350.99	802.50	308,133.12	0.37	-29,217.87
850,000.000	GS MORTGAGE SECURITIES GSA2 A5	83.0581	830,540.08	1,425.30	705,993.77		-124,546.31
36264KAV2	2.012% 12/12/2053 DD 12/01/20	83.0581	830,540.08	1,425.30	705,993.77	0.85	-124,546.31
63,000.000	GENERAL MOTORS FINANCIAL CO IN	98.8521	63,528.99	624.24	62,276.84		-1,252.15
37045XCK0	4.350% 04/09/2025 DD 04/10/18	98.8521	63,528.99	624.24	62,276.84	0.07	-1,252.15
258,000.000	GENERAL MOTORS FINANCIAL CO IN	93.9129	261,701.80	216.81	242,295.21		-19,406.59
37045XCX2	2.750% 06/20/2025 DD 06/22/20	93.9129	261,701.80	216.81	242,295.21	0.29	-19,406.59
10,000.000	GOLDMAN SACHS GROUP INC/THE	100.3181	10,064.54	160.07	10,031.81		-32.73
38141GRD8	3.625% 01/22/2023 DD 01/22/13	100.3181	10,064.54	160.07	10,031.81	0.01	-32.73
64,000.000	GOLDMAN SACHS GROUP INC/THE	98.6290	63,951.68	567.48	63,122.54		-829.14
38141GZP2	3.000% 03/15/2024 DD 03/15/22	98.6290	63,951.68	567.48	63,122.54	0.08	-829.14
199,297.560	GNMA GTD REMIC P/T 08-49 PB	102.9966	215,515.77	789.00	205,269.79		-10,245.98
38375XGH1	4.750% 06/20/2038 DD 06/01/08	102.9966	215,515.77	789.00	205,269.79	0.25	-10,245.98
278,424.690	GNMA GTD REMIC P/T 10-105 BH	99.4477	289,392.45	696.14	276,886.84		-12,505.61
38377DZ74	3.000% 01/16/2040 DD 08/01/10	99.4477	289,392.45	696.14	276,886.84	0.33	-12,505.61
220,000.000	GREATAMERICA LEASING 1 A3 144A	96.7359	219,164.79	33.28	212,818.87		-6,345.92
39154TBJ6	0.340% 08/15/2024 DD 02/10/21	96.7359	219,164.79	33.28	212,818.87	0.26	-6,345.92

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123,000.000	HF SINCLAIR CORP 144A	100.9682	130,673.88	1,806.53	124,190.87		-6,483.01
403949AF7	5.875% 04/01/2026 DD 04/01/22	100.9682	130,673.88	1,806.53	124,190.87	0.15	-6,483.01
95,000.000	HF SINCLAIR CORP 144A	91.2378	95,737.30	1,068.99	86,675.94		-9,061.36
403949AH3	4.500% 10/01/2030 DD 04/01/22	91.2378	95,737.30	1,068.99	86,675.94	0.10	-9,061.36
246,000.000	HCA INC	100.5751	260,116.89	3,634.17	247,414.63		-12,702.26
404119BN8	5.000% 03/15/2024 DD 03/17/14	100.5751	260,116.89	3,634.17	247,414.63	0.30	-12,702.26
48,000.000	HCA INC 144A	90.9811	47,910.66	467.82	43,670.92		-4,239.74
404119CD9	3.125% 03/15/2027 DD 03/09/22	90.9811	47,910.66	467.82	43,670.92	0.05	-4,239.74
224,000.000	L3HARRIS TECHNOLOGIES INC	99.2599	235,080.19	1,525.73	222,342.24		-12,737.95
413875AR6	3.832% 04/27/2025 DD 04/27/15	99.2599	235,080.19	1,525.73	222,342.24	0.27	-12,737.95
775,000.000	HERTZ VEHICLE FINANC 2A A 144A	88.2822	768,816.31	217.02	684,186.66		-84,629.65
42806MAE9	1.680% 12/27/2027 DD 06/30/21	88.2822	768,816.31	217.02	684,186.66	0.82	-84,629.65
805,000.000	HERTZ VEHICLE FINANC 2A A 144A	90.6257	803,987.11	312.60	729,537.05		-74,450.06
42806MAN9	2.330% 06/26/2028 DD 01/19/22	90.6257	803,987.11	312.60	729,537.05	0.88	-74,450.06
86,000.000	HESS CORP	100.1952	112,772.48	1,247.31	86,167.90		-26,604.58
42809HAH0	5.800% 04/01/2047 DD 09/28/16	100.1952	112,772.48	1,247.31	86,167.90	0.10	-26,604.58
315,000.000	HOUSTON TX ARPT SYS REVENUE	93.1152	316,763.34	2,160.74	293,312.91		-23,450.43
442349EM4	1.372% 07/01/2025 DD 10/20/20	93.1152	316,763.34	2,160.74	293,312.91	0.35	-23,450.43
150,000.000	HOUSTON TX UTILITY SYS REVENUE	100.3485	151,909.68	702.31	150,522.72		-1,386.96
4424355A7	3.628% 05/15/2024 DD 03/27/14	100.3485	151,909.68	702.31	150,522.72	0.18	-1,386.96
74,000.000	HUNTINGTON BANCSHARES INC/OH	97.1925	72,974.03	782.48	71,922.45		-1,051.58
446150AQ7	2.625% 08/06/2024 DD 08/06/19	97.1925	72,974.03	782.48	71,922.45	0.09	-1,051.58
40,000.000	ILLINOIS ST SALES TAX REVENUE	97.4663	39,625.01	61.92	38,986.50		-638.51
452227FR7	3.481% 06/15/2026 DD 05/17/12	97.4663	39,625.01	61.92	38,986.50	0.05	-638.51
55,000.000	INDIANA MICHIGAN POWER CO	93.2863	54,280.79	736.89	51,307.45		-2,973.34
454889AQ9	4.550% 03/15/2046 DD 03/03/16	93.2863	54,280.79	736.89	51,307.45	0.06	-2,973.34
73,000.000	INTERNATIONAL LEASE FINANCE CO	100.1885	73,261.88	1,620.12	73,137.63		-124.25
459745GN9	5.875% 08/15/2022 DD 08/21/12	100.1885	73,261.88	1,620.12	73,137.63	0.09	-124.25
51,000.000	INTERPUBLIC GROUP OF COS INC/T	98.3372	52,619.97	612.32	50,151.95		-2,468.02
460690BR0	4.750% 03/30/2030 DD 03/30/20	98.3372	52,619.97	612.32	50,151.95	0.06	-2,468.02
88,000.000	INVITATION HOMES OPERATING PAR	91.0435	87,436.25	872.46	80,118.29		-7,317.96
46188BAD4	4.150% 04/15/2032 DD 04/05/22	91.0435	87,436.25	872.46	80,118.29	0.10	-7,317.96
100,000.000	JPMBB COMMERCIAL MORTGA C23 A5	99.4854	101,018.57	327.90	99,485.37		-1,533.20
46643ABE2	3.934% 09/15/2047 DD 09/01/14	99.4854	101,018.57	327.90	99,485.37	0.12	-1,533.20
185,000.000	JEFFERIES GROUP LLC / JEFFERIE	90.0339	195,625.02	3,379.66	166,562.62		-29,062.40
47233JBH0	4.150% 01/23/2030 DD 01/23/18	90.0339	195,625.02	3,379.66	166,562.62	0.20	-29,062.40

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203,000.000	JONES LANG LASALLE INC	100.1100	203,787.06	1,152.47	203,223.33		-563.73
48020QAA5	4.400% 11/15/2022 DD 11/09/12	100.1100	203,787.06	1,152.47	203,223.33	0.24	-563.73
256,000.000	KANSAS CITY SOUTHERN/OLD	82.0312	283,181.27	1,387.40	209,999.91		-73,181.36
485170BC7	4.200% 11/15/2069 DD 11/18/19	82.0312	283,181.27	1,387.40	209,999.91	0.25	-73,181.36
202,000.000	KEYSIGHT TECHNOLOGIES INC	101.3613	214,146.31	1,557.44	204,749.83		-9,396.48
49338LAB9	4.550% 10/30/2024 DD 10/30/15	101.3613	214,146.31	1,557.44	204,749.83	0.25	-9,396.48
43,000.000	LAM RESEARCH CORP	99.8677	43,381.70	474.68	42,943.13		-438.57
512807AS7	3.750% 03/15/2026 DD 03/04/19	99.8677	43,381.70	474.68	42,943.13	0.05	-438.57
173,000.000	LXP INDUSTRIAL TRUST	82.2833	167,184.04	1,379.95	142,350.06		-24,833.98
529043AE1	2.700% 09/15/2030 DD 08/28/20	82.2833	167,184.04	1,379.95	142,350.06	0.17	-24,833.98
500,000.000	LOS ANGELES CNTY CA MET TRANSP	103.0057	538,569.07	2,054.10	515,028.35		-23,540.72
5447122J0	4.930% 06/01/2024 DD 11/16/10	103.0057	538,569.07	2,054.10	515,028.35	0.62	-23,540.72
150,000.000	MARYLAND ST HLTH & HGR EDUCTNL	100.0000	150,000.03	2,371.33	150,000.00		-0.03
574218W66	3.162% 07/01/2022 DD 02/02/17	100.0000	150,000.03	2,371.33	150,000.00	0.18	-0.03
414,217.720	MERCEDES-BENZ AUTO RECEIV 1 A3	98.6226	415,114.95	101.28	408,512.24		-6,602.71
58769VAC4	0.550% 02/18/2025 DD 06/23/20	98.6226	415,114.95	101.28	408,512.24	0.49	-6,602.71
265,000.000	MET TRANSPRTN AUTH NY REVENUE	103.1799	337,039.00	1,769.32	273,426.74		-63,612.26
59261AG76	5.175% 11/15/2049 DD 05/14/20	103.1799	337,039.00	1,769.32	273,426.74	0.33	-63,612.26
50,000.000	MICROCHIP TECHNOLOGY INC	97.4458	49,989.03	708.17	48,722.89		-1,266.14
595017BA1	4.250% 09/01/2025 DD 05/29/20	97.4458	49,989.03	708.17	48,722.89	0.06	-1,266.14
425,000.000	MORGAN STANLEY CAPITAL BNK2 A4	95.4444	450,103.71	1,080.00	405,638.70		-44,465.01
61690YBU5	3.049% 11/15/2049 DD 11/01/16	95.4444	450,103.71	1,080.00	405,638.70	0.49	-44,465.01
350,000.000	MORGAN STANLEY BANK OF C32 A4	97.7815	372,506.43	1,085.10	342,235.39		-30,271.04
61691GAS9	3.720% 12/15/2049 DD 12/01/16	97.7815	372,506.43	1,085.10	342,235.39	0.41	-30,271.04
425,000.000	MORGAN STANLEY BANK OF C29 A4	96.6285	453,305.82	1,177.50	410,671.21		-42,634.61
61766EBE4	3.325% 05/15/2049 DD 05/01/16	96.6285	453,305.82	1,177.50	410,671.21	0.49	-42,634.61
185,000.000	MORGAN STANLEY CAPITAL I H3 A5	98.9500	187,821.61	644.10	183,057.57		-4,764.04
61767YAZ3	4.177% 07/15/2051 DD 07/01/18	98.9500	187,821.61	644.10	183,057.57	0.22	-4,764.04
220,000.000	NATIONWIDE MUTUAL INSURAN 144A	84.7095	252,844.95	1,621.61	186,360.84		-66,484.11
638671AN7	4.350% 04/30/2050 DD 04/30/20	84.7095	252,844.95	1,621.61	186,360.84	0.22	-66,484.11
55,000.000	NEW YORK CITY NY TRANSITIONAL	96.9700	53,898.09	763.11	53,333.52		-564.57
64971W5E6	3.330% 02/01/2028 DD 04/19/17	96.9700	53,898.09	763.11	53,333.52	0.06	-564.57
250,000.000	NEW YORK CITY NY TRANSITIONAL	89.7442	246,669.17	562.57	224,360.58		-22,308.59
64971XSX7	1.350% 05/01/2027 DD 09/24/20	89.7442	246,669.17	562.57	224,360.58	0.27	-22,308.59
400,000.000	NEW YORK CITY NY TRANSITIONAL	100.2268	412,051.62	6,324.71	400,907.20		-11,144.42
64972HW24	3.420% 07/15/2023 DD 10/25/18	100.2268	412,051.62	6,324.71	400,907.20	0.48	-11,144.42

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230,000.000	NEW YORK ST DORM AUTH ST PERSO	94.7731	220,777.88	2,222.66	217,978.15		-2,799.73
64990FS88	2.558% 02/15/2027 DD 01/03/20	94.7731	220,777.88	2,222.66	217,978.15	0.26	-2,799.73
400,000.000	NEW YORK ST URBAN DEV CORP REV	99.1538	422,259.59	3,844.20	396,615.24		-25,644.35
6500358N1	3.250% 03/15/2025 DD 01/16/19	99.1538	422,259.59	3,844.20	396,615.24	0.48	-25,644.35
187,000.000	NEXTERA ENERGY CAPITAL HOLDING	83.3051	180,982.01	2,513.46	155,780.49		-25,201.52
65339KBZ2	2.440% 01/15/2032 DD 12/13/21	83.3051	180,982.01	2,513.46	155,780.49	0.19	-25,201.52
275,000.000	NORTH CAROLINA ST UNIV AT RALE	87.0766	271,869.95	1,206.07	239,460.60		-32,409.35
658289K51	1.754% 10/01/2029 DD 07/07/20	87.0766	271,869.95	1,206.07	239,460.60	0.29	-32,409.35
209,000.000	OMNICOM GROUP INC	84.2039	201,712.15	2,263.97	175,986.07		-25,726.08
681919BD7	2.600% 08/01/2031 DD 05/03/21	84.2039	201,712.15	2,263.97	175,986.07	0.21	-25,726.08
67,000.000	ONEOK INC	96.7100	72,115.22	1,408.30	64,795.71		-7,319.51
682680AU7	4.550% 07/15/2028 DD 07/02/18	96.7100	72,115.22	1,408.30	64,795.71	0.08	-7,319.51
830,000.000	ONEMAIN FINANCIAL I 1A A1 144A	86.8070	820,478.73	607.58	720,498.27		-99,980.46
68269MAA2	1.550% 06/16/2036 DD 05/26/21	86.8070	820,478.73	607.58	720,498.27	0.86	-99,980.46
239,000.000	OWL ROCK CAPITAL CORP	87.9364	239,563.64	3,751.77	210,168.05		-29,395.59
69121KAE4	3.400% 07/15/2026 DD 12/08/20	87.9364	239,563.64	3,751.77	210,168.05	0.25	-29,395.59
177,000.000	PNC FINANCIAL SERVICES GROUP I	100.0785	183,923.76	2,731.07	177,138.89		-6,784.87
693475AV7	3.500% 01/23/2024 DD 01/23/19	100.0785	183,923.76	2,731.07	177,138.89	0.21	-6,784.87
105,000.000	PACIFIC LIFECORP 144A	75.4555	111,089.93	1,040.28	79,228.33		-31,861.60
694476AE2	3.350% 09/15/2050 DD 09/15/20	75.4555	111,089.93	1,040.28	79,228.33	0.10	-31,861.60
120,000.000	PITTSBURGH PA	91.0990	116,233.44	475.66	109,318.85		-6,914.59
725209PA2	1.189% 09/01/2026 DD 08/27/20	91.0990	116,233.44	475.66	109,318.85	0.13	-6,914.59
234,000.000	PLAINS ALL AMERICAN PIPELINE L	80.7972	241,037.87	4,308.97	189,065.38		-51,972.49
72650RBH4	4.900% 02/15/2045 DD 12/09/14	80.7972	241,037.87	4,308.97	189,065.38	0.23	-51,972.49
50,000.000	PUGET SOUND ENERGY INC	89.1308	47,413.19	93.92	44,565.38		-2,847.81
745332CH7	4.223% 06/15/2048 DD 06/14/18	89.1308	47,413.19	93.92	44,565.38	0.05	-2,847.81
43,000.000	RETAIL OPPORTUNITY INVESTMENTS	97.3007	42,937.53	76.48	41,839.31		-1,098.22
76132FAB3	4.000% 12/15/2024 DD 12/03/14	97.3007	42,937.53	76.48	41,839.31	0.05	-1,098.22
95,000.000	ROPER TECHNOLOGIES INC	90.5051	93,779.48	280.80	85,979.85		-7,799.63
776743AM8	1.000% 09/15/2025 DD 09/01/20	90.5051	93,779.48	280.80	85,979.85	0.10	-7,799.63
199,000.000	SBL HOLDINGS INC 144A	83.4713	209,238.02	3,642.61	166,107.89		-43,130.13
78397DAB4	5.000% 02/18/2031 DD 02/16/21	83.4713	209,238.02	3,642.61	166,107.89	0.20	-43,130.13
202,000.000	SABINE PASS LIQUEFACTION LLC	102.0667	217,695.50	3,772.07	206,174.66		-11,520.84
785592AM8	5.625% 03/01/2025 DD 09/01/15	102.0667	217,695.50	3,772.07	206,174.66	0.25	-11,520.84
211,000.000	SAMMONS FINANCIAL GROUP I 144A	82.8671	217,996.78	1,472.35	174,849.52		-43,147.26
79588TAD2	3.350% 04/16/2031 DD 04/16/21	82.8671	217,996.78	1,472.35	174,849.52	0.21	-43,147.26

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				Local/Base			Local/Base
150,000.000	SAN DIEGO CNTY CA PENSN OBLG	100.4303	150,862.42	3,323.61	150,645.47		-216.95
797398DL5	5.865% 08/15/2022 DD 06/29/04	100.4303	150,862.42	3,323.61	150,645.47	0.18	-216.95
300,000.000	SAN FRANCISCO CALIF CITY &CNTY	100.1367	306,447.38	1,573.07	300,410.13		-6,037.25
79766DLS6	3.146% 05/01/2023 DD 02/07/19	100.1367	306,447.38	1,573.07	300,410.13	0.36	-6,037.25
120,000.000	SANTANDER DRIVE AUTO RECEI 4 B	97.0186	116,476.61	46.88	116,422.34		-54.27
80285VAD1	0.880% 06/15/2026 DD 10/27/21	97.0186	116,476.61	46.88	116,422.34	0.14	-54.27
77,743.530	SANTANDER DRIVE AUTO RECEI 3 B	99.9137	77,779.30	23.84	77,676.40		-102.90
80285WAE7	0.690% 03/17/2025 DD 09/23/20	99.9137	77,779.30	23.84	77,676.40	0.09	-102.90
775,000.000	SANTANDER DRIVE AUTO RECEI 3 B	98.5241	773,441.62	206.72	763,561.85		-9,879.77
80287EAD7	0.600% 12/15/2025 DD 07/21/21	98.5241	773,441.62	206.72	763,561.85	0.92	-9,879.77
306,000.000	SEMPRA ENERGY	84.7682	324,864.68	4,845.39	259,390.61		-65,474.07
816851BH1	3.800% 02/01/2038 DD 01/12/18	84.7682	324,864.68	4,845.39	259,390.61	0.31	-65,474.07
135,000.000	SOUTHERN COPPER CORP	99.9520	135,898.98	698.40	134,935.20		-963.78
84265VAF2	3.500% 11/08/2022 DD 11/08/12	99.9520	135,898.98	698.40	134,935.20	0.16	-963.78
45,000.000	SPECTRA ENERGY PARTNERS LP	97.9916	44,887.94	463.46	44,096.22		-791.72
84756NAF6	3.500% 03/15/2025 DD 03/12/15	97.9916	44,887.94	463.46	44,096.22	0.05	-791.72
128,000.000	STORE CAPITAL CORP	81.7068	122,659.00	425.84	104,584.74		-18,074.26
862121AC4	2.750% 11/18/2030 DD 11/18/20	81.7068	122,659.00	425.84	104,584.74	0.13	-18,074.26
53,000.000	ENERGY TRANSFER LP	87.4752	49,961.54	365.94	46,361.86		-3,599.68
86765BAQ2	5.350% 05/15/2045 DD 11/17/14	87.4752	49,961.54	365.94	46,361.86	0.06	-3,599.68
43,000.000	SYMETRA FINANCIAL CORP	99.9463	43,364.85	842.72	42,976.90		-387.95
87151QAC0	4.250% 07/15/2024 DD 08/04/14	99.9463	43,364.85	842.72	42,976.90	0.05	-387.95
242,000.000	T-MOBILE USA INC	97.8896	251,545.94	1,788.17	236,892.91		-14,653.03
87264ABB0	3.500% 04/15/2025 DD 04/15/21	97.8896	251,545.94	1,788.17	236,892.91	0.28	-14,653.03
65,000.000	T-MOBILE USA INC	73.2086	50,071.31	301.93	47,585.56		-2,485.75
87264ABY0	3.600% 11/15/2060 DD 05/15/21	73.2086	50,071.31	301.93	47,585.56	0.06	-2,485.75
65,000.000	TANGER PROPERTIES LP	78.4626	54,475.57	596.15	51,000.66		-3,474.91
875484AL1	2.750% 09/01/2031 DD 08/10/21	78.4626	54,475.57	596.15	51,000.66	0.06	-3,474.91
57,000.000	TARGET CORP	89.9703	52,943.02	444.89	51,283.04		-1,659.98
87612EBK1	2.650% 09/15/2030 DD 03/31/20	89.9703	52,943.02	444.89	51,283.04	0.06	-1,659.98
334,000.000	TIME WARNER CABLE LLC	100.4607	424,477.13	3,646.21	335,538.76		-88,938.37
88732JAJ7	6.550% 05/01/2037 DD 04/09/07	100.4607	424,477.13	3,646.21	335,538.76	0.40	-88,938.37
260,000.000	TOYOTA AUTO LOAN EXT 1A A 144A	97.8962	270,092.13	110.94	254,530.22		-15,561.91
89231XAA9	2.560% 11/25/2031 DD 06/19/19	97.8962	270,092.13	110.94	254,530.22	0.31	-15,561.91
155,000.000	TOYOTA AUTO LOAN EXT 1A A 144A	93.0999	155,511.03	34.86	144,304.83		-11,206.20
89237JAA4	1.350% 05/25/2033 DD 06/08/20	93.0999	155,511.03	34.86	144,304.83	0.17	-11,206.20

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159,000.000	TRANSATLANTIC HOLDINGS INC	129.3409	240,878.62	1,128.28	205,652.10		-35,226.52
893521AB0	8.000% 11/30/2039 DD 11/23/09	129.3409	240,878.62	1,128.28	205,652.10	0.25	-35,226.52
6,337,900.000	U S TREASURY BOND	85.3750	6,222,164.62	59,527.24	5,410,982.13		-811,182.49
912810RK6	2.500% 02/15/2045 DD 02/15/15	85.3750	6,222,164.62	59,527.24	5,410,982.13	6.50	-811,182.49
33,500.000	U S TREASURY BOND	64.1992	22,997.77	53.48	21,506.74		-1,491.03
912810SN9	1.250% 05/15/2050 DD 05/15/20	64.1992	22,997.77	53.48	21,506.74	0.03	-1,491.03
5,491,600.000	U S TREASURY BOND	66.4336	4,007,943.70	28,368.21	3,648,267.25		-359,676.45
912810SP4	1.375% 08/15/2050 DD 08/15/20	66.4336	4,007,943.70	28,368.21	3,648,267.25	4.38	-359,676.45
70,000.000	U S TREASURY NOTE	96.0313	69,192.76	201.15	67,221.88		-1,970.88
9128283F5	2.250% 11/15/2027 DD 11/15/17	96.0313	69,192.76	201.15	67,221.88	0.08	-1,970.88
2,591,400.000	U S TREASURY NOTE	97.5469	2,581,192.50	25,556.07	2,527,829.72		-53,362.78
9128286B1	2.625% 02/15/2029 DD 02/15/19	97.5469	2,581,192.50	25,556.07	2,527,829.72	3.03	-53,362.78
2,227,900.000	U S TREASURY NOTE	94.8867	2,239,629.30	4,623.80	2,113,981.21		-125,648.09
912828R36	1.625% 05/15/2026 DD 05/15/16	94.8867	2,239,629.30	4,623.80	2,113,981.21	2.54	-125,648.09
1,310,000.000	U S TREASURY NOTE	93.5039	1,243,143.44	8,196.55	1,224,901.17		-18,242.27
912828Z78	1.500% 01/31/2027 DD 01/31/20	93.5039	1,243,143.44	8,196.55	1,224,901.17	1.47	-18,242.27
545,200.000	U S TREASURY NOTE	91.9180	515,808.56	568.54	501,136.77		-14,671.79
91282CAB7	0.250% 07/31/2025 DD 07/31/20	91.9180	515,808.56	568.54	501,136.77	0.60	-14,671.79
820,200.000	U S TREASURY NOTE	99.7612	818,850.40	342.68	818,240.99		-609.41
91282CAG6	0.125% 08/31/2022 DD 08/31/20	99.7612	818,850.40	342.68	818,240.99	0.98	-609.41
844,800.000	U S TREASURY NOTE	99.3411	841,241.06	177.91	839,233.78		-2,007.28
91282CAR2	0.125% 10/31/2022 DD 10/31/20	99.3411	841,241.06	177.91	839,233.78	1.01	-2,007.28
286,800.000	U S TREASURY NOTE	90.8125	262,931.51	747.70	260,450.25		-2,481.26
91282CCP4	0.625% 07/31/2026 DD 07/31/21	90.8125	262,931.51	747.70	260,450.25	0.31	-2,481.26
123,000.000	RAYTHEON TECHNOLOGIES CORP	95.3316	144,820.04	461.40	117,257.88		-27,562.16
913017BT5	4.500% 06/01/2042 DD 06/01/12	95.3316	144,820.04	461.40	117,257.88	0.14	-27,562.16
266,000.000	VERIZON COMMUNICATIONS INC	91.5745	261,675.95	1,087.25	243,588.09		-18,087.86
92343VGG3	1.450% 03/20/2026 DD 03/22/21	91.5745	261,675.95	1,087.25	243,588.09	0.29	-18,087.86
140,000.000	VIATRIS INC	71.1414	120,485.14	134.73	99,597.97		-20,887.17
92556VAE6	3.850% 06/22/2040 DD 06/22/21	71.1414	120,485.14	134.73	99,597.97	0.12	-20,887.17
145,000.000	VIRGINIA ELECTRIC AND POWER CO	99.3461	145,471.90	1,179.36	144,051.87		-1,420.03
927804FN9	2.750% 03/15/2023 DD 03/14/13	99.3461	145,471.90	1,179.36	144,051.87	0.17	-1,420.03
37,000.000	VISA INC	80.7938	31,191.02	211.21	29,893.71		-1,297.31
92826CAK8	2.700% 04/15/2040 DD 04/02/20	80.7938	31,191.02	211.21	29,893.71	0.04	-1,297.31
176,000.000	VONTIER CORP	78.3860	173,155.98	1,297.96	137,959.36		-35,196.62
928881AF8	2.950% 04/01/2031 DD 10/01/21	78.3860	173,155.98	1,297.96	137,959.36	0.17	-35,196.62

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725,000.000	WFRBS COMMERCIAL MORTGA C20 A5	98.7609	761,412.83	2,413.50	716,016.74		-45,396.09
92890FAU	3.995% 05/15/2047 DD 05/01/14	98.7609	761,412.83	2,413.50	716,016.74	0.86	-45,396.09
107,000.000	WFRBS COMMERCIAL MORTGA C20 AS	98.4997	112,842.44	372.30	105,394.71		-7,447.73
92890FBB1	4.176% 05/15/2047 DD 05/01/14	98.4997	112,842.44	372.30	105,394.71	0.13	-7,447.73
555,000.000	WFRBS COMMERCIAL MORTGA C22 A5	98.8410	580,829.60	1,735.20	548,567.27		-32,262.33
92890KBA2	3.752% 09/15/2057 DD 09/01/14	98.8410	580,829.60	1,735.20	548,567.27	0.66	-32,262.33
148,000.000	VULCAN MATERIALS CO	89.4305	167,371.40	296.00	132,357.08		-35,014.32
929160AV1	4.500% 06/15/2047 DD 06/15/17	89.4305	167,371.40	296.00	132,357.08	0.16	-35,014.32
0.010	WFRBS COMMERCIAL MORTGAG C8 A3	100.0000	0.01	18.72	0.01		0.00
92936YAC5	3.001% 08/15/2045 DD 08/01/12	100.0000	0.01	18.72	0.01	0.00	0.00
176,000.000	WFRBS COMMERCIAL MORTGA C23 A5	99.2526	177,697.94	574.50	174,684.59		-3,013.35
92939HAY1	3.917% 10/15/2057 DD 09/01/14	99.2526	177,697.94	574.50	174,684.59	0.21	-3,013.35
259,000.000	WELLS FARGO COMMERCIAL LC18 A5	97.7484	257,150.69	735.00	253,168.30		-3,982.39
94989AAU9	3.405% 12/15/2047 DD 12/01/14	97.7484	257,150.69	735.00	253,168.30	0.30	-3,982.39
74,000.000	WESTLAKE CORP	71.0002	68,585.29	798.96	52,540.17		-16,045.12
960413AY8	2.875% 08/15/2041 DD 08/19/21	71.0002	68,585.29	798.96	52,540.17	0.06	-16,045.12
650,000.000	WHEELS SPV 2 LLC 1A A3 144A	95.5083	648,434.98	123.09	620,803.95		-27,631.03
96328DBU7	0.620% 08/20/2029 DD 09/21/20	95.5083	648,434.98	123.09	620,803.95	0.75	-27,631.03
329,000.000	BX COMMERCIAL MORT ACNT C 144A	95.2292	328,255.84	716.95	313,304.20		-14,951.64
05609QAE6	VAR RT 11/15/2038 DD 11/19/21	95.2292	328,255.84	716.95	313,304.20	0.38	-14,951.64
341,000.000	BX COMMERCIAL MORTG AHP A 144A	96.7201	340,027.34	343.83	329,815.37		-10,211.97
05610FAA5	VAR RT 01/17/2039 DD 02/15/22	96.7201	340,027.34	343.83	329,815.37	0.40	-10,211.97
318,434.330	BX COMMERCIAL MORTG LP2 A 144A	96.0043	317,112.61	332.15	305,710.59		-11,402.02
05610HAA1	VAR RT 02/15/2039 DD 02/22/22	96.0043	317,112.61	332.15	305,710.59	0.37	-11,402.02
65,000.000	BANK OF AMERICA CORP	99.6926	64,904.45	59.62	64,800.20		-104.25
06051GHC6	VAR RT 12/20/2023 DD 12/20/17	99.6926	64,904.45	59.62	64,800.20	0.08	-104.25
312,000.000	BANK OF AMERICA CORP	93.2765	323,641.22	325.93	291,022.78		-32,618.44
06051GHD4	VAR RT 12/20/2028 DD 12/20/17	93.2765	323,641.22	325.93	291,022.78	0.35	-32,618.44
245,000.000	BANK OF AMERICA CORP	97.4980	245,483.65	376.44	238,870.10		-6,613.55
06051GJU4	VAR RT 04/22/2025 DD 04/22/21	97.4980	245,483.65	376.44	238,870.10	0.29	-6,613.55
327,000.000	BX TRUST 2021-RISE RISE C 144A	94.3680	327,000.00	403.15	308,583.39		-18,416.61
12434EAE0	VAR RT 11/15/2036 DD 12/15/21	94.3680	327,000.00	403.15	308,583.39	0.37	-18,416.61
383,000.000	BX COMMERCIAL MORTG CIP A 144A	96.9867	382,465.69	382.15	371,458.98		-11,006.71
12434FAA5	VAR RT 12/15/2038 DD 12/21/21	96.9867	382,465.69	382.15	371,458.98	0.45	-11,006.71
415,000.000	CD 2016-CD2 MORTGAGE TR CD2 A4	96.2693	448,609.59	1,219.50	399,517.72		-49,091.87
12515ABE9	VAR RT 11/10/2049 DD 12/01/16	96.2693	448,609.59	1,219.50	399,517.72	0.48	-49,091.87

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161,000.000	CITIGROUP INC	100.7941	202,263.93	2,273.12	162,278.47		-39,985.46
172967MMO	VAR RT 03/26/2041 DD 03/26/20	100.7941	202,263.93	2,273.12	162,278.47	0.19	-39,985.46
454,000.000	CITIGROUP INC	98.0551	454,662.56	613.71	445,170.10		-9,492.46
172967MW8	VAR RT 05/01/2025 DD 05/04/21	98.0551	454,662.56	613.71	445,170.10	0.53	-9,492.46
286,000.000	DOMINION ENERGY INC	97.7169	293,777.07	3,299.08	279,470.24		-14,306.83
25746UDB2	STEP 08/15/2024 DD 05/15/2019	97.7169	293,777.07	3,299.08	279,470.24	0.34	-14,306.83
105,553.980	FRESB 2018-SB52 MORT SB52 A10F	99.1619	104,630.02	303.98	104,669.31		39.29
30297CAJ1	VAR RT 06/25/2028 DD 08/01/18	99.1619	104,630.02	303.98	104,669.31	0.13	39.29
240,737.860	FNMA GTD REMIC P/T 17-M7 A2	97.6798	240,749.85	594.00	235,152.36		-5,597.49
3136AV7G8	VAR RT 02/25/2027 DD 06/01/17	97.6798	240,749.85	594.00	235,152.36	0.28	-5,597.49
173,000.000	FIRST CITIZENS BANCSHARES INC/	95.7691	172,712.91	1,724.21	165,680.49		-7,032.42
31946MAA1	VAR RT 03/15/2030 DD 03/04/20	95.7691	172,712.91	1,724.21	165,680.49	0.20	-7,032.42
175,000.000	GS MORTGAGE SECURITIES GS4 A4	96.3646	188,238.82	501.90	168,638.07		-19,600.75
36251XAR8	VAR RT 11/10/2049 DD 11/01/16	96.3646	188,238.82	501.90	168,638.07	0.20	-19,600.75
444,000.000	GOLDMAN SACHS GROUP INC/THE	89.1641	428,826.53	296.56	395,888.75		-32,937.78
38141GXM1	VAR RT 12/09/2026 DD 12/09/20	89.1641	428,826.53	296.56	395,888.75	0.48	-32,937.78
89,000.000	JPMORGAN CHASE & CO	93.5908	84,455.28	355.23	83,295.80		-1,159.48
46647PBK1	VAR RT 04/22/2026 DD 04/22/20	93.5908	84,455.28	355.23	83,295.80	0.10	-1,159.48
68,000.000	JPMORGAN CHASE & CO	95.2400	66,997.43	135.59	64,763.20		-2,234.23
46647PCF1	VAR RT 04/22/2027 DD 04/22/21	95.2400	66,997.43	135.59	64,763.20	0.08	-2,234.23
232,000.000	MORGAN STANLEY	93.6992	236,562.98	888.45	217,382.24		-19,180.74
6174468Q5	VAR RT 04/28/2026 DD 04/28/20	93.6992	236,562.98	888.45	217,382.24	0.26	-19,180.74
99,000.000	MORGAN STANLEY	94.8099	96,123.02	1,570.43	93,861.76		-2,261.26
61744YAK4	VAR RT 07/22/2028 DD 07/24/17	94.8099	96,123.02	1,570.43	93,861.76	0.11	-2,261.26
354,000.000	OPG TRUST 2021-POR PORT B 144A	93.4733	351,261.43	320.49	330,895.55		-20,365.88
67118AAG0	VAR RT 10/15/2036 DD 10/07/21	93.4733	351,261.43	320.49	330,895.55	0.40	-20,365.88
260,000.000	SBA TOWER TRUST 2A C 144A	98.4932	269,343.76	447.04	256,082.42		-13,261.34
78403DAH3	VAR RT 10/15/2049 DD 10/15/14	98.4932	269,343.76	447.04	256,082.42	0.31	-13,261.34
257,000.000	CHARLES SCHWAB CORP/THE	97.3494	257,179.53	261.60	250,187.94		-6,991.59
808513BQ7	VAR RT 05/13/2026 DD 05/13/21	97.3494	257,179.53	261.60	250,187.94	0.30	-6,991.59
471,000.000	WELLS FARGO & CO	78.0739	465,826.88	2,448.38	367,728.12		-98,098.76
95000U2Q5	VAR RT 04/30/2041 DD 04/30/20	78.0739	465,826.88	2,448.38	367,728.12	0.44	-98,098.76
SUBTOTAL UNITED STATES			83,124,506.88	409,200.32	76,357,727.77		-6,766,779.11
			83,124,506.88	409,200.32	76,357,727.77	91.70	-6,766,779.11
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			87,995,194.89	439,173.91	80,837,011.29		-7,158,183.60
			87,995,194.89	439,173.91	80,837,011.29	97.09	-7,158,183.60
TOTAL FIXED INCOME SECURITIES			87,995,194.89	439,173.91	80,837,011.29	97.09	-7,158,183.60
PREFERRED SECURITIES							

HB2F20000002 - STERLING CORE FIXED
6/30/2022

Shares/Par	Description	Price	Cost	Net Income	Market Value	Percent Of Total	Net Unrealized
Security ID	Link Ref	Local/Base	Local/Base	Receivable	Local/Base		Gain/Loss
				Local/Base			Local/Base
U.S. DOLLAR							
UNITED STATES							
269,000.000	PNC FINANCIAL SERVICES GROUP I	96.2500	268,602.17	4,919.12	258,912.60		-9,689.57
693475AK1	VAR RT 12/31/2049 DD 07/27/11	96.2500	268,602.17	4,919.12	258,912.60	0.31	-9,689.57
TOTAL ASSETS - BASE:			<u>90,471,315.78</u>	<u>445,426.15</u>	<u>83,303,442.61</u>	<u>100.06</u>	<u>-7,167,873.17</u>
NET ASSETS - BASE:					<u>83,748,868.76</u>		



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX2641
TACTICAL CORE STABLE VALUE FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
151,963.94	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	151,963.94	151,963.94	6	0.00
		151,963.94	151,963.94	6	0.00
INSURANCE POLICIES/ANNUITIES					
170,388.90075	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	2,320,867.22	2,278,031.21	94	0.00
		2,320,867.22	2,278,031.21	94	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX2375
TRADEMARK TACTICAL MULTIFACTOR
CONSERVATIVE FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
639.06	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	639.06	639.06	0	29.58
		639.06	639.06	0	29.58
COMMON STOCK					
800	CUSIP # 194162103 COLGATE PALMOLIVE CO INC	64,112.00	66,174.50	1	0.00
500	CUSIP # 22160K105 COSTCO WHOLESALE CORP	239,640.00	223,474.90	4	0.00
2,700	CUSIP # 294628102 EQUITY COMMONWEALTH	74,331.00	69,116.29	1	0.00
2,400	CUSIP # 343498101 FLOWERS FOODS INC	63,168.00	68,042.50	1	0.00
1,500	CUSIP # 349553107 FORTIS INC	70,905.00	69,002.35	1	0.00
400	CUSIP # 713448108 PEPSICO INC	66,664.00	69,802.50	1	0.00
400	CUSIP # 742718109 PROCTER & GAMBLE CO	57,516.00	64,701.42	1	0.00
1,300	CUSIP # 92343V104 VERIZON COMMUNICATIONS	65,975.00	68,499.37	1	0.00
		702,311.00	698,813.83	11	0.00
FOREIGN STOCK					
1,300	CUSIP # 05534B760 BCE INC	63,934.00	66,068.50	1	931.86

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX2375
TRADEMARK TACTICAL MULTIFACTOR
CONSERVATIVE FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,600	CUSIP # 17133Q502 CHUNGHWA TELECOM LT-SPON ADR	66,000.00	67,165.06	1	1,979.16
3,000	CUSIP # 87971M103 TELUS CORPORATION	66,840.00	68,552.50	1	792.51
		196,774.00	201,786.06	3	3,703.53
MUTUAL FUNDS - FIXED INCOME					
12,000	CUSIP # 72201R718 PIMCO ENHANCED LOW DURATION ETF	1,152,240.00	1,226,358.84	18	0.00
54,000	CUSIP # 92189F379 VANECK VECTORS CAMC CHINA BOND	1,263,600.00	1,305,522.70	20	0.00
		2,415,840.00	2,531,881.54	38	0.00
MUTUAL FUNDS - EQUITY					
9,400	CUSIP # 46641Q332 JPM EQUITY PREMIUM ETF	521,230.00	597,736.28	8	0.00
		521,230.00	597,736.28	8	0.00
COMMON TRUST FUNDS - FIXED INCOME					
744,344.19	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	744,344.19	744,344.19	12	0.00
		744,344.19	744,344.19	12	0.00
PARTNERSHIPS					
159,362.5498	CUSIP # TMINLP228 TRADEMARK CAPITAL RISK MANAGED INCOME FUND LP	1,599,282.87	1,600,000.00	25	0.00
		1,599,282.87	1,600,000.00	25	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX2473
TRADEMARK TACTICAL MULTIFACTOR
FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
989.48	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	989.48	989.48	0	34.68
		989.48	989.48	0	34.68
COMMON STOCK					
1,300	CUSIP # 194162103 COLGATE PALMOLIVE CO INC	104,182.00	107,532.00	1	0.00
1,100	CUSIP # 22160K105 COSTCO WHOLESALE CORP	527,208.00	491,641.78	6	0.00
4,000	CUSIP # 294628102 EQUITY COMMONWEALTH	110,120.00	102,393.30	1	0.00
3,600	CUSIP # 343498101 FLOWERS FOODS INC	94,752.00	102,062.50	1	0.00
2,200	CUSIP # 349553107 FORTIS INC	103,994.00	101,202.28	1	0.00
600	CUSIP # 713448108 PEPSICO INC	99,996.00	104,702.50	1	0.00
700	CUSIP # 742718109 PROCTER & GAMBLE CO	100,653.00	113,225.61	1	0.00
1,900	CUSIP # 92343V104 VERIZON COMMUNICATIONS	96,425.00	100,113.31	1	0.00
		1,237,330.00	1,222,873.28	13	0.00
FOREIGN STOCK					
2,000	CUSIP # 05534B760 BCE INC	98,360.00	101,642.50	1	1,433.64

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX2473
TRADEMARK TACTICAL MULTIFACTOR
FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,400	CUSIP # 17133Q502 CHUNGHWA TELECOM LT-SPON ADR	99,000.00	100,746.34	1	2,968.74
4,500	CUSIP # 87971M103 TELUS CORPORATION	100,260.00	102,827.50	1	1,188.77
		297,620.00	305,216.34	3	5,591.15
MUTUAL FUNDS - FIXED INCOME					
10,200	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	1,161,882.00	1,331,572.50	12	0.00
40,600	CUSIP # 92189F379 VANECK VECTORS CAMC CHINA BOND	950,040.00	1,001,235.04	10	0.00
		2,111,922.00	2,332,807.54	22	0.00
MUTUAL FUNDS - EQUITY					
23,600	CUSIP # 46641Q332 JPM EQUITY PREMIUM ETF	1,308,620.00	1,500,695.82	14	0.00
17,600	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	786,016.00	1,005,490.50	8	0.00
		2,094,636.00	2,506,186.32	22	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,392,397.1	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,392,397.10	1,392,397.10	15	0.00
		1,392,397.10	1,392,397.10	15	0.00
PARTNERSHIPS					
239,043.8247	CUSIP # TMINLP228 TRADEMARK CAPITAL RISK MANAGED INCOME FUND LP	2,398,924.30	2,400,000.00	25	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX2473
TRADEMARK TACTICAL MULTIFACTOR
FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		2,398,924.30	2,400,000.00	25	0.00

Shares/Par Security ID	Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-8,982.81	0.00	-8,982.81		0.00
			-8,982.81	0.00	-8,982.81	-0.03	0.00
	PAYABLE FOR TRUSTEE FEES		-1,713.56	0.00	-1,713.56		0.00
			-1,713.56	0.00	-1,713.56	-0.01	0.00
	REBATE RECEIVABLE		9,061.81	0.00	9,061.81		0.00
			9,061.81	0.00	9,061.81	0.03	0.00
	MSC PAYABLE - CLASS C2		-9,767.23	0.00	-9,767.23		0.00
			-9,767.23	0.00	-9,767.23	-0.04	0.00
	PAYABLE FOR CUSTODIAN FEES		-5,991.69	0.00	-5,991.69		0.00
			-5,991.69	0.00	-5,991.69	-0.02	0.00
908,802.810	BLACKROCK LIQ TREAS TR INSTL	100.0000	908,802.81	613.04	908,802.81		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	908,802.81	613.04	908,802.81	3.48	0.00
SUBTOTAL UNITED STATES			891,409.33	613.04	891,409.33		0.00
			891,409.33	613.04	891,409.33	3.41	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			891,409.33	613.04	891,409.33		0.00
			891,409.33	613.04	891,409.33	3.41	0.00
TOTAL CASH & CASH EQUIVALENTS			891,409.33	613.04	891,409.33	3.41	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
1,112,159.441	ULLICO SEPARATE ACCOUNT J	16.8744	17,058,721.16	0.00	18,767,025.50		1,708,304.34
99VVBW47		16.8744	17,058,721.16	0.00	18,767,025.50	71.94	1,708,304.34
EQUITY							
U.S. DOLLAR							
UNITED STATES							
44,772.607	BANK OF NEW YORK MELLON EMPLOY	143.5500	6,526,330.20	0.00	6,427,107.73		-99,222.47
06427F819	BK OF NY MELLON/AGGREGATE BD	143.5500	6,526,330.20	0.00	6,427,107.73	24.64	-99,222.47
TOTAL ASSETS - BASE:			24,476,460.69	613.04	26,085,542.56	99.99	1,609,081.87
NET ASSETS - BASE:					26,086,155.60		



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
9,129.15	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	9,129.15	9,129.15	0	4.18
		9,129.15	9,129.15	0	4.18
MUTUAL FUNDS - FIXED INCOME					
3,518	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	280,454.96	346,526.18	11	0.00
3,908	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	303,456.20	330,219.97	12	0.00
7,430	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	570,549.70	592,548.75	22	0.00
12,621	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	625,244.34	703,348.30	24	0.00
6,330	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	302,637.30	330,678.86	12	0.00
		2,082,342.50	2,303,322.06	80	0.00
MUTUAL FUNDS - EQUITY					
3,407	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	139,005.60	113,075.32	5	0.00
1,161	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	48,355.65	40,511.63	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
567	CUSIP # 922908736 VANGUARD GROWTH ETF	126,378.63	93,251.17	5	0.00
905	CUSIP # 922908744 VANGUARD VALUE ETF	119,351.40	81,954.33	5	0.00
198	CUSIP # 922908751 VANGUARD SMALL CAP ETF	34,869.78	23,092.57	1	0.00
		467,961.06	351,885.02	18	0.00
COMMON TRUST FUNDS - FIXED INCOME					
57,623.28	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	57,623.28	57,623.28	2	0.00
		57,623.28	57,623.28	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
35,014.9	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	35,014.90	35,014.90	0	9.81
		35,014.90	35,014.90	0	9.81
MUTUAL FUNDS - FIXED INCOME					
11,116	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	886,167.52	1,076,091.93	9	0.00
11,538	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	895,925.70	984,674.53	9	0.00
20,999	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,612,513.21	1,689,123.29	16	0.00
36,857	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,825,895.78	2,075,532.49	18	0.00
18,124	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	866,508.44	955,121.68	9	0.00
		6,087,010.65	6,780,543.92	60	0.00
MUTUAL FUNDS - EQUITY					
27,273	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,112,738.40	1,075,241.56	11	0.00
9,966	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	415,083.90	414,656.91	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,766	CUSIP # 922908736 VANGUARD GROWTH ETF	1,062,293.74	810,158.24	10	0.00
7,130	CUSIP # 922908744 VANGUARD VALUE ETF	940,304.40	731,789.80	9	0.00
1,458	CUSIP # 922908751 VANGUARD SMALL CAP ETF	256,768.38	199,711.42	3	0.00
		3,787,188.82	3,231,557.93	37	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
245,650.94	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	245,650.94	245,650.94	2	0.00
		245,650.94	245,650.94	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
229.73	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	229.73	229.73	0	46.62
		229.73	229.73	0	46.62
MUTUAL FUNDS - FIXED INCOME					
30,696	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	2,447,085.12	2,946,258.62	6	0.00
32,779	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,545,289.35	2,801,782.58	6	0.00
62,551	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	4,803,291.29	5,027,059.42	11	0.00
107,254	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	5,313,363.16	5,829,425.10	13	0.00
54,514	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,606,314.34	2,872,761.22	6	0.00
		17,715,343.26	19,477,286.94	42	0.00
MUTUAL FUNDS - EQUITY					
171,328	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	6,990,182.40	6,217,037.31	17	0.00
59,760	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,489,004.00	2,139,823.53	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
26,880	CUSIP # 922908736 VANGUARD GROWTH ETF	5,991,283.20	3,335,606.93	14	0.00
46,676	CUSIP # 922908744 VANGUARD VALUE ETF	6,155,630.88	4,512,572.98	15	0.00
9,322	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,641,697.42	1,093,384.31	4	0.00
		23,267,797.90	17,298,425.06	55	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
1,385,335.02	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,385,335.02	1,385,335.02	3	0.00
		1,385,335.02	1,385,335.02	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
66,829.77	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	66,829.77	66,829.77	1	16.53
		66,829.77	66,829.77	1	16.53
MUTUAL FUNDS - FIXED INCOME					
6,871	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	547,756.12	644,428.46	5	0.00
7,210	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	559,856.50	610,398.98	5	0.00
13,847	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,063,311.13	1,099,884.23	9	0.00
23,451	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,161,762.54	1,291,001.57	10	0.00
11,778	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	563,106.18	614,461.68	5	0.00
		3,895,792.47	4,260,174.92	32	0.00
MUTUAL FUNDS - EQUITY					
58,569	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,389,615.20	2,449,939.40	20	0.00
20,453	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	851,867.45	877,043.65	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9,165	CUSIP # 922908736 VANGUARD GROWTH ETF	2,042,786.85	1,301,172.30	17	0.00
15,952	CUSIP # 922908744 VANGUARD VALUE ETF	2,103,749.76	1,628,488.87	17	0.00
3,255	CUSIP # 922908751 VANGUARD SMALL CAP ETF	573,238.05	457,256.16	5	0.00
		7,961,257.31	6,713,900.38	66	0.00
COMMON TRUST FUNDS - FIXED INCOME					
186.56	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	186.56	186.56	0	0.00
		186.56	186.56	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
253.73	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	253.73	253.73	0	18.89
		253.73	253.73	0	18.89
MUTUAL FUNDS - FIXED INCOME					
7,547	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	601,646.84	750,154.56	3	0.00
7,924	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	615,298.60	677,621.76	3	0.00
15,123	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,161,295.17	1,202,853.55	6	0.00
25,919	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,284,027.26	1,429,210.28	6	0.00
12,679	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	606,182.99	663,903.68	3	0.00
		4,268,450.86	4,723,743.83	22	0.00
MUTUAL FUNDS - EQUITY					
110,290	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	4,499,832.00	4,360,290.34	23	0.00
39,038	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	1,625,932.70	1,712,301.53	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17,302	CUSIP # 922908736 VANGUARD GROWTH ETF	3,856,442.78	2,356,575.10	19	0.00
30,190	CUSIP # 922908744 VANGUARD VALUE ETF	3,981,457.20	3,013,372.40	20	0.00
5,962	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,049,967.82	748,266.18	5	0.00
		15,013,632.50	12,190,805.55	76	0.00
COMMON TRUST FUNDS - FIXED INCOME					
532,687.59	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	532,687.59	532,687.59	3	0.00
		532,687.59	532,687.59	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX3454
VANGUARD 100% EQUITY
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
50,610.04	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	50,610.04	50,610.04	1	8.75
		50,610.04	50,610.04	1	8.75
MUTUAL FUNDS - EQUITY					
53,404	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,178,883.20	2,081,492.27	29	0.00
18,624	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	775,689.60	772,610.45	10	0.00
8,350	CUSIP # 922908736 VANGUARD GROWTH ETF	1,861,131.50	1,184,382.30	25	0.00
14,546	CUSIP # 922908744 VANGUARD VALUE ETF	1,918,326.48	1,387,180.02	25	0.00
2,902	CUSIP # 922908751 VANGUARD SMALL CAP ETF	511,071.22	369,446.47	7	0.00
		7,245,102.00	5,795,111.51	96	0.00
COMMON TRUST FUNDS - FIXED INCOME					
235,096.87	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	235,096.87	235,096.87	3	0.00
		235,096.87	235,096.87	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

04/01/2022 through 06/30/2022
XXXXXX3338
VANGUARD 100% FIXED INCOME
MANAGED TRUST FUND

Preliminary Asset Detail As Of 06/30/2022

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
216.02	CUSIP # 262006307 DREYFUS GOVERNMENT CASH MGMT INV	216.02	216.02	0	2.19
		216.02	216.02	0	2.19
MUTUAL FUNDS - FIXED INCOME					
2,444	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	194,835.68	243,383.76	15	0.00
2,405	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	186,748.25	209,870.71	14	0.00
4,436	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	340,640.44	358,181.98	26	0.00
7,863	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	389,533.02	455,761.57	29	0.00
3,889	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	185,933.09	206,951.23	14	0.00
		1,297,690.48	1,474,149.25	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
24,750.66	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	24,750.66	24,750.66	2	0.00
		24,750.66	24,750.66	2	0.00

Holdings



WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		982,825.390	Local	982,825.39	1.000000	982,825.39	0.00	0.21
			Base	982,825.39	1.000000	982,825.39	0.00	0.21

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	982,825.390	Local	982,825.39		982,825.39	0.00	0.21
		Base	982,825.39		982,825.39	0.00	0.21

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	982,825.390	Base	982,825.39		982,825.39	0.00	0.21

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		686,537.260	Local	686,537.26	1.552491	31 Dec 2030	686,537.26	0.15
			Base	686,537.26	100.000000	686,537.26	0.00	0.15

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	686,537.260	Local	686,537.26		686,537.26	0.00	0.15
		Base	686,537.26		686,537.26	0.00	0.15

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	686,537.260	Base	686,537.26		686,537.26	0.00	0.15

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00192NAA5	AVENUE OF AMERICAS AOA 2021 1177 A 144A	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		580,000.000	Local	579,301.68	2.874400	15 Oct 2038	547,973.73	0.12
Original Face:		580,000.000	Base	579,301.68	94.478230	547,973.73	-31,327.95	0.12

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55				5.550000	15 Aug 2041			
		30,000.000	Local	132.141833	39,642.55	103.265036	30,979.51	-8,663.04	0.01
			Base	132.141833	39,642.55	103.265036	30,979.51	-8,663.04	0.01
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045			
		42,000.000	Local	87.539595	36,766.63	87.449719	36,728.88	-37.75	0.01
			Base	87.539595	36,766.63	87.449719	36,728.88	-37.75	0.01
00206RHJ4	AT+T INC SR UNSECURED 03/29 4.35				4.350000	01 Mar 2029			
		170,000.000	Local	101.001618	171,702.75	98.661641	167,724.79	-3,977.96	0.04
			Base	101.001618	171,702.75	98.661641	167,724.79	-3,977.96	0.04
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8				3.800000	15 Feb 2027			
		130,000.000	Local	103.111400	134,044.82	98.100334	127,530.43	-6,514.39	0.03
			Base	103.111400	134,044.82	98.100334	127,530.43	-6,514.39	0.03
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3				2.300000	01 Jun 2027			
		130,000.000	Local	100.100300	130,130.39	91.323899	118,721.07	-11,409.32	0.03
			Base	100.100300	130,130.39	91.323899	118,721.07	-11,409.32	0.03
00206RKE1	AT+T INC SR UNSECURED 02/52 3.3				3.300000	01 Feb 2052			
		30,000.000	Local	97.575100	29,272.53	74.027063	22,208.12	-7,064.41	0.00
			Base	97.575100	29,272.53	74.027063	22,208.12	-7,064.41	0.00
00206RKG6	AT+T INC SR UNSECURED 02/28 1.65				1.650000	01 Feb 2028			
		130,000.000	Local	99.904592	129,875.97	86.660391	112,658.51	-17,217.46	0.02
			Base	99.904592	129,875.97	86.660391	112,658.51	-17,217.46	0.02
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25				2.250000	01 Feb 2032			
		180,000.000	Local	96.033439	172,860.19	81.828657	147,291.58	-25,568.61	0.03
			Base	96.033439	172,860.19	81.828657	147,291.58	-25,568.61	0.03
00206RKJ0	AT+T INC SR UNSECURED 09/53 3.5				3.500000	15 Sep 2053			
		60,000.000	Local	103.603983	62,162.39	76.356933	45,814.16	-16,348.23	0.01
			Base	103.603983	62,162.39	76.356933	45,814.16	-16,348.23	0.01
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55				3.550000	15 Sep 2055			
		153,000.000	Local	90.747392	138,843.51	75.421971	115,395.62	-23,447.89	0.02
			Base	90.747392	138,843.51	75.421971	115,395.62	-23,447.89	0.02

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

Books Closed

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
00206RLV2	AT+T INC SR UNSECURED 09/59 3.65				3.650000	15 Sep 2059			
		20,000.000	Local	101.751400	20,350.28	75.444041	15,088.81	-5,261.47	0.00
			Base	101.751400	20,350.28	75.444041	15,088.81	-5,261.47	0.00
00206RMM1	AT+T INC SR UNSECURED 12/33 2.55				2.550000	01 Dec 2033			
		240,000.000	Local	85.575804	205,381.93	81.385765	195,325.84	-10,056.09	0.04
			Base	85.575804	205,381.93	81.385765	195,325.84	-10,056.09	0.04
00206RMN9	AT+T INC SR UNSECURED 12/57 3.8				3.800000	01 Dec 2057			
		10,000.000	Local	104.713000	10,471.30	77.990279	7,799.03	-2,672.27	0.00
			Base	104.713000	10,471.30	77.990279	7,799.03	-2,672.27	0.00
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75				3.750000	30 Nov 2026			
		106,000.000	Local	99.984887	105,983.98	100.646431	106,685.22	701.24	0.02
			Base	99.984887	105,983.98	100.646431	106,685.22	701.24	0.02
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75				4.750000	30 Nov 2036			
		30,000.000	Local	106.275033	31,882.51	106.323112	31,896.93	14.42	0.01
			Base	106.275033	31,882.51	106.323112	31,896.93	14.42	0.01
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9				4.900000	30 Nov 2046			
		50,000.000	Local	105.785680	52,892.84	105.411461	52,705.73	-187.11	0.01
			Base	105.785680	52,892.84	105.411461	52,705.73	-187.11	0.01
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6				3.600000	14 May 2025			
		110,000.000	Local	98.342409	108,176.65	98.462192	108,308.41	131.76	0.02
			Base	98.342409	108,176.65	98.462192	108,308.41	131.76	0.02
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75				3.750000	14 Nov 2023			
		20,000.000	Local	103.070150	20,614.03	100.315631	20,063.13	-550.90	0.00
			Base	103.070150	20,614.03	100.315631	20,063.13	-550.90	0.00
00287YBD0	ABBVIE INC SR UNSECURED 11/48 4.875				4.875000	14 Nov 2048			
		10,000.000	Local	112.510000	11,251.00	96.926244	9,692.62	-1,558.38	0.00
			Base	112.510000	11,251.00	96.926244	9,692.62	-1,558.38	0.00
00287YBM0	ABBVIE INC SR UNSECURED 11/22 2.3				2.300000	21 Nov 2022			
		230,000.000	Local	99.986952	229,969.99	99.803829	229,548.81	-421.18	0.05
			Base	99.986952	229,969.99	99.803829	229,548.81	-421.18	0.05

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95					2.950000	21 Nov 2026		
	50,000.000	Local		99.922560	49,961.28	94.849634	47,424.82	-2,536.46	0.01
		Base		99.922560	49,961.28	94.849634	47,424.82	-2,536.46	0.01
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
	280,000.000	Local		103.252686	289,107.52	92.158911	258,044.95	-31,062.57	0.06
		Base		103.252686	289,107.52	92.158911	258,044.95	-31,062.57	0.06
00287YBZ1	ABBVIE INC SR UNSECURED 11/24 2.6					2.600000	21 Nov 2024		
	240,000.000	Local		99.994825	239,987.58	96.894335	232,546.40	-7,441.18	0.05
		Base		99.994825	239,987.58	96.894335	232,546.40	-7,441.18	0.05
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
	330,000.000	Local		119.908124	395,696.81	89.128908	294,125.40	-101,571.41	0.06
		Base		119.908124	395,696.81	89.128908	294,125.40	-101,571.41	0.06
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8					3.800000	15 Mar 2025		
	110,000.000	Local		104.478291	114,926.12	99.283718	109,212.09	-5,714.03	0.02
		Base		104.478291	114,926.12	99.283718	109,212.09	-5,714.03	0.02
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
	50,000.000	Local		98.227540	49,113.77	97.911005	48,955.50	-158.27	0.01
		Base		98.227540	49,113.77	97.911005	48,955.50	-158.27	0.01
00724PAD1	ADOBE INC SR UNSECURED 02/30 2.3					2.300000	01 Feb 2030		
	100,000.000	Local		99.765290	99,765.29	88.520291	88,520.29	-11,245.00	0.02
		Base		99.765290	99,765.29	88.520291	88,520.29	-11,245.00	0.02
00774MAV7	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45					2.450000	29 Oct 2026		
	470,000.000	Local		100.196328	470,922.74	87.191231	409,798.79	-61,123.95	0.09
		Base		100.196328	470,922.74	87.191231	409,798.79	-61,123.95	0.09
00774MAW5	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/28 3					3.000000	29 Oct 2028		
	190,000.000	Local		101.080837	192,053.59	84.387370	160,336.00	-31,717.59	0.03
		Base		101.080837	192,053.59	84.387370	160,336.00	-31,717.59	0.03
00774MAX3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/32 3.3					3.300000	30 Jan 2032		
	390,000.000	Local		101.469882	395,732.54	79.915446	311,670.24	-84,062.30	0.07
		Base		101.469882	395,732.54	79.915446	311,670.24	-84,062.30	0.07

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Books Closed

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
	10,000.000	Local		99.712100	9,971.21	83.119577	8,311.96	-1,659.25	0.00
		Base		99.712100	9,971.21	83.119577	8,311.96	-1,659.25	0.00
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375					3.375000	01 Jul 2025		
	50,000.000	Local		99.365480	49,682.74	94.255560	47,127.78	-2,554.96	0.01
		Base		99.365480	49,682.74	94.255560	47,127.78	-2,554.96	0.01
01F040677	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE					4.000000	14 Jul 2052		
	600,000.000	Local		98.078993	588,473.96	98.726563	592,359.38	3,885.42	0.13
Original Face:	600,000.000	Base		98.078993	588,473.96	98.726563	592,359.38	3,885.42	0.13
01F040685	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE					4.000000	25 Apr 2052		
	100,000.000	Local		99.293530	99,293.53	98.542969	98,542.97	-750.56	0.02
Original Face:	100,000.000	Base		99.293530	99,293.53	98.542969	98,542.97	-750.56	0.02
01F042673	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE					4.500000	14 Jul 2052		
	700,000.000	Local		100.084570	700,591.99	100.511719	703,582.03	2,990.04	0.15
Original Face:	700,000.000	Base		100.084570	700,591.99	100.511719	703,582.03	2,990.04	0.15
01F042681	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE					4.500000	11 Aug 2052		
	100,000.000	Local		100.230470	100,230.47	100.277344	100,277.34	46.87	0.02
Original Face:	100,000.000	Base		100.230470	100,230.47	100.277344	100,277.34	46.87	0.02
01F042699	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE					4.500000	14 Sep 2052		
	600,000.000	Local		99.453125	596,718.75	100.092653	600,555.92	3,837.17	0.13
Original Face:	600,000.000	Base		99.453125	596,718.75	100.092653	600,555.92	3,837.17	0.13
01F050676	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE					5.000000	14 Jul 2052		
	200,000.000	Local		102.765625	205,531.25	102.144531	204,289.06	-1,242.19	0.04
Original Face:	200,000.000	Base		102.765625	205,531.25	102.144531	204,289.06	-1,242.19	0.04
01F050684	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE					5.000000	11 Aug 2052		
	100,000.000	Local		102.308590	102,308.59	101.830078	101,830.08	-478.51	0.02
Original Face:	100,000.000	Base		102.308590	102,308.59	101.830078	101,830.08	-478.51	0.02
01F050692	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE					5.000000	15 Sep 2052		
	100,000.000	Local		101.042970	101,042.97	101.595703	101,595.70	552.73	0.02
Original Face:	100,000.000	Base		101.042970	101,042.97	101.595703	101,595.70	552.73	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
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1					1.100000	15 Aug 2030		
	40,000.000	Local		99.775675	39,910.27	82.243287	32,897.31	-7,012.96	0.01
		Base		99.775675	39,910.27	82.243287	32,897.31	-7,012.96	0.01
02079KAE7	ALPHABET INC SR UNSECURED 08/40 1.9					1.900000	15 Aug 2040		
	40,000.000	Local		73.007275	29,202.91	72.076141	28,830.46	-372.45	0.01
		Base		73.007275	29,202.91	72.076141	28,830.46	-372.45	0.01
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05					2.050000	15 Aug 2050		
	20,000.000	Local		99.194300	19,838.86	67.581067	13,516.21	-6,322.65	0.00
		Base		99.194300	19,838.86	67.581067	13,516.21	-6,322.65	0.00
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
	20,000.000	Local		99.938200	19,987.64	91.971107	18,394.22	-1,593.42	0.00
		Base		99.938200	19,987.64	91.971107	18,394.22	-1,593.42	0.00
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
	30,000.000	Local		99.750100	29,925.03	87.628517	26,288.56	-3,636.47	0.01
		Base		99.750100	29,925.03	87.628517	26,288.56	-3,636.47	0.01
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
	135,000.000	Local		100.321200	135,433.62	98.376906	132,808.82	-2,624.80	0.03
		Base		100.321200	135,433.62	98.376906	132,808.82	-2,624.80	0.03
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	300,000.000	Local		134.188660	402,565.98	88.575588	265,726.76	-136,839.22	0.06
		Base		134.188660	402,565.98	88.575588	265,726.76	-136,839.22	0.06
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	20,000.000	Local		101.255900	20,251.18	91.267842	18,253.57	-1,997.61	0.00
		Base		101.255900	20,251.18	91.267842	18,253.57	-1,997.61	0.00
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35					2.350000	06 May 2025		
	20,000.000	Local		99.975350	19,995.07	94.505388	18,901.08	-1,093.99	0.00
		Base		99.975350	19,995.07	94.505388	18,901.08	-1,093.99	0.00
02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45					2.450000	04 Feb 2032		
	30,000.000	Local		98.221133	29,466.34	75.529368	22,658.81	-6,807.53	0.00
		Base		98.221133	29,466.34	75.529368	22,658.81	-6,807.53	0.00

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95				4.950000	05 Dec 2044			
		10,000.000	Local	115.653000	11,565.30	105.172677	10,517.27	-1,048.03	0.00
			Base	115.653000	11,565.30	105.172677	10,517.27	-1,048.03	0.00
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15				3.150000	22 Aug 2027			
		110,000.000	Local	97.325582	107,058.14	97.378159	107,115.97	57.83	0.02
			Base	97.325582	107,058.14	97.378159	107,115.97	57.83	0.02
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875				3.875000	22 Aug 2037			
		100,000.000	Local	97.004970	97,004.97	95.166666	95,166.67	-1,838.30	0.02
			Base	97.004970	97,004.97	95.166666	95,166.67	-1,838.30	0.02
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25				4.250000	22 Aug 2057			
		20,000.000	Local	139.288650	27,857.73	94.506493	18,901.30	-8,956.43	0.00
			Base	139.288650	27,857.73	94.506493	18,901.30	-8,956.43	0.00
023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8				0.800000	03 Jun 2025			
		80,000.000	Local	99.977000	79,981.60	93.193977	74,555.18	-5,426.42	0.02
			Base	99.977000	79,981.60	93.193977	74,555.18	-5,426.42	0.02
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2				1.200000	03 Jun 2027			
		100,000.000	Local	99.993970	99,993.97	89.247624	89,247.62	-10,746.35	0.02
			Base	99.993970	99,993.97	89.247624	89,247.62	-10,746.35	0.02
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5				1.500000	03 Jun 2030			
		50,000.000	Local	99.910640	49,955.32	83.315786	41,657.89	-8,297.43	0.01
			Base	99.910640	49,955.32	83.315786	41,657.89	-8,297.43	0.01
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5				2.500000	03 Jun 2050			
		420,000.000	Local	101.638690	426,882.50	71.072089	298,502.77	-128,379.73	0.06
			Base	101.638690	426,882.50	71.072089	298,502.77	-128,379.73	0.06
023135BZ8	AMAZON.COM INC SR UNSECURED 05/31 2.1				2.100000	12 May 2031			
		40,000.000	Local	100.099675	40,039.87	85.903650	34,361.46	-5,678.41	0.01
			Base	100.099675	40,039.87	85.903650	34,361.46	-5,678.41	0.01
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027			
		30,000.000	Local	99.802233	29,940.67	98.223644	29,467.09	-473.58	0.01
			Base	99.802233	29,940.67	98.223644	29,467.09	-473.58	0.01

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023135CG9	AMAZON.COM INC SR UNSECURED 04/29 3.45					3.450000	13 Apr 2029		
	60,000.000	Local		99.789933	59,873.96	97.411326	58,446.80	-1,427.16	0.01
		Base		99.789933	59,873.96	97.411326	58,446.80	-1,427.16	0.01
023135CH7	AMAZON.COM INC SR UNSECURED 04/32 3.6					3.600000	13 Apr 2032		
	250,000.000	Local		99.820312	249,550.78	96.599073	241,497.68	-8,053.10	0.05
		Base		99.820312	249,550.78	96.599073	241,497.68	-8,053.10	0.05
025816BD0	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65					2.650000	02 Dec 2022		
	40,000.000	Local		99.564825	39,825.93	99.954480	39,981.79	155.86	0.01
		Base		99.564825	39,825.93	99.954480	39,981.79	155.86	0.01
025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625					3.625000	05 Dec 2024		
	30,000.000	Local		100.342667	30,102.80	99.517562	29,855.27	-247.53	0.01
		Base		100.342667	30,102.80	99.517562	29,855.27	-247.53	0.01
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	250,000.000	Local		99.861056	249,652.64	97.380346	243,450.87	-6,201.77	0.05
		Base		99.861056	249,652.64	97.380346	243,450.87	-6,201.77	0.05
025816CV9	AMERICAN EXPRESS CO SR UNSECURED 05/24 3.375					3.375000	03 May 2024		
	110,000.000	Local		99.990782	109,989.86	99.358083	109,293.89	-695.97	0.02
		Base		99.990782	109,989.86	99.358083	109,293.89	-695.97	0.02
025816CW7	AMERICAN EXPRESS CO SR UNSECURED 05/29 4.05					4.050000	03 May 2029		
	90,000.000	Local		99.816744	89,835.07	98.442561	88,598.30	-1,236.77	0.02
		Base		99.816744	89,835.07	98.442561	88,598.30	-1,236.77	0.02
026874DQ7	AMERICAN INTL GROUP SR UNSECURED 06/25 2.5					2.500000	30 Jun 2025		
	40,000.000	Local		100.289850	40,115.94	95.385670	38,154.27	-1,961.67	0.01
		Base		100.289850	40,115.94	95.385670	38,154.27	-1,961.67	0.01
02R0506C0	FHLMC TBA 30 YR 5 GOLD SINGLE FAMILY					5.000000	13 Dec 2052		
	0.000	Local		0.000000	-105.50	0.000000	0.00	105.50	0.00
		Base		0.000000	-105.50	0.000000	0.00	105.50	0.00
030288AC8	AMERICAN TRANSMISSION SY SR UNSECURED 144A 01/32 2.65					2.650000	15 Jan 2032		
	80,000.000	Local		98.438250	78,750.60	84.923930	67,939.14	-10,811.46	0.01
		Base		98.438250	78,750.60	84.923930	67,939.14	-10,811.46	0.01

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03065WAD7	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2022 2 A3				4.380000	18 Apr 2028		
		110,000.000	Local 99.980155	109,978.17	100.974880	111,072.37	1,094.20	0.02
Original Face:		110,000.000	Base 99.980155	109,978.17	100.974880	111,072.37	1,094.20	0.02
03464TAA7	ANGEL OAK MORTGAGE TRUST AOMT 2022 3 A1 144A				4.000000	25 Jan 2067		
		399,111.150	Local 98.932964	394,852.49	95.403630	380,766.52	-14,085.97	0.08
Original Face:		410,000.000	Base 98.932964	394,852.49	95.403630	380,766.52	-14,085.97	0.08
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75				4.750000	10 Apr 2027		
		250,000.000	Local 99.885768	249,714.42	99.098605	247,746.51	-1,967.91	0.05
			Base 99.885768	249,714.42	99.098605	247,746.51	-1,967.91	0.05
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65				3.650000	01 Feb 2026		
		70,000.000	Local 96.994286	67,896.00	98.481816	68,937.27	1,041.27	0.01
			Base 96.994286	67,896.00	98.481816	68,937.27	1,041.27	0.01
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9				4.900000	01 Feb 2046		
		10,000.000	Local 100.328500	10,032.85	94.519033	9,451.90	-580.95	0.00
			Base 100.328500	10,032.85	94.519033	9,451.90	-580.95	0.00
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55				5.550000	23 Jan 2049		
		100,000.000	Local 106.332580	106,332.58	102.719514	102,719.51	-3,613.07	0.02
			Base 106.332580	106,332.58	102.719514	102,719.51	-3,613.07	0.02
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4				4.000000	13 Apr 2028		
		220,000.000	Local 98.543168	216,794.97	98.883544	217,543.80	748.83	0.05
			Base 98.543168	216,794.97	98.883544	217,543.80	748.83	0.05
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6				4.600000	15 Apr 2048		
		20,000.000	Local 108.326550	21,665.31	90.261243	18,052.25	-3,613.06	0.00
			Base 108.326550	21,665.31	90.261243	18,052.25	-3,613.06	0.00
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75				4.750000	23 Jan 2029		
		110,000.000	Local 108.503127	119,353.44	101.929862	112,122.85	-7,230.59	0.02
			Base 108.503127	119,353.44	101.929862	112,122.85	-7,230.59	0.02
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35				4.350000	01 Jun 2040		
		100,000.000	Local 99.941630	99,941.63	89.912367	89,912.37	-10,029.26	0.02
			Base 99.941630	99,941.63	89.912367	89,912.37	-10,029.26	0.02

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035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
	310,000.000	Local		109.275148	338,752.96	90.462746	280,434.51	-58,318.45	0.06
		Base		109.275148	338,752.96	90.462746	280,434.51	-58,318.45	0.06
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	30,000.000	Local		99.830167	29,949.05	93.965804	28,189.74	-1,759.31	0.01
		Base		99.830167	29,949.05	93.965804	28,189.74	-1,759.31	0.01
036752AB9	ELEVANCE HEALTH INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
	100,000.000	Local		96.773920	96,773.92	97.479378	97,479.38	705.46	0.02
		Base		96.773920	96,773.92	97.479378	97,479.38	705.46	0.02
036752AC7	ELEVANCE HEALTH INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	20,000.000	Local		99.987350	19,997.47	98.720115	19,744.02	-253.45	0.00
		Base		99.987350	19,997.47	98.720115	19,744.02	-253.45	0.00
036752AF0	ELEVANCE HEALTH INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
	40,000.000	Local		99.723250	39,889.30	99.945999	39,978.40	89.10	0.01
		Base		99.723250	39,889.30	99.945999	39,978.40	89.10	0.01
036752AT0	ELEVANCE HEALTH INC SR UNSECURED 05/32 4.1					4.100000	15 May 2032		
	130,000.000	Local		99.789000	129,725.70	97.593834	126,871.98	-2,853.72	0.03
		Base		99.789000	129,725.70	97.593834	126,871.98	-2,853.72	0.03
036752AU7	ELEVANCE HEALTH INC SR UNSECURED 05/52 4.55					4.550000	15 May 2052		
	50,000.000	Local		99.057420	49,528.71	95.486564	47,743.28	-1,785.43	0.01
		Base		99.057420	49,528.71	95.486564	47,743.28	-1,785.43	0.01
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	110,000.000	Local		102.738436	113,012.28	83.630072	91,993.08	-21,019.20	0.02
		Base		102.738436	113,012.28	83.630072	91,993.08	-21,019.20	0.02
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	440,000.000	Local		94.518473	415,881.28	77.960113	343,024.50	-72,856.78	0.07
		Base		94.518473	415,881.28	77.960113	343,024.50	-72,856.78	0.07
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	170,000.000	Local		88.784847	150,934.24	72.975212	124,057.86	-26,876.38	0.03
		Base		88.784847	150,934.24	72.975212	124,057.86	-26,876.38	0.03

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
	290,000.000	Local		95.738079	277,640.43	95.775155	277,747.95	107.52	0.06
		Base		95.738079	277,640.43	95.775155	277,747.95	107.52	0.06
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
	70,000.000	Local		94.960200	66,472.14	92.043874	64,430.71	-2,041.43	0.01
		Base		94.960200	66,472.14	92.043874	64,430.71	-2,041.43	0.01
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	170,000.000	Local		100.217524	170,369.79	93.951851	159,718.15	-10,651.64	0.03
		Base		100.217524	170,369.79	93.951851	159,718.15	-10,651.64	0.03
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A					4.194000	05 Jun 2049		
	485,100.000	Local		100.000000	485,100.00	97.018100	470,634.80	-14,465.20	0.10
	Original Face: 490,000.000	Base		100.000000	485,100.00	97.018100	470,634.80	-14,465.20	0.10
038222AN5	APPLIED MATERIALS INC SR UNSECURED 06/30 1.75					1.750000	01 Jun 2030		
	80,000.000	Local		99.691463	79,753.17	84.366911	67,493.53	-12,259.64	0.01
		Base		99.691463	79,753.17	84.366911	67,493.53	-12,259.64	0.01
03880XAA4	ARBOR REALTY COLLATERALIZED LO ARCLO 2022 FL1 A 144A					2.866770	15 Jan 2037		
	210,000.000	Local		100.000000	210,000.00	96.873000	203,433.30	-6,566.70	0.04
	Original Face: 210,000.000	Base		100.000000	210,000.00	96.873000	203,433.30	-6,566.70	0.04
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7					7.000000	15 Oct 2039		
	50,000.000	Local		115.424520	57,712.26	100.875000	50,437.50	-7,274.76	0.01
		Base		115.424520	57,712.26	100.875000	50,437.50	-7,274.76	0.01
04002VAA9	AREIT CRE TRUST AREIT 2022 CRE6 A 144A					2.721500	17 Nov 2024		
	470,000.000	Local		100.000000	470,000.00	95.875000	450,612.50	-19,387.50	0.10
	Original Face: 470,000.000	Base		100.000000	470,000.00	95.875000	450,612.50	-19,387.50	0.10
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35					5.350000	01 Sep 2040		
	30,000.000	Local		127.742767	38,322.83	99.176224	29,752.87	-8,569.96	0.01
		Base		127.742767	38,322.83	99.176224	29,752.87	-8,569.96	0.01
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

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05377REH3	AVIS BUDGET RENTAL CAR FUNDING AESOP 2021 1A A 144A				1.380000	20 Aug 2027		
		419,000.000	Local 99.972053	418,882.90	89.518120	375,080.92	-43,801.98	0.08
Original Face:		419,000.000	Base 99.972053	418,882.90	89.518120	375,080.92	-43,801.98	0.08
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557				3.557000	15 Aug 2027		
		150,000.000	Local 106.962387	160,443.58	91.622294	137,433.44	-23,010.14	0.03
			Base 106.962387	160,443.58	91.622294	137,433.44	-23,010.14	0.03
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5				5.000000	30 Sep 2043		
		130,000.000	Local 110.079131	143,102.87	103.301831	134,292.38	-8,810.49	0.03
			Base 110.079131	143,102.87	103.301831	134,292.38	-8,810.49	0.03
05549GAA9	BHMS MORTGAGE TRUST BHMS 2018 ATLS A 144A				3.249140	15 Jul 2035		
		260,000.000	Local 99.900473	259,741.23	96.141990	249,969.17	-9,772.06	0.05
Original Face:		260,000.000	Base 99.900473	259,741.23	96.141990	249,969.17	-9,772.06	0.05
05606FAA1	BX TRUST 2019 OC11 BX 2019 OC11 A 144A				3.202000	09 Dec 2041		
		110,000.000	Local 106.069600	116,676.56	89.521460	98,473.61	-18,202.95	0.02
Original Face:		110,000.000	Base 106.069600	116,676.56	89.521460	98,473.61	-18,202.95	0.02
05608WAA2	BX TRUST BX 2021 SOAR A 144A				2.670000	15 Jun 2038		
		178,646.710	Local 100.000000	178,646.71	95.981660	171,468.08	-7,178.63	0.04
Original Face:		180,000.000	Base 100.000000	178,646.71	95.981660	171,468.08	-7,178.63	0.04
05609KAA7	BX TRUST BX 2021 XL2 A 144A				2.687500	15 Oct 2038		
		550,742.610	Local 99.519785	548,097.86	95.228560	524,464.26	-23,633.60	0.11
Original Face:		590,000.000	Base 99.519785	548,097.86	95.228560	524,464.26	-23,633.60	0.11
05609VAA3	BX TRUST BX 2021 VOLT A 144A				2.699150	15 Sep 2036		
		350,000.000	Local 100.074194	350,259.68	96.447950	337,567.83	-12,691.85	0.07
Original Face:		350,000.000	Base 100.074194	350,259.68	96.447950	337,567.83	-12,691.85	0.07
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746				2.746000	28 May 2025		
		400,000.000	Local 100.819175	403,276.70	94.775989	379,103.96	-24,172.74	0.08
			Base 100.819175	403,276.70	94.775989	379,103.96	-24,172.74	0.08
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3				3.300000	11 Jan 2023		
		90,000.000	Local 100.227389	90,204.65	100.165863	90,149.28	-55.37	0.02
			Base 100.227389	90,204.65	100.165863	90,149.28	-55.37	0.02

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06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.000000	21 Jan 2044			
		200,000.000	Local	104.683845	209,367.69	97.467650	194,935.30	-14,432.39	0.04
			Base	104.683845	209,367.69	97.467650	194,935.30	-14,432.39	0.04
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25				4.250000	22 Oct 2026			
		710,000.000	Local	99.818462	708,711.08	98.690628	700,703.46	-8,007.62	0.15
			Base	99.818462	708,711.08	98.690628	700,703.46	-8,007.62	0.15
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45				4.450000	03 Mar 2026			
		10,000.000	Local	101.258400	10,125.84	99.622838	9,962.28	-163.56	0.00
			Base	101.258400	10,125.84	99.622838	9,962.28	-163.56	0.00
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR				3.593000	21 Jul 2028			
		110,000.000	Local	100.036573	110,040.23	94.451723	103,896.90	-6,143.33	0.02
			Base	100.036573	110,040.23	94.451723	103,896.90	-6,143.33	0.02
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023			
		60,000.000	Local	99.015967	59,409.58	99.692618	59,815.57	405.99	0.01
			Base	99.015967	59,409.58	99.692618	59,815.57	405.99	0.01
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR				3.419000	20 Dec 2028			
		150,000.000	Local	94.904833	142,357.25	93.276533	139,914.80	-2,442.45	0.03
			Base	94.904833	142,357.25	93.276533	139,914.80	-2,442.45	0.03
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024			
		30,000.000	Local	100.000000	30,000.00	99.707819	29,912.35	-87.65	0.01
			Base	100.000000	30,000.00	99.707819	29,912.35	-87.65	0.01
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR				4.271000	23 Jul 2029			
		150,000.000	Local	100.800827	151,201.24	96.460254	144,690.38	-6,510.86	0.03
			Base	100.800827	151,201.24	96.460254	144,690.38	-6,510.86	0.03
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR				3.974000	07 Feb 2030			
		70,000.000	Local	100.000000	70,000.00	94.607944	66,225.56	-3,774.44	0.01
			Base	100.000000	70,000.00	94.607944	66,225.56	-3,774.44	0.01
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR				4.083000	20 Mar 2051			
		340,000.000	Local	107.546450	365,657.93	86.387130	293,716.24	-71,941.69	0.06
			Base	107.546450	365,657.93	86.387130	293,716.24	-71,941.69	0.06

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06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
	580,000.000	Local		104.181047	604,250.07	85.048070	493,278.81	-110,971.26	0.11
		Base		104.181047	604,250.07	85.048070	493,278.81	-110,971.26	0.11
06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026		
	160,000.000	Local		100.000000	160,000.00	90.827133	145,323.41	-14,676.59	0.03
		Base		100.000000	160,000.00	90.827133	145,323.41	-14,676.59	0.03
06051GKD0	BANK OF AMERICA CORP SR UNSECURED 10/32 VAR					2.572000	20 Oct 2032		
	150,000.000	Local		99.841800	149,762.70	82.713632	124,070.45	-25,692.25	0.03
		Base		99.841800	149,762.70	82.713632	124,070.45	-25,692.25	0.03
06051GKK4	BANK OF AMERICA CORP SR UNSECURED 02/33 VAR					2.972000	04 Feb 2033		
	100,000.000	Local		94.845000	94,845.00	85.434896	85,434.90	-9,410.10	0.02
		Base		94.845000	94,845.00	85.434896	85,434.90	-9,410.10	0.02
06051GKP3	BANK OF AMERICA CORP SR UNSECURED 04/28 VAR					4.376000	27 Apr 2028		
	230,000.000	Local		100.000000	230,000.00	98.586802	226,749.64	-3,250.36	0.05
		Base		100.000000	230,000.00	98.586802	226,749.64	-3,250.36	0.05
06054AAX7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4					3.705000	15 Sep 2048		
	30,000.000	Local		100.474567	30,142.37	98.487890	29,546.37	-596.00	0.01
	Original Face: 30,000.000	Base		100.474567	30,142.37	98.487890	29,546.37	-596.00	0.01
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025		
	130,000.000	Local		99.956154	129,943.00	94.883651	123,348.75	-6,594.25	0.03
		Base		99.956154	129,943.00	94.883651	123,348.75	-6,594.25	0.03
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6					1.600000	24 Apr 2025		
	40,000.000	Local		99.978225	39,991.29	93.996720	37,598.69	-2,392.60	0.01
		Base		99.978225	39,991.29	93.996720	37,598.69	-2,392.60	0.01
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3					1.300000	11 Jun 2025		
	70,000.000	Local		99.867400	69,907.18	92.670394	64,869.28	-5,037.90	0.01
		Base		99.867400	69,907.18	92.670394	64,869.28	-5,037.90	0.01
06417XAG6	BANK OF NOVA SCOTIA SUBORDINATED 05/37 VAR					4.588000	04 May 2037		
	70,000.000	Local		99.041657	69,329.16	92.185558	64,529.89	-4,799.27	0.01
		Base		99.041657	69,329.16	92.185558	64,529.89	-4,799.27	0.01

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06417XAH4	BANK OF NOVA SCOTIA SR UNSECURED 04/25 3.45				3.450000	11 Apr 2025			
		240,000.000	Local	100.102492	240,245.98	98.612193	236,669.26	-3,576.72	0.05
			Base	100.102492	240,245.98	98.612193	236,669.26	-3,576.72	0.05
06540WBG7	BANK BANK 2019 BN19 C				4.031358	15 Aug 2061			
		210,000.000	Local	104.205486	218,831.52	88.302080	185,434.37	-33,397.15	0.04
		Original Face: 210,000.000	Base	104.205486	218,831.52	88.302080	185,434.37	-33,397.15	0.04
06541WAW2	BANK BANK 2017 BNK5 A4				3.131000	15 Jun 2060			
		130,000.000	Local	107.954300	140,340.59	94.662120	123,060.76	-17,279.83	0.03
		Original Face: 130,000.000	Base	107.954300	140,340.59	94.662120	123,060.76	-17,279.83	0.03
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR				5.088000	20 Jun 2030			
		200,000.000	Local	111.641935	223,283.87	94.580267	189,160.53	-34,123.34	0.04
			Base	111.641935	223,283.87	94.580267	189,160.53	-34,123.34	0.04
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25				5.250000	01 Apr 2042			
		20,000.000	Local	107.200350	21,440.07	98.854167	19,770.83	-1,669.24	0.00
			Base	107.200350	21,440.07	98.854167	19,770.83	-1,669.24	0.00
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95				5.950000	15 Oct 2039			
		140,000.000	Local	109.409386	153,173.14	106.566396	149,192.95	-3,980.19	0.03
			Base	109.409386	153,173.14	106.566396	149,192.95	-3,980.19	0.03
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734				3.734000	15 Dec 2024			
		2,000.000	Local	102.049500	2,040.99	99.641867	1,992.84	-48.15	0.00
			Base	102.049500	2,040.99	99.641867	1,992.84	-48.15	0.00
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685000	15 Dec 2044			
		8,000.000	Local	108.458125	8,676.65	92.843830	7,427.51	-1,249.14	0.00
			Base	108.458125	8,676.65	92.843830	7,427.51	-1,249.14	0.00
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363				3.363000	06 Jun 2024			
		100,000.000	Local	98.724740	98,724.74	99.048366	99,048.37	323.63	0.02
			Base	98.724740	98,724.74	99.048366	99,048.37	323.63	0.02
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25				4.250000	15 Jan 2049			
		120,000.000	Local	99.040817	118,848.98	92.689340	111,227.21	-7,621.77	0.02
			Base	99.040817	118,848.98	92.689340	111,227.21	-7,621.77	0.02

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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	100.012262	230,028.20	28.20	0.05
		Base		100.000000	230,000.00	100.012262	230,028.20	28.20	0.05
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
	200,000.000	Local		100.274630	200,549.26	100.048872	200,097.74	-451.52	0.04
		Base		100.274630	200,549.26	100.048872	200,097.74	-451.52	0.04
09659W2L7	BNP PARIBAS SR UNSECURED 144A 06/26 VAR					2.219000	09 Jun 2026		
	400,000.000	Local		101.196750	404,787.00	92.403134	369,612.54	-35,174.46	0.08
		Base		101.196750	404,787.00	92.403134	369,612.54	-35,174.46	0.08
097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
	50,000.000	Local		97.916060	48,958.03	89.431725	44,715.86	-4,242.17	0.01
		Base		97.916060	48,958.03	89.431725	44,715.86	-4,242.17	0.01
097023CD5	BOEING CO SR UNSECURED 03/29 3.2					3.200000	01 Mar 2029		
	50,000.000	Local		99.132180	49,566.09	86.680903	43,340.45	-6,225.64	0.01
		Base		99.132180	49,566.09	86.680903	43,340.45	-6,225.64	0.01
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026		
	40,000.000	Local		99.972700	39,989.08	93.607204	37,442.88	-2,546.20	0.01
		Base		99.972700	39,989.08	93.607204	37,442.88	-2,546.20	0.01
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
	20,000.000	Local		99.828550	19,965.71	89.232262	17,846.45	-2,119.26	0.00
		Base		99.828550	19,965.71	89.232262	17,846.45	-2,119.26	0.00
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
	130,000.000	Local		100.359923	130,467.90	75.929888	98,708.85	-31,759.05	0.02
		Base		100.359923	130,467.90	75.929888	98,708.85	-31,759.05	0.02
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	40,000.000	Local		99.200600	39,680.24	70.177687	28,071.07	-11,609.17	0.01
		Base		99.200600	39,680.24	70.177687	28,071.07	-11,609.17	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	99.656748	219,244.85	-755.15	0.05
		Base		100.000000	220,000.00	99.656748	219,244.85	-755.15	0.05

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Books Closed

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
	150,000.000	Local		109.095167	163,642.75	93.656252	140,484.38	-23,158.37	0.03
		Base		109.095167	163,642.75	93.656252	140,484.38	-23,158.37	0.03
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
	300,000.000	Local		105.738953	317,216.86	92.536980	277,610.94	-39,605.92	0.06
		Base		105.738953	317,216.86	92.536980	277,610.94	-39,605.92	0.06
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
	60,000.000	Local		104.175967	62,505.58	91.576910	54,946.15	-7,559.43	0.01
		Base		104.175967	62,505.58	91.576910	54,946.15	-7,559.43	0.01
097023CY9	BOEING CO SR UNSECURED 05/30 5.15					5.150000	01 May 2030		
	210,000.000	Local		104.821005	220,124.11	96.254942	202,135.38	-17,988.73	0.04
		Base		104.821005	220,124.11	96.254942	202,135.38	-17,988.73	0.04
097023DE2	BOEING CO SR UNSECURED 02/24 1.433					1.433000	04 Feb 2024		
	120,000.000	Local		100.000000	120,000.00	95.588353	114,706.02	-5,293.98	0.02
		Base		100.000000	120,000.00	95.588353	114,706.02	-5,293.98	0.02
10373QAD2	BP CAP MARKETS AMERICA COMPANY GUAR 02/24 3.79					3.790000	06 Feb 2024		
	10,000.000	Local		101.401200	10,140.12	100.473907	10,047.39	-92.73	0.00
		Base		101.401200	10,140.12	100.473907	10,047.39	-92.73	0.00
10373QAT7	BP CAP MARKETS AMERICA COMPANY GUAR 05/26 3.119					3.119000	04 May 2026		
	220,000.000	Local		97.243155	213,934.94	96.731916	212,810.22	-1,124.72	0.05
		Base		97.243155	213,934.94	96.731916	212,810.22	-1,124.72	0.05
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
	60,000.000	Local		100.006300	60,003.78	98.087273	58,852.36	-1,151.42	0.01
		Base		100.006300	60,003.78	98.087273	58,852.36	-1,151.42	0.01
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
	180,000.000	Local		98.766833	177,780.30	73.106265	131,591.28	-46,189.02	0.03
		Base		98.766833	177,780.30	73.106265	131,591.28	-46,189.02	0.03
10373QBL3	BP CAP MARKETS AMERICA COMPANY GUAR 04/30 3.633					3.633000	06 Apr 2030		
	140,000.000	Local		107.415957	150,382.34	94.827423	132,758.39	-17,623.95	0.03
		Base		107.415957	150,382.34	94.827423	132,758.39	-17,623.95	0.03

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Books Closed

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
10569EAA9	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2021 NQM2 A1 144A					0.970000	25 Mar 2060		
	52,872.680	Local	99.998998	52,872.15	95.866170	50,687.01	-2,185.14	0.01	
Original Face:	120,000.000	Base	99.998998	52,872.15	95.866170	50,687.01	-2,185.14	0.01	
10569FAA6	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM1 A1 144A					3.626000	25 Sep 2061		
	96,598.760	Local	99.923891	96,525.24	96.765230	93,474.01	-3,051.23	0.02	
Original Face:	110,000.000	Base	99.923891	96,525.24	96.765230	93,474.01	-3,051.23	0.02	
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
	103,000.000	Local	100.281078	103,289.51	99.132728	102,106.71	-1,182.80	0.02	
		Base	100.281078	103,289.51	99.132728	102,106.71	-1,182.80	0.02	
110122CN6	BRISTOL MYERS SQUIBB CO SR UNSECURED 06/26 3.2					3.200000	15 Jun 2026		
	40,000.000	Local	99.840500	39,936.20	98.698769	39,479.51	-456.69	0.01	
		Base	99.840500	39,936.20	98.698769	39,479.51	-456.69	0.01	
11135FAQ4	BROADCOM INC COMPANY GUAR 11/30 4.15					4.150000	15 Nov 2030		
	29,000.000	Local	111.945345	32,464.15	91.843784	26,634.70	-5,829.45	0.01	
		Base	111.945345	32,464.15	91.843784	26,634.70	-5,829.45	0.01	
11135FBP5	BROADCOM INC SR UNSECURED 144A 11/35 3.137					3.137000	15 Nov 2035		
	400,000.000	Local	99.860858	399,443.43	76.514882	306,059.53	-93,383.90	0.07	
		Base	99.860858	399,443.43	76.514882	306,059.53	-93,383.90	0.07	
11135FBQ3	BROADCOM INC SR UNSECURED 144A 11/36 3.187					3.187000	15 Nov 2036		
	3,000.000	Local	100.178333	3,005.35	76.307730	2,289.23	-716.12	0.00	
		Base	100.178333	3,005.35	76.307730	2,289.23	-716.12	0.00	
11135FBV2	BROADCOM INC SR UNSECURED 144A 05/37 4.926					4.926000	15 May 2037		
	37,000.000	Local	112.288405	41,546.71	89.974542	33,290.58	-8,256.13	0.01	
		Base	112.288405	41,546.71	89.974542	33,290.58	-8,256.13	0.01	
12189LBH3	BURLINGTN NORTH SANTA FE SR UNSECURED 06/52 2.875					2.875000	15 Jun 2052		
	20,000.000	Local	102.859550	20,571.91	75.233430	15,046.69	-5,525.22	0.00	
		Base	102.859550	20,571.91	75.233430	15,046.69	-5,525.22	0.00	
12433EAA9	BX TRUST BX 2022 LBA6 A 144A					2.958580	15 Jan 2039		
	220,000.000	Local	100.000000	220,000.00	96.095370	211,409.81	-8,590.19	0.05	
Original Face:	220,000.000	Base	100.000000	220,000.00	96.095370	211,409.81	-8,590.19	0.05	

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
125039AG2	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD6 XA				0.915549	13 Nov 2050		
		989,574.480	Local 2.992966	29,617.63	2.970120	29,391.55	-226.08	0.01
Original Face:		1,070,000.000	Base 2.992966	29,617.63	2.970120	29,391.55	-226.08	0.01
12515DAV6	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD4 C				4.349700	10 May 2050		
		24,000.000	Local 102.533667	24,608.08	90.649170	21,755.80	-2,852.28	0.00
Original Face:		24,000.000	Base 102.533667	24,608.08	90.649170	21,755.80	-2,852.28	0.00
125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75				3.750000	15 Jul 2023		
		11,000.000	Local 102.054818	11,226.03	100.231200	11,025.43	-200.60	0.00
			Base 102.054818	11,226.03	100.231200	11,025.43	-200.60	0.00
125523AH3	CIGNA CORP COMPANY GUAR 10/28 4.375				4.375000	15 Oct 2028		
		220,000.000	Local 114.366159	251,605.55	99.215266	218,273.59	-33,331.96	0.05
			Base 114.366159	251,605.55	99.215266	218,273.59	-33,331.96	0.05
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9				4.900000	15 Dec 2048		
		170,000.000	Local 128.727306	218,836.42	96.563273	164,157.56	-54,678.86	0.04
			Base 128.727306	218,836.42	96.563273	164,157.56	-54,678.86	0.04
12596GAZ2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 C14 A4				4.421600	15 Nov 2051		
		1,170,000.000	Local 102.673473	1,201,279.63	99.894040	1,168,760.27	-32,519.36	0.25
Original Face:		1,170,000.000	Base 102.673473	1,201,279.63	99.894040	1,168,760.27	-32,519.36	0.25
12597XAC5	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL5 A1 144A				3.023000	25 Aug 2060		
		177,235.080	Local 99.998516	177,232.45	96.465390	170,970.51	-6,261.94	0.04
Original Face:		250,000.000	Base 99.998516	177,232.45	96.465390	170,970.51	-6,261.94	0.04
12636FBP7	COMM MORTGAGE TRUST COMM 2015 LC23 C				4.758417	10 Oct 2048		
		57,000.000	Local 102.729561	58,555.85	95.321260	54,333.12	-4,222.73	0.01
Original Face:		57,000.000	Base 102.729561	58,555.85	95.321260	54,333.12	-4,222.73	0.01
126405AA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL4 A1 144A				2.000000	25 Jan 2060		
		148,440.240	Local 103.065732	152,991.02	93.589780	138,924.89	-14,066.13	0.03
Original Face:		250,000.000	Base 103.065732	152,991.02	93.589780	138,924.89	-14,066.13	0.03
126416AA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2022 NQM1 A1 144A				2.265000	25 Nov 2066		
		399,639.970	Local 99.999012	399,636.02	88.694210	354,457.51	-45,178.51	0.08
Original Face:		420,000.000	Base 99.999012	399,636.02	88.694210	354,457.51	-45,178.51	0.08

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STATE STREET

As of: June 30, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
12656KAA5	COMM MORTGAGE TRUST COMM 2020 CX A 144A				2.173000	10 Nov 2046		
		210,000.000	Local 102.801195	215,882.51	82.576870	173,411.43	-42,471.08	0.04
Original Face:		210,000.000	Base 102.801195	215,882.51	82.576870	173,411.43	-42,471.08	0.04
12656TAA6	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL2 A1 144A				2.000000	25 Jan 2060		
		87,312.280	Local 103.654881	90,503.44	90.815880	79,293.42	-11,210.02	0.02
Original Face:		120,000.000	Base 103.654881	90,503.44	90.815880	79,293.42	-11,210.02	0.02
12657GAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL6 A1 144A				2.000000	25 Oct 2060		
		173,970.720	Local 102.129393	177,675.24	91.569920	159,304.85	-18,370.39	0.03
Original Face:		220,000.000	Base 102.129393	177,675.24	91.569920	159,304.85	-18,370.39	0.03
12657LAA2	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 AFC1 A1 144A				0.830000	25 Mar 2056		
		91,676.630	Local 99.998898	91,675.62	85.549230	78,428.65	-13,246.97	0.02
Original Face:		140,000.000	Base 99.998898	91,675.62	85.549230	78,428.65	-13,246.97	0.02
12657LAC8	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 AFC1 A3 144A				1.169000	25 Mar 2056		
		78,579.970	Local 99.998855	78,579.07	86.027070	67,600.05	-10,979.02	0.01
Original Face:		120,000.000	Base 99.998855	78,579.07	86.027070	67,600.05	-10,979.02	0.01
12657PAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 2R 1A1 144A				3.547570	25 Jul 2047		
		167,758.800	Local 100.000000	167,758.80	96.821000	162,425.75	-5,333.05	0.04
Original Face:		270,000.000	Base 100.000000	167,758.80	96.821000	162,425.75	-5,333.05	0.04
12660LAC3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM3 A3 144A				1.632000	25 Apr 2066		
		74,377.260	Local 99.999973	74,377.24	90.887680	67,599.77	-6,777.47	0.01
Original Face:		120,000.000	Base 99.999973	74,377.24	90.887680	67,599.77	-6,777.47	0.01
12661GAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 A1 144A				2.000000	25 Jan 2060		
		319,315.130	Local 101.490261	324,073.76	93.841130	299,648.93	-24,424.83	0.06
Original Face:		460,000.000	Base 101.490261	324,073.76	93.841130	299,648.93	-24,424.83	0.06
12662KAC3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM6 A3 144A				1.585000	25 Jul 2066		
		378,857.510	Local 99.999456	378,855.45	82.645710	313,109.48	-65,745.97	0.07
Original Face:		470,000.000	Base 99.999456	378,855.45	82.645710	313,109.48	-65,745.97	0.07
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875000	20 Jul 2025		
		50,000.000	Local 102.194040	51,097.02	99.465072	49,732.54	-1,364.48	0.01
			Base 102.194040	51,097.02	99.465072	49,732.54	-1,364.48	0.01

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STATE STREET

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126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	10,000.000	Local		114.519600	11,451.96	96.801760	9,680.18	-1,771.78	0.00
		Base		114.519600	11,451.96	96.801760	9,680.18	-1,771.78	0.00
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
	121,000.000	Local		99.138140	119,957.15	99.106302	119,918.63	-38.52	0.03
		Base		99.138140	119,957.15	99.106302	119,918.63	-38.52	0.03
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.780000	25 Mar 2038		
	100,000.000	Local		120.186440	120,186.44	94.956529	94,956.53	-25,229.91	0.02
		Base		120.186440	120,186.44	94.956529	94,956.53	-25,229.91	0.02
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	310,000.000	Local		119.651658	370,920.14	96.329324	298,620.90	-72,299.24	0.06
		Base		119.651658	370,920.14	96.329324	298,620.90	-72,299.24	0.06
126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625					3.625000	01 Apr 2027		
	20,000.000	Local		99.874500	19,974.90	97.552090	19,510.42	-464.48	0.00
		Base		99.874500	19,974.90	97.552090	19,510.42	-464.48	0.00
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75					3.750000	01 Apr 2030		
	40,000.000	Local		99.820200	39,928.08	93.712718	37,485.09	-2,442.99	0.01
		Base		99.820200	39,928.08	93.712718	37,485.09	-2,442.99	0.01
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125					4.125000	01 Apr 2040		
	20,000.000	Local		98.441050	19,688.21	87.596188	17,519.24	-2,168.97	0.00
		Base		98.441050	19,688.21	87.596188	17,519.24	-2,168.97	0.00
126650DL1	CVS HEALTH CORP SR UNSECURED 04/50 4.25					4.250000	01 Apr 2050		
	140,000.000	Local		112.712514	157,797.52	86.837657	121,572.72	-36,224.80	0.03
		Base		112.712514	157,797.52	86.837657	121,572.72	-36,224.80	0.03
126650DP2	CVS HEALTH CORP SR UNSECURED 08/40 2.7					2.700000	21 Aug 2040		
	150,000.000	Local		97.704953	146,557.43	72.424001	108,636.00	-37,921.43	0.02
		Base		97.704953	146,557.43	72.424001	108,636.00	-37,921.43	0.02
126650DQ0	CVS HEALTH CORP SR UNSECURED 02/31 1.875					1.875000	28 Feb 2031		
	20,000.000	Local		88.108600	17,621.72	80.295656	16,059.13	-1,562.59	0.00
		Base		88.108600	17,621.72	80.295656	16,059.13	-1,562.59	0.00

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126650DR8	CVS HEALTH CORP SR UNSECURED 09/31 2.125					2.125000	15 Sep 2031		
	80,000.000	Local	99.418200	79,534.56	81.340025	65,072.02	-14,462.54	0.01	
		Base	99.418200	79,534.56	81.340025	65,072.02	-14,462.54	0.01	
126685AD8	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A					2.179140	15 Jul 2035		
	20,312.730	Local	96.215575	19,544.01	95.045930	19,306.42	-237.59	0.00	
	Original Face: 2,010,000.000	Base	96.215575	19,544.01	95.045930	19,306.42	-237.59	0.00	
127097AE3	COTERRA ENERGY INC SR UNSECURED 144A 05/27 3.9					3.900000	15 May 2027		
	300,000.000	Local	97.578643	292,735.93	96.016750	288,050.25	-4,685.68	0.06	
		Base	97.578643	292,735.93	96.016750	288,050.25	-4,685.68	0.06	
127097AH6	COTERRA ENERGY INC SR UNSECURED 144A 03/29 4.375					4.375000	15 Mar 2029		
	190,000.000	Local	112.026600	212,850.54	98.283900	186,739.41	-26,111.13	0.04	
		Base	112.026600	212,850.54	98.283900	186,739.41	-26,111.13	0.04	
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 2031		
	140,000.000	Local	102.270321	143,178.45	88.280749	123,593.05	-19,585.40	0.03	
		Base	102.270321	143,178.45	88.280749	123,593.05	-19,585.40	0.03	
133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
	190,000.000	Local	106.506379	202,362.12	85.864100	163,141.79	-39,220.33	0.04	
		Base	106.506379	202,362.12	85.864100	163,141.79	-39,220.33	0.04	
13607GRK2	CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.95					0.950000	23 Jun 2023		
	70,000.000	Local	99.981543	69,987.08	97.208744	68,046.12	-1,940.96	0.01	
		Base	99.981543	69,987.08	97.208744	68,046.12	-1,940.96	0.01	
13645RBF0	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/31 2.45					2.450000	02 Dec 2031		
	300,000.000	Local	100.313793	300,941.38	85.818374	257,455.12	-43,486.26	0.06	
		Base	100.313793	300,941.38	85.818374	257,455.12	-43,486.26	0.06	
13645RBG8	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/41 3					3.000000	02 Dec 2041		
	100,000.000	Local	101.958290	101,958.29	78.769624	78,769.62	-23,188.67	0.02	
		Base	101.958290	101,958.29	78.769624	78,769.62	-23,188.67	0.02	
141781BL7	CARGILL INC SR UNSECURED 144A 07/23 1.375					1.375000	23 Jul 2023		
	70,000.000	Local	100.040257	70,028.18	98.037756	68,626.43	-1,401.75	0.01	
		Base	100.040257	70,028.18	98.037756	68,626.43	-1,401.75	0.01	

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7					2.700000	15 Feb 2031		
	10,000.000	Local		99.887700	9,988.77	84.828837	8,482.88	-1,505.89	0.00
		Base		99.887700	9,988.77	84.828837	8,482.88	-1,505.89	0.00
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030		
	20,000.000	Local		100.152150	20,030.43	86.635719	17,327.14	-2,703.29	0.00
		Base		100.152150	20,030.43	86.635719	17,327.14	-2,703.29	0.00
14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577					3.577000	05 Apr 2050		
	10,000.000	Local		101.677500	10,167.75	76.179198	7,617.92	-2,549.83	0.00
		Base		101.677500	10,167.75	76.179198	7,617.92	-2,549.83	0.00
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908000	23 Jul 2025		
	100,000.000	Local		107.391070	107,391.07	100.148013	100,148.01	-7,243.06	0.02
		Base		107.391070	107,391.07	100.148013	100,148.01	-7,243.06	0.02
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	50,000.000	Local		96.594800	48,297.40	94.181455	47,090.73	-1,206.67	0.01
		Base		96.594800	48,297.40	94.181455	47,090.73	-1,206.67	0.01
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375					5.375000	01 May 2047		
	10,000.000	Local		88.540800	8,854.08	85.594230	8,559.42	-294.66	0.00
		Base		88.540800	8,854.08	85.594230	8,559.42	-294.66	0.00
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
	130,000.000	Local		95.913446	124,687.48	89.221736	115,988.26	-8,699.22	0.03
		Base		95.913446	124,687.48	89.221736	115,988.26	-8,699.22	0.03
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	90,000.000	Local		127.410789	114,669.71	89.919984	80,927.99	-33,741.72	0.02
		Base		127.410789	114,669.71	89.919984	80,927.99	-33,741.72	0.02
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
	700,000.000	Local		105.655624	739,589.37	96.436100	675,052.70	-64,536.67	0.15
		Base		105.655624	739,589.37	96.436100	675,052.70	-64,536.67	0.15
161175BS2	CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125					5.125000	01 Jul 2049		
	40,000.000	Local		85.382950	34,153.18	83.229359	33,291.74	-861.44	0.01
		Base		85.382950	34,153.18	83.229359	33,291.74	-861.44	0.01

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161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8					4.800000	01 Mar 2050		
	30,000.000	Local	101.081333	30,324.40	79.876794	23,963.04	-6,361.36	0.01	
		Base	101.081333	30,324.40	79.876794	23,963.04	-6,361.36	0.01	
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5					3.500000	01 Mar 2042		
	40,000.000	Local	97.993775	39,197.51	69.726404	27,890.56	-11,306.95	0.01	
		Base	97.993775	39,197.51	69.726404	27,890.56	-11,306.95	0.01	
161175CJ1	CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4					4.400000	01 Apr 2033		
	230,000.000	Local	99.415748	228,656.22	89.414010	205,652.22	-23,004.00	0.04	
		Base	99.415748	228,656.22	89.414010	205,652.22	-23,004.00	0.04	
161175CL6	CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5					5.500000	01 Apr 2063		
	60,000.000	Local	100.701967	60,421.18	85.452513	51,271.51	-9,149.67	0.01	
		Base	100.701967	60,421.18	85.452513	51,271.51	-9,149.67	0.01	
166756AR7	CHEVRON USA INC COMPANY GUAR 01/28 3.85					3.850000	15 Jan 2028		
	30,000.000	Local	112.473367	33,742.01	99.485256	29,845.58	-3,896.43	0.01	
		Base	112.473367	33,742.01	99.485256	29,845.58	-3,896.43	0.01	
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
	20,000.000	Local	99.869000	19,973.80	97.570047	19,514.01	-459.79	0.00	
		Base	99.869000	19,973.80	97.570047	19,514.01	-459.79	0.00	
166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554					1.554000	11 May 2025		
	80,000.000	Local	100.010163	80,008.13	94.907872	75,926.30	-4,081.83	0.02	
		Base	100.010163	80,008.13	94.907872	75,926.30	-4,081.83	0.02	
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995					1.995000	11 May 2027		
	30,000.000	Local	100.285767	30,085.73	92.059304	27,617.79	-2,467.94	0.01	
		Base	100.285767	30,085.73	92.059304	27,617.79	-2,467.94	0.01	
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078					3.078000	11 May 2050		
	90,000.000	Local	100.209856	90,188.87	80.483990	72,435.59	-17,753.28	0.02	
		Base	100.209856	90,188.87	80.483990	72,435.59	-17,753.28	0.02	
168863DQ8	REPUBLIC OF CHILE SR UNSECURED 01/61 3.1					3.100000	22 Jan 2061		
	250,000.000	Local	92.222448	230,556.12	67.609119	169,022.80	-61,533.32	0.04	
		Base	92.222448	230,556.12	67.609119	169,022.80	-61,533.32	0.04	

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STATE STREET

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17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
	70,000.000	Local		98.951357	69,265.95	98.895674	69,226.97	-38.98	0.01
		Base		98.951357	69,265.95	98.895674	69,226.97	-38.98	0.01
17252MAQ3	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/32 4					4.000000	01 May 2032		
	40,000.000	Local		98.218225	39,287.29	98.485040	39,394.02	106.73	0.01
		Base		98.218225	39,287.29	98.485040	39,394.02	106.73	0.01
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	160,000.000	Local		154.176525	246,682.44	130.590941	208,945.51	-37,736.93	0.05
		Base		154.176525	246,682.44	130.590941	208,945.51	-37,736.93	0.05
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	200,000.000	Local		102.787680	205,575.36	102.836614	205,673.23	97.87	0.04
		Base		102.787680	205,575.36	102.836614	205,673.23	97.87	0.04
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
	35,000.000	Local		109.047886	38,166.76	91.893025	32,162.56	-6,004.20	0.01
		Base		109.047886	38,166.76	91.893025	32,162.56	-6,004.20	0.01
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.450000	29 Sep 2027		
	100,000.000	Local		100.481560	100,481.56	98.069720	98,069.72	-2,411.84	0.02
		Base		100.481560	100,481.56	98.069720	98,069.72	-2,411.84	0.02
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
	50,000.000	Local		100.000000	50,000.00	93.580249	46,790.12	-3,209.88	0.01
		Base		100.000000	50,000.00	93.580249	46,790.12	-3,209.88	0.01
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
	610,000.000	Local		98.056370	598,143.86	95.563215	582,935.61	-15,208.25	0.13
		Base		98.056370	598,143.86	95.563215	582,935.61	-15,208.25	0.13
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
	260,000.000	Local		99.418477	258,488.04	93.652766	243,497.19	-14,990.85	0.05
		Base		99.418477	258,488.04	93.652766	243,497.19	-14,990.85	0.05
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR					4.412000	31 Mar 2031		
	90,000.000	Local		100.000000	90,000.00	95.715510	86,143.96	-3,856.04	0.02
		Base		100.000000	90,000.00	95.715510	86,143.96	-3,856.04	0.02

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WESTERN ASSET MANAGEMENT COMPANY
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172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR					3.106000	08 Apr 2026		
	50,000.000	Local		102.655140	51,327.57	96.079222	48,039.61	-3,287.96	0.01
		Base		102.655140	51,327.57	96.079222	48,039.61	-3,287.96	0.01
172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR					1.678000	15 May 2024		
	80,000.000	Local		100.000000	80,000.00	98.043236	78,434.59	-1,565.41	0.02
		Base		100.000000	80,000.00	98.043236	78,434.59	-1,565.41	0.02
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR					2.572000	03 Jun 2031		
	220,000.000	Local		103.226500	227,098.30	84.264639	185,382.21	-41,716.09	0.04
		Base		103.226500	227,098.30	84.264639	185,382.21	-41,716.09	0.04
172967NE7	CITIGROUP INC SR UNSECURED 11/32 VAR					2.520000	03 Nov 2032		
	320,000.000	Local		100.558859	321,788.35	81.377056	260,406.58	-61,381.77	0.06
		Base		100.558859	321,788.35	81.377056	260,406.58	-61,381.77	0.06
172967NN7	CITIGROUP INC SR UNSECURED 03/33 VAR					3.785000	17 Mar 2033		
	160,000.000	Local		100.457019	160,731.23	90.350270	144,560.43	-16,170.80	0.03
		Base		100.457019	160,731.23	90.350270	144,560.43	-16,170.80	0.03
172967NS6	CITIGROUP INC SR UNSECURED 05/28 VAR					4.658000	24 May 2028		
	60,000.000	Local		100.000000	60,000.00	99.496865	59,698.12	-301.88	0.01
		Base		100.000000	60,000.00	99.496865	59,698.12	-301.88	0.01
172967NU1	CITIGROUP INC SR UNSECURED 05/33 VAR					4.910000	24 May 2033		
	90,000.000	Local		100.000000	90,000.00	98.735882	88,862.29	-1,137.71	0.02
		Base		100.000000	90,000.00	98.735882	88,862.29	-1,137.71	0.02
191216CR9	COCA COLA CO/THE SR UNSECURED 03/27 3.375					3.375000	25 Mar 2027		
	30,000.000	Local		110.472833	33,141.85	99.474378	29,842.31	-3,299.54	0.01
		Base		110.472833	33,141.85	99.474378	29,842.31	-3,299.54	0.01
191216CU2	COCA COLA CO/THE SR UNSECURED 06/27 1.45					1.450000	01 Jun 2027		
	50,000.000	Local		100.334860	50,167.43	90.637693	45,318.85	-4,848.58	0.01
		Base		100.334860	50,167.43	90.637693	45,318.85	-4,848.58	0.01
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5					2.500000	01 Jun 2040		
	120,000.000	Local		102.330425	122,796.51	78.616737	94,340.08	-28,456.43	0.02
		Base		102.330425	122,796.51	78.616737	94,340.08	-28,456.43	0.02

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193051AA7	COLD STORAGE TRUST COLD 2020 ICE5 A 144A				2.899140	15 Nov 2037		
		638,943.840	Local 100.000000	638,943.84	97.487810	622,892.36	-16,051.48	0.13
Original Face:		650,000.000	Base 100.000000	638,943.84	97.487810	622,892.36	-16,051.48	0.13
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2				5.200000	15 May 2049		
		650,000.000	Local 99.720131	648,180.85	67.704922	440,081.99	-208,098.86	0.10
			Base 99.720131	648,180.85	67.704922	440,081.99	-208,098.86	0.10
195325DZ5	REPUBLIC OF COLOMBIA SR UNSECURED 04/32 3.25				3.250000	22 Apr 2032		
		330,000.000	Local 99.120630	327,098.08	72.258586	238,453.33	-88,644.75	0.05
			Base 99.120630	327,098.08	72.258586	238,453.33	-88,644.75	0.05
19685EAA9	COLT FUNDING LLC COLT 2022 2 A1 144A				2.994000	25 Feb 2067		
		102,583.830	Local 99.999591	102,583.41	94.900910	97,352.99	-5,230.42	0.02
Original Face:		110,000.000	Base 99.999591	102,583.41	94.900910	97,352.99	-5,230.42	0.02
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05				7.050000	15 Mar 2033		
		10,000.000	Local 124.492300	12,449.23	120.256031	12,025.60	-423.63	0.00
			Base 124.492300	12,449.23	120.256031	12,025.60	-423.63	0.00
20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65				5.650000	15 Jun 2035		
		10,000.000	Local 119.048200	11,904.82	109.187212	10,918.72	-986.10	0.00
			Base 119.048200	11,904.82	109.187212	10,918.72	-986.10	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15				3.150000	01 Mar 2026		
		40,000.000	Local 103.575000	41,430.00	97.447814	38,979.13	-2,450.87	0.01
			Base 103.575000	41,430.00	97.447814	38,979.13	-2,450.87	0.01
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4				3.400000	15 Jul 2046		
		10,000.000	Local 107.506800	10,750.68	80.389351	8,038.94	-2,711.74	0.00
			Base 107.506800	10,750.68	80.389351	8,038.94	-2,711.74	0.00
20030NBW0	COMCAST CORP COMPANY GUAR 01/27 2.35				2.350000	15 Jan 2027		
		60,000.000	Local 96.684983	58,010.99	93.346226	56,007.74	-2,003.25	0.01
			Base 96.684983	58,010.99	93.346226	56,007.74	-2,003.25	0.01
20030NBZ3	COMCAST CORP COMPANY GUAR 08/47 4				4.000000	15 Aug 2047		
		20,000.000	Local 99.306650	19,861.33	87.020406	17,404.08	-2,457.25	0.00
			Base 99.306650	19,861.33	87.020406	17,404.08	-2,457.25	0.00

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20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969				3.969000	01 Nov 2047			
		150,000.000	Local	90.552520	135,828.78	87.014572	130,521.86	-5,306.92	0.03
			Base	90.552520	135,828.78	87.014572	130,521.86	-5,306.92	0.03
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999				3.999000	01 Nov 2049			
		10,000.000	Local	88.112200	8,811.22	87.769684	8,776.97	-34.25	0.00
			Base	88.112200	8,811.22	87.769684	8,776.97	-34.25	0.00
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049				4.049000	01 Nov 2052			
		370,000.000	Local	93.073919	344,373.50	87.901094	325,234.05	-19,139.45	0.07
			Base	93.073919	344,373.50	87.901094	325,234.05	-19,139.45	0.07
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4				4.000000	01 Mar 2048			
		10,000.000	Local	112.379500	11,237.95	87.506467	8,750.65	-2,487.30	0.00
			Base	112.379500	11,237.95	87.506467	8,750.65	-2,487.30	0.00
20030NCN9	COMCAST CORP COMPANY GUAR 10/58 4.95				4.950000	15 Oct 2058			
		10,000.000	Local	103.021400	10,302.14	100.539182	10,053.92	-248.22	0.00
			Base	103.021400	10,302.14	100.539182	10,053.92	-248.22	0.00
20030NCR0	COMCAST CORP COMPANY GUAR 04/24 3.7				3.700000	15 Apr 2024			
		50,000.000	Local	99.903760	49,951.88	100.312331	50,156.17	204.29	0.01
			Base	99.903760	49,951.88	100.312331	50,156.17	204.29	0.01
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95				3.950000	15 Oct 2025			
		80,000.000	Local	101.934388	81,547.51	100.492147	80,393.72	-1,153.79	0.02
			Base	101.934388	81,547.51	100.492147	80,393.72	-1,153.79	0.02
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15				4.150000	15 Oct 2028			
		250,000.000	Local	99.872776	249,681.94	99.842721	249,606.80	-75.14	0.05
			Base	99.872776	249,681.94	99.842721	249,606.80	-75.14	0.05
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25				4.250000	15 Oct 2030			
		450,000.000	Local	108.341198	487,535.39	98.834636	444,755.86	-42,779.53	0.10
			Base	108.341198	487,535.39	98.834636	444,755.86	-42,779.53	0.10
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25				3.250000	01 Nov 2039			
		20,000.000	Local	101.638050	20,327.61	82.578576	16,515.72	-3,811.89	0.00
			Base	101.638050	20,327.61	82.578576	16,515.72	-3,811.89	0.00

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45					3.450000	01 Feb 2050		
	40,000.000	Local		86.171375	34,468.55	80.084829	32,033.93	-2,434.62	0.01
		Base		86.171375	34,468.55	80.084829	32,033.93	-2,434.62	0.01
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
	40,000.000	Local		99.857900	39,943.16	94.109077	37,643.63	-2,299.53	0.01
		Base		99.857900	39,943.16	94.109077	37,643.63	-2,299.53	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
	40,000.000	Local		101.547975	40,619.19	88.056291	35,222.52	-5,396.67	0.01
		Base		101.547975	40,619.19	88.056291	35,222.52	-5,396.67	0.01
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3					3.300000	01 Apr 2027		
	30,000.000	Local		109.115200	32,734.56	96.902694	29,070.81	-3,663.75	0.01
		Base		109.115200	32,734.56	96.902694	29,070.81	-3,663.75	0.01
20030NDL2	COMCAST CORP COMPANY GUAR 01/51 2.8					2.800000	15 Jan 2051		
	100,000.000	Local		90.747490	90,747.49	71.267106	71,267.11	-19,480.38	0.02
		Base		90.747490	90,747.49	71.267106	71,267.11	-19,480.38	0.02
20030NDS7	COMCAST CORP COMPANY GUAR 11/51 2.887					2.887000	01 Nov 2051		
	120,000.000	Local		91.318458	109,582.15	72.011906	86,414.29	-23,167.86	0.02
		Base		91.318458	109,582.15	72.011906	86,414.29	-23,167.86	0.02
20030NDU2	COMCAST CORP COMPANY GUAR 11/56 2.937					2.937000	01 Nov 2056		
	27,000.000	Local		99.876444	26,966.64	69.811462	18,849.09	-8,117.55	0.00
		Base		99.876444	26,966.64	69.811462	18,849.09	-8,117.55	0.00
200447AK6	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 07/33 3.875					3.875000	26 Jul 2033		
	300,000.000	Local		96.798767	290,396.30	75.750000	227,250.00	-63,146.30	0.05
		Base		96.798767	290,396.30	75.750000	227,250.00	-63,146.30	0.05
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35					3.350000	01 Apr 2030		
	20,000.000	Local		99.816950	19,963.39	93.374688	18,674.94	-1,288.45	0.00
		Base		99.816950	19,963.39	93.374688	18,674.94	-1,288.45	0.00
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95					3.950000	01 Apr 2050		
	30,000.000	Local		99.365167	29,809.55	87.371300	26,211.39	-3,598.16	0.01
		Base		99.365167	29,809.55	87.371300	26,211.39	-3,598.16	0.01

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WESTERN ASSET CORE BOND 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
21036PBH0	CONSTELLATION BRANDS INC SR UNSECURED 08/31 2.25					2.250000	01 Aug 2031		
	10,000.000	Local		83.581200	8,358.12	81.326584	8,132.66	-225.46	0.00
		Base		83.581200	8,358.12	81.326584	8,132.66	-225.46	0.00
21036PBK3	CONSTELLATION BRANDS INC SR UNSECURED 05/27 4.35					4.350000	09 May 2027		
	70,000.000	Local		99.943514	69,960.46	99.293130	69,505.19	-455.27	0.02
		Base		99.943514	69,960.46	99.293130	69,505.19	-455.27	0.02
21036PBM9	CONSTELLATION BRANDS INC SR UNSECURED 05/24 3.6					3.600000	09 May 2024		
	50,000.000	Local		99.945140	49,972.57	99.706286	49,853.14	-119.43	0.01
		Base		99.945140	49,972.57	99.706286	49,853.14	-119.43	0.01
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.500000	15 Apr 2023		
	50,000.000	Local		101.068920	50,534.46	100.345000	50,172.50	-361.96	0.01
		Base		101.068920	50,534.46	100.345000	50,172.50	-361.96	0.01
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8					3.800000	01 Jun 2024		
	60,000.000	Local		100.109217	60,065.53	98.649000	59,189.40	-876.13	0.01
		Base		100.109217	60,065.53	98.649000	59,189.40	-876.13	0.01
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
	80,000.000	Local		109.948088	87,958.47	78.729000	62,983.20	-24,975.27	0.01
		Base		109.948088	87,958.47	78.729000	62,983.20	-24,975.27	0.01
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	130,000.000	Local		101.681285	132,185.67	94.000000	122,200.00	-9,985.67	0.03
		Base		101.681285	132,185.67	94.000000	122,200.00	-9,985.67	0.03
212015AT8	CONTINENTAL RESOURCES COMPANY GUAR 144A 01/31 5.75					5.750000	15 Jan 2031		
	10,000.000	Local		119.608300	11,960.83	96.369000	9,636.90	-2,323.93	0.00
		Base		119.608300	11,960.83	96.369000	9,636.90	-2,323.93	0.00
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625					3.625000	01 Aug 2027		
	230,000.000	Local		96.006774	220,815.58	94.838393	218,128.30	-2,687.28	0.05
		Base		96.006774	220,815.58	94.838393	218,128.30	-2,687.28	0.05
21H032688	GNMA II TBA 30 YR 3.5 JUMBOS					3.500000	18 Aug 2052		
	100,000.000	Local		98.687500	98,687.50	97.160156	97,160.16	-1,527.34	0.02
	Original Face:	Base		98.687500	98,687.50	97.160156	97,160.16	-1,527.34	0.02

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STATE STREET

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21H040673	GNMA II TBA 30 YR 4 JUMBOS				4.000000	21 Jul 2052			
		700,000.000	Local	100.351563	702,460.94	99.675782	697,730.47	-4,730.47	0.15
Original Face:		700,000.000	Base	100.351563	702,460.94	99.675782	697,730.47	-4,730.47	0.15
21H040681	GNMA II TBA 30 YR 4 JUMBOS				4.000000	18 Aug 2052			
		300,000.000	Local	100.135417	300,406.25	99.441407	298,324.22	-2,082.03	0.06
Original Face:		300,000.000	Base	100.135417	300,406.25	99.441407	298,324.22	-2,082.03	0.06
21H042687	GNMA II TBA 30 YR 4.5 JUMBOS				4.500000	18 Aug 2052			
		500,000.000	Local	101.275782	506,378.91	101.164062	505,820.31	-558.60	0.11
Original Face:		500,000.000	Base	101.275782	506,378.91	101.164062	505,820.31	-558.60	0.11
21H042695	GNMA II TBA 30 YR 4.5 JUMBOS				4.500000	21 Sep 2052			
		500,000.000	Local	100.128906	500,644.53	100.757812	503,789.06	3,144.53	0.11
Original Face:		500,000.000	Base	100.128906	500,644.53	100.757812	503,789.06	3,144.53	0.11
21H050698	GNMA II TBA 30 YR 5 JUMBOS				5.000000	21 Sep 2052			
		300,000.000	Local	101.281250	303,843.75	101.734375	305,203.13	1,359.38	0.07
Original Face:		300,000.000	Base	101.281250	303,843.75	101.734375	305,203.13	1,359.38	0.07
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375				1.375000	20 Jun 2027			
		120,000.000	Local	100.196683	120,236.02	89.989869	107,987.84	-12,248.18	0.02
			Base	100.196683	120,236.02	89.989869	107,987.84	-12,248.18	0.02
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6				1.600000	20 Apr 2030			
		10,000.000	Local	99.979400	9,997.94	84.562534	8,456.25	-1,541.69	0.00
			Base	99.979400	9,997.94	84.562534	8,456.25	-1,541.69	0.00
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75				1.750000	20 Apr 2032			
		50,000.000	Local	100.632960	50,316.48	82.522488	41,261.24	-9,055.24	0.01
			Base	100.632960	50,316.48	82.522488	41,261.24	-9,055.24	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	92.050496	230,126.24	-19,873.76	0.05
			Base	100.000000	250,000.00	92.050496	230,126.24	-19,873.76	0.05
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR				4.194000	01 Apr 2031			
		500,000.000	Local	104.253618	521,268.09	88.683700	443,418.50	-77,849.59	0.10
			Base	104.253618	521,268.09	88.683700	443,418.50	-77,849.59	0.10

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1				2.739000	25 Feb 2032			
		159,172.710	Local	97.489601	155,176.84	96.995360	154,390.14	-786.70	0.03
Original Face:		16,100,000.000	Base	97.489601	155,176.84	96.995360	154,390.14	-786.70	0.03
22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95				2.950000	09 Apr 2025			
		250,000.000	Local	99.902076	249,755.19	95.791225	239,478.06	-10,277.13	0.05
			Base	99.902076	249,755.19	95.791225	239,478.06	-10,277.13	0.05
22550L2D2	CREDIT SUISSE NEW YORK SR UNSECURED 05/23 1				1.000000	05 May 2023			
		400,000.000	Local	99.933783	399,735.13	97.870717	391,482.87	-8,252.26	0.08
			Base	99.933783	399,735.13	97.870717	391,482.87	-8,252.26	0.08
22945EAU5	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2021 C20 A3				2.804800	15 Mar 2054			
		410,000.000	Local	102.885093	421,828.88	88.422280	362,531.35	-59,297.53	0.08
Original Face:		410,000.000	Base	102.885093	421,828.88	88.422280	362,531.35	-59,297.53	0.08
22946DAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM5 A1 144A				0.938000	25 May 2066			
		137,058.830	Local	99.999241	137,057.79	86.766630	118,921.33	-18,136.46	0.03
Original Face:		180,000.000	Base	99.999241	137,057.79	86.766630	118,921.33	-18,136.46	0.03
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625				5.625000	25 Sep 2048			
		280,000.000	Local	97.392507	272,699.02	93.548200	261,934.96	-10,764.06	0.06
			Base	97.392507	272,699.02	93.548200	261,934.96	-10,764.06	0.06
235851AW2	DANAHER CORP SR UNSECURED 12/51 2.8				2.800000	10 Dec 2051			
		80,000.000	Local	100.840713	80,672.57	73.083391	58,466.71	-22,205.86	0.01
			Base	100.840713	80,672.57	73.083391	58,466.71	-22,205.86	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	94.190447	188,380.89	-11,619.11	0.04
			Base	100.000000	200,000.00	94.190447	188,380.89	-11,619.11	0.04
24382JAA4	DEEPHAVEN RESIDENTIAL MORTGAGE DRMT 2022 1 A1 144A				2.205000	25 Jan 2067			
		291,905.340	Local	99.967774	291,811.27	93.567940	273,129.81	-18,681.46	0.06
Original Face:		310,000.000	Base	99.967774	291,811.27	93.567940	273,129.81	-18,681.46	0.06
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1				3.100000	15 Apr 2030			
		10,000.000	Local	99.848500	9,984.85	93.617953	9,361.80	-623.05	0.00
			Base	99.848500	9,984.85	93.617953	9,361.80	-623.05	0.00

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244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75					3.750000	15 Apr 2050		
	170,000.000	Local	113.191041	192,424.77	92.074561	156,526.75	-35,898.02	0.03	
		Base	113.191041	192,424.77	92.074561	156,526.75	-35,898.02	0.03	
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	70,000.000	Local	121.868671	85,308.07	99.763779	69,834.65	-15,473.42	0.02	
		Base	121.868671	85,308.07	99.763779	69,834.65	-15,473.42	0.02	
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	60,000.000	Local	110.259917	66,155.95	91.036248	54,621.75	-11,534.20	0.01	
		Base	110.259917	66,155.95	91.036248	54,621.75	-11,534.20	0.01	
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	310,000.000	Local	111.359532	345,214.55	93.193018	288,898.36	-56,316.19	0.06	
		Base	111.359532	345,214.55	93.193018	288,898.36	-56,316.19	0.06	
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.850000	15 Dec 2025		
	80,000.000	Local	105.057050	84,045.64	104.185279	83,348.22	-697.42	0.02	
		Base	105.057050	84,045.64	104.185279	83,348.22	-697.42	0.02	
25179MBD4	DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
	13,000.000	Local	103.544000	13,460.72	101.294106	13,168.23	-292.49	0.00	
		Base	103.544000	13,460.72	101.294106	13,168.23	-292.49	0.00	
25179MBF9	DEVON ENERGY CORPORATION SR UNSECURED 01/30 4.5					4.500000	15 Jan 2030		
	23,000.000	Local	107.114087	24,636.24	94.668203	21,773.69	-2,862.55	0.00	
		Base	107.114087	24,636.24	94.668203	21,773.69	-2,862.55	0.00	
25278XAM1	DIAMONDBACK ENERGY INC COMPANY GUAR 12/26 3.25					3.250000	01 Dec 2026		
	40,000.000	Local	105.755050	42,302.02	97.742455	39,096.98	-3,205.04	0.01	
		Base	105.755050	42,302.02	97.742455	39,096.98	-3,205.04	0.01	
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5					3.500000	01 Dec 2029		
	190,000.000	Local	104.365916	198,295.24	91.810393	174,439.75	-23,855.49	0.04	
		Base	104.365916	198,295.24	91.810393	174,439.75	-23,855.49	0.04	
25278XAR0	DIAMONDBACK ENERGY INC COMPANY GUAR 03/31 3.125					3.125000	24 Mar 2031		
	30,000.000	Local	103.702100	31,110.63	87.297934	26,189.38	-4,921.25	0.01	
		Base	103.702100	31,110.63	87.297934	26,189.38	-4,921.25	0.01	

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255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A					4.250000	20 Dec 2038			
			319,581.020	Local	99.990672	319,551.21	94.489900	301,971.79	-17,579.42	0.07
	Original Face:		500,000.000	Base	99.990672	319,551.21	94.489900	301,971.79	-17,579.42	0.07
256677AC9	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25					3.250000	15 Apr 2023			
			10,000.000	Local	101.273900	10,127.39	99.519133	9,951.91	-175.48	0.00
				Base	101.273900	10,127.39	99.519133	9,951.91	-175.48	0.00
26441CAW5	DUKE ENERGY CORP SR UNSECURED 08/22 2.4					2.400000	15 Aug 2022			
			130,000.000	Local	99.866915	129,826.99	99.964826	129,954.27	127.28	0.03
				Base	99.866915	129,826.99	99.964826	129,954.27	127.28	0.03
26441CAX3	DUKE ENERGY CORP SR UNSECURED 08/27 3.15					3.150000	15 Aug 2027			
			70,000.000	Local	96.178114	67,324.68	94.600903	66,220.63	-1,104.05	0.01
				Base	96.178114	67,324.68	94.600903	66,220.63	-1,104.05	0.01
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9					3.900000	01 Apr 2035			
			50,000.000	Local	112.313520	56,156.76	92.579488	46,289.74	-9,867.02	0.01
				Base	112.313520	56,156.76	92.579488	46,289.74	-9,867.02	0.01
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95					4.950000	15 Apr 2050			
			180,000.000	Local	124.934867	224,882.76	103.900646	187,021.16	-37,861.60	0.04
				Base	124.934867	224,882.76	103.900646	187,021.16	-37,861.60	0.04
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375					4.375000	15 Apr 2030			
			180,000.000	Local	113.334183	204,001.53	100.620478	181,116.86	-22,884.67	0.04
				Base	113.334183	204,001.53	100.620478	181,116.86	-22,884.67	0.04
26884LAG4	EQT CORP SR UNSECURED 02/30 7					7.500000	01 Feb 2030			
			100,000.000	Local	115.079680	115,079.68	106.747000	106,747.00	-8,332.68	0.02
				Base	115.079680	115,079.68	106.747000	106,747.00	-8,332.68	0.02
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.750000	02 Nov 2022			
			90,000.000	Local	99.776122	89,798.51	99.957593	89,961.83	163.32	0.02
				Base	99.776122	89,798.51	99.957593	89,961.83	163.32	0.02
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042			
			30,000.000	Local	96.324867	28,897.46	90.186659	27,056.00	-1,841.46	0.01
				Base	96.324867	28,897.46	90.186659	27,056.00	-1,841.46	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
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	510,000.000	Local		97.772463	498,639.56	67.933500	346,460.85	-152,178.71	0.07
		Base		97.772463	498,639.56	67.933500	346,460.85	-152,178.71	0.07
283695BK9	EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375					8.375000	15 Jun 2032		
	50,000.000	Local		120.981980	60,490.99	116.990583	58,495.29	-1,995.70	0.01
		Base		120.981980	60,490.99	116.990583	58,495.29	-1,995.70	0.01
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
	390,000.000	Local		99.706121	388,853.87	99.950000	389,805.00	951.13	0.08
		Base		99.706121	388,853.87	99.950000	389,805.00	951.13	0.08
29278NAF0	ENERGY TRANSFER LP SR UNSECURED 06/28 4.95					4.950000	15 Jun 2028		
	10,000.000	Local		108.383900	10,838.39	98.704362	9,870.44	-967.95	0.00
		Base		108.383900	10,838.39	98.704362	9,870.44	-967.95	0.00
29278NAG8	ENERGY TRANSFER LP SR UNSECURED 04/29 5.25					5.250000	15 Apr 2029		
	60,000.000	Local		103.501383	62,100.83	99.241985	59,545.19	-2,555.64	0.01
		Base		103.501383	62,100.83	99.241985	59,545.19	-2,555.64	0.01
29278NAN3	ENERGY TRANSFER LP SR UNSECURED 06/27 5.5					5.500000	01 Jun 2027		
	70,000.000	Local		115.026729	80,518.71	101.469530	71,028.67	-9,490.04	0.02
		Base		115.026729	80,518.71	101.469530	71,028.67	-9,490.04	0.02
29278NAP8	ENERGY TRANSFER LP SR UNSECURED 05/25 2.9					2.900000	15 May 2025		
	50,000.000	Local		99.957480	49,978.74	95.134072	47,567.04	-2,411.70	0.01
		Base		99.957480	49,978.74	95.134072	47,567.04	-2,411.70	0.01
29278NAQ6	ENERGY TRANSFER LP SR UNSECURED 05/30 3.75					3.750000	15 May 2030		
	230,000.000	Local		102.055187	234,726.93	90.197948	207,455.28	-27,271.65	0.04
		Base		102.055187	234,726.93	90.197948	207,455.28	-27,271.65	0.04
29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25					6.250000	15 Apr 2049		
	190,000.000	Local		125.422974	238,303.65	97.444398	185,144.36	-53,159.29	0.04
		Base		125.422974	238,303.65	97.444398	185,144.36	-53,159.29	0.04
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	10,000.000	Local		140.525600	14,052.56	118.669520	11,866.95	-2,185.61	0.00
		Base		140.525600	14,052.56	118.669520	11,866.95	-2,185.61	0.00

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29379VAV5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7					5.700000	15 Feb 2042		
	70,000.000	Local		113.181671	79,227.17	101.041211	70,728.85	-8,498.32	0.02
		Base		113.181671	79,227.17	101.041211	70,728.85	-8,498.32	0.02
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	20,000.000	Local		114.713450	22,942.69	91.544077	18,308.82	-4,633.87	0.00
		Base		114.713450	22,942.69	91.544077	18,308.82	-4,633.87	0.00
29379VBC6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1					5.100000	15 Feb 2045		
	100,000.000	Local		125.562140	125,562.14	94.518176	94,518.18	-31,043.96	0.02
		Base		125.562140	125,562.14	94.518176	94,518.18	-31,043.96	0.02
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR					5.375000	15 Feb 2078		
	30,000.000	Local		92.380233	27,714.07	79.085672	23,725.70	-3,988.37	0.01
		Base		92.380233	27,714.07	79.085672	23,725.70	-3,988.37	0.01
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	120,000.000	Local		105.732500	126,879.00	97.869956	117,443.95	-9,435.05	0.03
		Base		105.732500	126,879.00	97.869956	117,443.95	-9,435.05	0.03
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
	20,000.000	Local		124.163400	24,832.68	90.964261	18,192.85	-6,639.83	0.00
		Base		124.163400	24,832.68	90.964261	18,192.85	-6,639.83	0.00
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
	40,000.000	Local		109.319400	43,727.76	83.911134	33,564.45	-10,163.31	0.01
		Base		109.319400	43,727.76	83.911134	33,564.45	-10,163.31	0.01
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
	160,000.000	Local		104.106263	166,570.02	87.752723	140,404.36	-26,165.66	0.03
		Base		104.106263	166,570.02	87.752723	140,404.36	-26,165.66	0.03
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	150,000.000	Local		101.962840	152,944.26	78.661757	117,992.64	-34,951.62	0.03
		Base		101.962840	152,944.26	78.661757	117,992.64	-34,951.62	0.03
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
	20,000.000	Local		108.024350	21,604.87	79.233981	15,846.80	-5,758.07	0.00
		Base		108.024350	21,604.87	79.233981	15,846.80	-5,758.07	0.00

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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 98.626492	256,428.88	98.008400	254,821.84	-1,607.04	0.06
			Base 98.626492	256,428.88	98.008400	254,821.84	-1,607.04	0.06
29441WAD7	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 04/28 2.625				2.625000	28 Apr 2028		
		260,000.000	Local 99.913850	259,776.01	88.750000	230,750.00	-29,026.01	0.05
			Base 99.913850	259,776.01	88.750000	230,750.00	-29,026.01	0.05
30216JAA3	EXPORT IMPORT BK INDIA SR UNSECURED 144A 08/26 3.375				3.375000	05 Aug 2026		
		230,000.000	Local 94.867570	218,195.41	95.312393	219,218.50	1,023.09	0.05
			Base 94.867570	218,195.41	95.312393	219,218.50	1,023.09	0.05
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043				3.043000	01 Mar 2026		
		160,000.000	Local 103.212938	165,140.70	98.190614	157,104.98	-8,035.72	0.03
			Base 103.212938	165,140.70	98.190614	157,104.98	-8,035.72	0.03
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114000	01 Mar 2046		
		60,000.000	Local 100.072900	60,043.74	91.736880	55,042.13	-5,001.61	0.01
			Base 100.072900	60,043.74	91.736880	55,042.13	-5,001.61	0.01
30231GBE1	EXXON MOBIL CORPORATION SR UNSECURED 08/29 2.44				2.440000	16 Aug 2029		
		60,000.000	Local 100.000000	60,000.00	90.177057	54,106.23	-5,893.77	0.01
			Base 100.000000	60,000.00	90.177057	54,106.23	-5,893.77	0.01
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327				4.327000	19 Mar 2050		
		10,000.000	Local 120.384000	12,038.40	94.883790	9,488.38	-2,550.02	0.00
			Base 120.384000	12,038.40	94.883790	9,488.38	-2,550.02	0.00
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992				2.992000	19 Mar 2025		
		180,000.000	Local 101.791083	183,223.95	98.509010	177,316.22	-5,907.73	0.04
			Base 101.791083	183,223.95	98.509010	177,316.22	-5,907.73	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	96.130513	57,678.31	-2,321.69	0.01
			Base 100.000000	60,000.00	96.130513	57,678.31	-2,321.69	0.01

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30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571				1.571000	15 Apr 2023		
		10,000.000	Local 100.125000	10,012.50	99.015319	9,901.53	-110.97	0.00
			Base 100.125000	10,012.50	99.015319	9,901.53	-110.97	0.00
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452				3.452000	15 Apr 2051		
		150,000.000	Local 111.514153	167,271.23	82.651156	123,976.73	-43,294.50	0.03
			Base 111.514153	167,271.23	82.651156	123,976.73	-43,294.50	0.03
30711XAF1	FANNIE MAE CAS CAS 2014 C02 1M2				4.859000	25 May 2024		
		97,651.070	Local 101.631493	99,244.24	99.617150	97,277.21	-1,967.03	0.02
Original Face:		260,000.000	Base 101.631493	99,244.24	99.617150	97,277.21	-1,967.03	0.02
30711XAP9	FANNIE MAE CAS CAS 2014 C04 1M2				7.159000	25 Nov 2024		
		217,066.260	Local 105.230795	228,420.55	102.822730	223,193.45	-5,227.10	0.05
Original Face:		907,000.000	Base 105.230795	228,420.55	102.822730	223,193.45	-5,227.10	0.05
31288QFR6	FED HM LN PC POOL 841076 FH 11/48 FLOATING VAR				3.008000	01 Nov 2048		
		366,345.680	Local 103.838547	380,408.03	98.541921	361,004.07	-19,403.96	0.08
Original Face:		1,200,000.000	Base 103.838547	380,408.03	98.541921	361,004.07	-19,403.96	0.08
31288QFS4	FED HM LN PC POOL 841077 FH 11/47 FLOATING VAR				2.876000	01 Nov 2047		
		137,419.850	Local 103.910818	142,794.09	98.900268	135,908.60	-6,885.49	0.03
Original Face:		400,000.000	Base 103.910818	142,794.09	98.900268	135,908.60	-6,885.49	0.03
31288QFW5	FED HM LN PC POOL 841081 FH 02/50 FLOATING VAR				3.087000	01 Feb 2050		
		220,304.730	Local 103.507433	228,031.77	99.111206	218,346.67	-9,685.10	0.05
Original Face:		800,000.000	Base 103.507433	228,031.77	99.111206	218,346.67	-9,685.10	0.05
3128MJZY9	FED HM LN PC POOL G08758 FG 04/47 FIXED 4				4.000000	01 Apr 2047		
		0.000	Local 0.000000	0.87	0.000000	0.00	-0.87	0.00
			Base 0.000000	0.87	0.000000	0.00	-0.87	0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3				3.000000	01 Apr 2038		
		69,731.020	Local 98.237413	68,501.95	96.571808	67,340.51	-1,161.44	0.01
Original Face:		300,000.000	Base 98.237413	68,501.95	96.571808	67,340.51	-1,161.44	0.01
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3				3.000000	01 Feb 2038		
		66,715.030	Local 98.240966	65,541.49	96.572331	64,428.26	-1,113.23	0.01
Original Face:		300,000.000	Base 98.240966	65,541.49	96.572331	64,428.26	-1,113.23	0.01

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3131XW2N2	FED HM LN PC POOL ZM3481 FR 06/47 FIXED 3.5				3.500000	01 Jun 2047		
		26,032.820	Local 100.493492	26,161.29	97.923748	25,492.31	-668.98	0.01
Original Face:		100,000.000	Base 100.493492	26,161.29	97.923748	25,492.31	-668.98	0.01
3131Y7SZ1	FED HM LN PC POOL ZN1436 FR 11/48 FIXED 5				5.000000	01 Nov 2048		
		124,886.610	Local 103.699908	129,507.30	104.087653	129,991.54	484.24	0.03
Original Face:		700,000.000	Base 103.699908	129,507.30	104.087653	129,991.54	484.24	0.03
3131Y8NA9	FED HM LN PC POOL ZN2185 FR 12/48 FIXED 4.5				4.500000	01 Dec 2048		
		20,241.810	Local 110.092329	22,284.68	100.988041	20,441.81	-1,842.87	0.00
Original Face:		90,000.000	Base 110.092329	22,284.68	100.988041	20,441.81	-1,842.87	0.00
31325VKQ6	FREDDIEMAC STRIP FHS 334 S7				4.100860	15 Aug 2044		
		23,552.240	Local 11.647937	2,743.35	12.349000	2,908.47	165.12	0.00
Original Face:		100,000.000	Base 11.647937	2,743.35	12.349000	2,908.47	165.12	0.00
31329N3E6	FED HM LN PC POOL ZA5297 FR 03/48 FIXED 4				4.000000	01 Mar 2048		
		34,505.400	Local 109.014386	37,615.85	100.238584	34,587.72	-3,028.13	0.01
Original Face:		130,000.000	Base 109.014386	37,615.85	100.238584	34,587.72	-3,028.13	0.01
31329N4B1	FED HM LN PC POOL ZA5318 FR 03/48 FIXED 3.5				3.500000	01 Mar 2048		
		179,043.350	Local 106.581596	190,827.26	98.073453	175,594.00	-15,233.26	0.04
Original Face:		700,000.000	Base 106.581596	190,827.26	98.073453	175,594.00	-15,233.26	0.04
31329PBA0	FED HM LN PC POOL ZA5433 FR 06/48 FIXED 3.5				3.500000	01 Jun 2048		
		159,556.100	Local 100.622239	160,548.92	97.924842	156,245.06	-4,303.86	0.03
Original Face:		600,000.000	Base 100.622239	160,548.92	97.924842	156,245.06	-4,303.86	0.03
3132A5G58	FED HM LN PC POOL ZS4720 FR 05/47 FIXED 4.5				4.500000	01 May 2047		
		26,370.580	Local 109.579046	28,896.63	102.128985	26,932.01	-1,964.62	0.01
Original Face:		200,000.000	Base 109.579046	28,896.63	102.128985	26,932.01	-1,964.62	0.01
3132AAK52	FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5				3.500000	01 Jan 2038		
		73,868.160	Local 107.940173	79,733.42	99.541975	73,529.83	-6,203.59	0.02
Original Face:		200,000.000	Base 107.940173	79,733.42	99.541975	73,529.83	-6,203.59	0.02
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3				3.000000	01 Jan 2046		
		52,929.180	Local 108.445190	57,399.15	95.691356	50,648.65	-6,750.50	0.01
Original Face:		100,000.000	Base 108.445190	57,399.15	95.691356	50,648.65	-6,750.50	0.01

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3132ADUS5	FED HM LN PC POOL ZT1493 FR 09/48 FIXED 3						3.000000	01 Sep 2048		
		88,414.760	Local	101.224004	89,496.96	94.788826		83,807.31	-5,689.65	0.02
Original Face:		200,000.000	Base	101.224004	89,496.96	94.788826		83,807.31	-5,689.65	0.02
3132AEFK7	FED HM LN PC POOL ZT1970 FR 04/33 FIXED 3.5						3.500000	01 Apr 2033		
		44,307.240	Local	107.742279	47,737.63	100.207527		44,399.19	-3,338.44	0.01
Original Face:		100,000.000	Base	107.742279	47,737.63	100.207527		44,399.19	-3,338.44	0.01
3132D9GU2	FED HM LN PC POOL SC0211 FR 12/41 FIXED 2						2.000000	01 Dec 2041		
		97,423.640	Local	101.587192	98,969.94	89.315095		87,014.02	-11,955.92	0.02
Original Face:		100,000.000	Base	101.587192	98,969.94	89.315095		87,014.02	-11,955.92	0.02
3132D9JN5	FED HM LN PC POOL SC0269 FR 01/42 FIXED 2						2.000000	01 Jan 2042		
		98,309.260	Local	90.162798	88,638.38	89.593177		88,078.39	-559.99	0.02
Original Face:		100,000.000	Base	90.162798	88,638.38	89.593177		88,078.39	-559.99	0.02
3132DM3S2	FED HM LN PC POOL SD0809 FR 01/52 FIXED 3						3.000000	01 Jan 2052		
		96,809.950	Local	102.283464	99,020.57	93.431450		90,450.94	-8,569.63	0.02
Original Face:		100,000.000	Base	102.283464	99,020.57	93.431450		90,450.94	-8,569.63	0.02
3132DM5J0	FED HM LN PC POOL SD0849 FR 01/52 FIXED 2.5						2.500000	01 Jan 2052		
		97,774.220	Local	100.524586	98,287.13	90.802229		88,781.17	-9,505.96	0.02
Original Face:		100,000.000	Base	100.524586	98,287.13	90.802229		88,781.17	-9,505.96	0.02
3132DMT62	FED HM LN PC POOL SD0573 FR 04/51 FIXED 2						2.000000	01 Apr 2051		
		80,294.690	Local	100.164918	80,427.11	87.841849		70,532.34	-9,894.77	0.02
Original Face:		100,000.000	Base	100.164918	80,427.11	87.841849		70,532.34	-9,894.77	0.02
3132DMTH8	FED HM LN PC POOL SD0552 FR 03/51 FIXED 2						2.000000	01 Mar 2051		
		88,842.060	Local	100.896647	89,638.66	87.376826		77,627.37	-12,011.29	0.02
Original Face:		100,000.000	Base	100.896647	89,638.66	87.376826		77,627.37	-12,011.29	0.02
3132DMV28	FED HM LN PC POOL SD0633 FR 02/51 FIXED 3.5						3.500000	01 Feb 2051		
		62,491.840	Local	107.525415	67,194.61	96.989954		60,610.81	-6,583.80	0.01
Original Face:		100,000.000	Base	107.525415	67,194.61	96.989954		60,610.81	-6,583.80	0.01
3132DMWN1	FED HM LN PC POOL SD0653 FR 07/51 FIXED 2.5						2.500000	01 Jul 2051		
		92,432.450	Local	104.340121	96,444.13	90.659845		83,799.12	-12,645.01	0.02
Original Face:		100,000.000	Base	104.340121	96,444.13	90.659845		83,799.12	-12,645.01	0.02

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STATE STREET

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	Units								
3132DMZJ7	FED HM LN PC POOL SD0745 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
	95,162.700	Local	93.702701	89,170.02	87.655833	83,415.66	-5,754.36	0.02	
Original Face:	100,000.000	Base	93.702701	89,170.02	87.655833	83,415.66	-5,754.36	0.02	
3132DNA37	FED HM LN PC POOL SD0926 FR 07/51 FIXED 2.5					2.500000	01 Jul 2051		
	97,230.800	Local	95.362735	92,721.95	90.266477	87,766.82	-4,955.13	0.02	
Original Face:	100,000.000	Base	95.362735	92,721.95	90.266477	87,766.82	-4,955.13	0.02	
3132DNB36	FED HM LN PC POOL SD0958 FR 04/52 FIXED 3.5					3.500000	01 Apr 2052		
	295,934.540	Local	97.371469	288,155.81	96.872855	286,680.24	-1,475.57	0.06	
Original Face:	300,000.000	Base	97.371469	288,155.81	96.872855	286,680.24	-1,475.57	0.06	
3132DND34	FED HM LN PC POOL SD1022 FR 05/52 FIXED 4					4.000000	01 May 2052		
	99,738.560	Local	100.186648	99,924.72	99.371653	99,111.86	-812.86	0.02	
Original Face:	100,000.000	Base	100.186648	99,924.72	99.371653	99,111.86	-812.86	0.02	
3132DNHH9	FED HM LN PC POOL SD1132 FR 06/52 FIXED 4					4.000000	01 Jun 2052		
	200,000.000	Local	97.503905	195,007.81	98.975557	197,951.11	2,943.30	0.04	
Original Face:	200,000.000	Base	97.503905	195,007.81	98.975557	197,951.11	2,943.30	0.04	
3132DNHU0	FED HM LN PC POOL SD1143 FR 09/50 FIXED 4.5					4.500000	01 Sep 2050		
	800,000.000	Local	100.976563	807,812.50	101.292663	810,341.30	2,528.80	0.18	
Original Face:	800,000.000	Base	100.976563	807,812.50	101.292663	810,341.30	2,528.80	0.18	
3132DNK77	FED HM LN PC POOL SD1218 FR 07/49 FIXED 4					4.000000	01 Jul 2049		
	1,100,000.000	Local	99.726674	1,096,993.41	100.381307	1,104,194.38	7,200.97	0.24	
Original Face:	1,100,000.000	Base	99.726674	1,096,993.41	100.381307	1,104,194.38	7,200.97	0.24	
3132DVKW4	FED HM LN PC POOL SD7509 FR 11/49 FIXED 3					3.000000	01 Nov 2049		
	53,003.660	Local	95.118205	50,416.13	94.324615	49,995.50	-420.63	0.01	
Original Face:	100,000.000	Base	95.118205	50,416.13	94.324615	49,995.50	-420.63	0.01	
3132DVL52	FED HM LN PC POOL SD7548 FR 11/51 FIXED 2.5					2.500000	01 Nov 2051		
	1,057,039.280	Local	97.510655	1,030,725.93	90.962752	961,512.02	-69,213.91	0.21	
Original Face:	1,100,000.000	Base	97.510655	1,030,725.93	90.962752	961,512.02	-69,213.91	0.21	
3132DVLE3	FED HM LN PC POOL SD7525 FR 10/50 FIXED 2.5					2.500000	01 Oct 2050		
	158,730.960	Local	92.918603	147,490.59	91.312771	144,941.64	-2,548.95	0.03	
Original Face:	200,000.000	Base	92.918603	147,490.59	91.312771	144,941.64	-2,548.95	0.03	

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3132DVLP8	FED HM LN PC POOL SD7534 FR 02/51 FIXED 2.5				2.500000	01 Feb 2051		
		168,239.050	Local 93.105637	156,640.04	91.314101	153,625.98	-3,014.06	0.03
Original Face:		200,000.000	Base 93.105637	156,640.04	91.314101	153,625.98	-3,014.06	0.03
3132L7L49	FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5				4.500000	01 Dec 2045		
		21,020.620	Local 105.720573	22,223.12	102.978690	21,646.76	-576.36	0.00
Original Face:		162,728.000	Base 105.720573	22,223.12	102.978690	21,646.76	-576.36	0.00
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		
		27,239.550	Local 100.645348	27,415.34	98.017295	26,699.47	-715.87	0.01
Original Face:		100,000.000	Base 100.645348	27,415.34	98.017295	26,699.47	-715.87	0.01
3132WKLT3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3				3.000000	01 Jan 2047		
		44,483.720	Local 99.878517	44,429.68	95.157682	42,329.68	-2,100.00	0.01
Original Face:		100,000.000	Base 99.878517	44,429.68	95.157682	42,329.68	-2,100.00	0.01
3132WN2H4	FED HM LN PC POOL Q48875 FG 06/47 FIXED 4				4.000000	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
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		
		1,218,154.460	Local 97.668616	1,189,754.60	95.304920	1,160,961.13	-28,793.47	0.25
Original Face:		3,100,000.000	Base 97.668616	1,189,754.60	95.304920	1,160,961.13	-28,793.47	0.25
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3				3.000000	01 May 2047		
		604,160.090	Local 97.366938	588,252.18	95.136999	574,779.78	-13,472.40	0.12
Original Face:		1,400,000.000	Base 97.366938	588,252.18	95.136999	574,779.78	-13,472.40	0.12

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31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3						3.000000	01 Sep 2047		
	58,041.400	Local		96.067858	55,759.13	94.913716		55,089.25	-669.88	0.01
Original Face:	100,000.000	Base		96.067858	55,759.13	94.913716		55,089.25	-669.88	0.01
3133A2BZ2	FED HM LN PC POOL QA7256 FR 02/50 FIXED 3						3.000000	01 Feb 2050		
	179,070.190	Local		105.178009	188,342.46	93.529159		167,482.84	-20,859.62	0.04
Original Face:	500,000.000	Base		105.178009	188,342.46	93.529159		167,482.84	-20,859.62	0.04
3133ABUR9	FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5						2.500000	01 Nov 2050		
	83,017.560	Local		107.028682	88,852.60	91.188402		75,702.39	-13,150.21	0.02
Original Face:	100,000.000	Base		107.028682	88,852.60	91.188402		75,702.39	-13,150.21	0.02
3133AF4T5	FED HM LN PC POOL QB8934 FR 02/51 FIXED 2.5						2.500000	01 Feb 2051		
	83,717.200	Local		106.036764	88,771.01	90.860639		76,065.98	-12,705.03	0.02
Original Face:	100,000.000	Base		106.036764	88,771.01	90.860639		76,065.98	-12,705.03	0.02
3133AFRZ6	FED HM LN PC POOL QB8604 FR 02/51 FIXED 2						2.000000	01 Feb 2051		
	81,037.230	Local		103.435433	83,821.21	87.780343		71,134.76	-12,686.45	0.02
Original Face:	100,000.000	Base		103.435433	83,821.21	87.780343		71,134.76	-12,686.45	0.02
3133AGCY3	FED HM LN PC POOL QB9087 FR 02/51 FIXED 2						2.000000	01 Feb 2051		
	258,545.210	Local		103.205157	266,831.99	87.718371		226,791.65	-40,040.34	0.05
Original Face:	300,000.000	Base		103.205157	266,831.99	87.718371		226,791.65	-40,040.34	0.05
3133AGKB4	FED HM LN PC POOL QB9290 FR 03/51 FIXED 2						2.000000	01 Mar 2051		
	91,246.920	Local		100.104957	91,342.69	87.656503		79,983.86	-11,358.83	0.02
Original Face:	100,000.000	Base		100.104957	91,342.69	87.656503		79,983.86	-11,358.83	0.02
3133AGNG0	FED HM LN PC POOL QB9391 FR 03/51 FIXED 2						2.000000	01 Mar 2051		
	752,647.510	Local		99.880077	751,744.91	87.718534		660,211.36	-91,533.55	0.14
Original Face:	871,789.000	Base		99.880077	751,744.91	87.718534		660,211.36	-91,533.55	0.14
3133AHAA5	FED HM LN PC POOL QB9901 FR 03/51 FIXED 2.5						2.500000	01 Mar 2051		
	190,721.620	Local		100.161948	191,030.49	90.287132		172,197.08	-18,833.41	0.04
Original Face:	200,000.000	Base		100.161948	191,030.49	90.287132		172,197.08	-18,833.41	0.04
3133AN5F7	FED HM LN PC POOL QC4446 FR 07/51 FIXED 2.5						2.500000	01 Jul 2051		
	91,587.600	Local		104.366836	95,587.08	90.659890		83,033.22	-12,553.86	0.02
Original Face:	100,000.000	Base		104.366836	95,587.08	90.659890		83,033.22	-12,553.86	0.02

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3133APLD9	FED HM LN PC POOL QC4824 FR 08/51 FIXED 2.5						2.500000	01 Aug 2051		
		93,190.790	Local	104.321725	97,218.24	90.927422	84,735.98		-12,482.26	0.02
Original Face:		100,000.000	Base	104.321725	97,218.24	90.927422	84,735.98		-12,482.26	0.02
3133AQPP6	FED HM LN PC POOL QC5830 FR 08/51 FIXED 2.5						2.500000	01 Aug 2051		
		281,877.450	Local	100.539912	283,399.34	90.927526	256,304.19		-27,095.15	0.06
Original Face:		300,000.000	Base	100.539912	283,399.34	90.927526	256,304.19		-27,095.15	0.06
3133ASGU1	FED HM LN PC POOL QC7411 FR 09/51 FIXED 2.5						2.500000	01 Sep 2051		
		95,260.980	Local	92.363967	87,986.82	90.799505	86,496.50		-1,490.32	0.02
Original Face:		100,000.000	Base	92.363967	87,986.82	90.799505	86,496.50		-1,490.32	0.02
3133AUE38	FED HM LN PC POOL QC9154 FR 10/51 FIXED 3						3.000000	01 Oct 2051		
		96,852.830	Local	99.844899	96,702.61	94.006081	91,047.55		-5,655.06	0.02
Original Face:		100,000.000	Base	99.844899	96,702.61	94.006081	91,047.55		-5,655.06	0.02
3133AWL77	FED HM LN PC POOL QD0350 FR 11/51 FIXED 2						2.000000	01 Nov 2051		
		97,662.510	Local	100.214094	97,871.60	87.375920	85,333.52		-12,538.08	0.02
Original Face:		100,000.000	Base	100.214094	97,871.60	87.375920	85,333.52		-12,538.08	0.02
3133AWWM2	FED HM LN PC POOL QD0652 FR 11/51 FIXED 2						2.000000	01 Nov 2051		
		98,140.140	Local	100.214082	98,350.24	87.376016	85,750.94		-12,599.30	0.02
Original Face:		100,000.000	Base	100.214082	98,350.24	87.376016	85,750.94		-12,599.30	0.02
3133B3XG7	FED HM LN PC POOL QD6079 FR 02/52 FIXED 2.5						2.500000	01 Feb 2052		
		98,318.060	Local	100.401157	98,712.47	90.802446	89,275.20		-9,437.27	0.02
Original Face:		100,000.000	Base	100.401157	98,712.47	90.802446	89,275.20		-9,437.27	0.02
3133BAFQ9	FED HM LN PC POOL QE1075 FR 04/52 FIXED 3						3.000000	01 Apr 2052		
		99,618.090	Local	94.711844	94,350.13	93.461164	93,104.23		-1,245.90	0.02
Original Face:		100,000.000	Base	94.711844	94,350.13	93.461164	93,104.23		-1,245.90	0.02
3133BBJA8	FED HM LN PC POOL QE2057 FR 05/52 FIXED 3.5						3.500000	01 May 2052		
		99,000.710	Local	97.083688	96,113.54	96.834079	95,866.43		-247.11	0.02
Original Face:		100,000.000	Base	97.083688	96,113.54	96.834079	95,866.43		-247.11	0.02
3133BDP41	FED HM LN PC POOL QE4043 FR 06/52 FIXED 3						3.000000	01 Jun 2052		
		100,000.000	Local	95.058920	95,058.92	93.453266	93,453.27		-1,605.65	0.02
Original Face:		100,000.000	Base	95.058920	95,058.92	93.453266	93,453.27		-1,605.65	0.02

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3133BDPK5	FED HM LN PC POOL QE4026 FR 06/52 FIXED 4				4.000000	01 Jun 2052		
		100,000.000	Local 97.546880	97,546.88	99.214419	99,214.42	1,667.54	0.02
Original Face:		100,000.000	Base 97.546880	97,546.88	99.214419	99,214.42	1,667.54	0.02
3133KGFZ6	FED HM LN PC POOL RA1084 FR 07/49 FIXED 4.5				4.500000	01 Jul 2049		
		11,384.490	Local 108.080731	12,304.44	101.928483	11,604.04	-700.40	0.00
Original Face:		40,000.000	Base 108.080731	12,304.44	101.928483	11,604.04	-700.40	0.00
3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3				3.000000	01 Sep 2049		
		107,523.680	Local 101.758720	109,414.72	95.109061	102,264.76	-7,149.96	0.02
Original Face:		200,000.000	Base 101.758720	109,414.72	95.109061	102,264.76	-7,149.96	0.02
3133KHPT1	FED HM LN PC POOL RA2358 FR 03/50 FIXED 4				4.000000	01 Mar 2050		
		29,302.840	Local 105.639999	30,955.52	99.594850	29,184.12	-1,771.40	0.01
Original Face:		100,000.000	Base 105.639999	30,955.52	99.594850	29,184.12	-1,771.40	0.01
3133KHHT3	FED HM LN PC POOL RA2362 FR 03/50 FIXED 3.5				3.500000	01 Mar 2050		
		34,956.320	Local 104.651948	36,582.47	97.213453	33,982.25	-2,600.22	0.01
Original Face:		100,000.000	Base 104.651948	36,582.47	97.213453	33,982.25	-2,600.22	0.01
3133KJQ47	FED HM LN PC POOL RA3175 FR 07/50 FIXED 3				3.000000	01 Jul 2050		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3133KK3X5	FED HM LN PC POOL RA4414 FR 01/51 FIXED 2.5				2.500000	01 Jan 2051		
		82,036.230	Local 104.377554	85,627.41	90.890600	74,563.22	-11,064.19	0.02
Original Face:		100,000.000	Base 104.377554	85,627.41	90.890600	74,563.22	-11,064.19	0.02
3133KKJ34	FED HM LN PC POOL RA3882 FR 11/50 FIXED 2				2.000000	01 Nov 2050		
		85,831.900	Local 100.314650	86,101.97	87.657129	75,237.78	-10,864.19	0.02
Original Face:		100,000.000	Base 100.314650	86,101.97	87.657129	75,237.78	-10,864.19	0.02
3133KKK24	FED HM LN PC POOL RA3913 FR 11/50 FIXED 2.5				2.500000	01 Nov 2050		
		490,245.220	Local 92.751307	454,708.85	91.441531	448,287.73	-6,421.12	0.10
Original Face:		600,000.000	Base 92.751307	454,708.85	91.441531	448,287.73	-6,421.12	0.10
3133KKT82	FED HM LN PC POOL RA4175 FR 12/50 FIXED 2.5				2.500000	01 Dec 2050		
		163,740.100	Local 106.375756	174,179.77	90.771443	148,629.25	-25,550.52	0.03
Original Face:		200,000.000	Base 106.375756	174,179.77	90.771443	148,629.25	-25,550.52	0.03

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3133KL2H9	FED HM LN PC POOL RA5276 FR 05/51 FIXED 2.5				2.500000	01 May 2051		
		88,569.800	Local 90.468749	80,127.99	90.317091	79,993.67	-134.32	0.02
Original Face:		100,000.000	Base 90.468749	80,127.99	90.317091	79,993.67	-134.32	0.02
3133KL6J1	FED HM LN PC POOL RA5373 FR 06/51 FIXED 2				2.000000	01 Jun 2051		
		92,378.200	Local 101.146050	93,436.90	87.407369	80,745.35	-12,691.55	0.02
Original Face:		100,000.000	Base 101.146050	93,436.90	87.407369	80,745.35	-12,691.55	0.02
3133KLGL5	FED HM LN PC POOL RA4703 FR 02/51 FIXED 2				2.000000	01 Feb 2051		
		173,163.530	Local 103.137901	178,597.23	87.501374	151,520.47	-27,076.76	0.03
Original Face:		200,000.000	Base 103.137901	178,597.23	87.501374	151,520.47	-27,076.76	0.03
3133KLVJ3	FED HM LN PC POOL RA5117 FR 05/51 FIXED 2				2.000000	01 May 2051		
		450,849.650	Local 100.742221	454,195.95	87.607540	394,978.29	-59,217.66	0.09
Original Face:		500,000.000	Base 100.742221	454,195.95	87.607540	394,978.29	-59,217.66	0.09
3133KLWQ6	FED HM LN PC POOL RA5155 FR 05/51 FIXED 2				2.000000	01 May 2051		
		284,439.930	Local 100.700988	286,433.82	87.377241	248,535.76	-37,898.06	0.05
Original Face:		300,000.000	Base 100.700988	286,433.82	87.377241	248,535.76	-37,898.06	0.05
3133KMFR1	FED HM LN PC POOL RA5576 FR 07/51 FIXED 2.5				2.500000	01 Jul 2051		
		370,059.980	Local 104.461123	386,568.81	90.650001	335,459.38	-51,109.43	0.07
Original Face:		400,000.000	Base 104.461123	386,568.81	90.650001	335,459.38	-51,109.43	0.07
3133KMML7	FED HM LN PC POOL RA5731 FR 08/51 FIXED 2				2.000000	01 Aug 2051		
		187,468.850	Local 88.098295	165,156.86	87.257216	163,580.10	-1,576.76	0.04
Original Face:		200,000.000	Base 88.098295	165,156.86	87.257216	163,580.10	-1,576.76	0.04
3133KMSJ5	FED HM LN PC POOL RA5921 FR 09/51 FIXED 2.5				2.500000	01 Sep 2051		
		92,729.840	Local 91.601916	84,942.31	90.378366	83,807.71	-1,134.60	0.02
Original Face:		100,000.000	Base 91.601916	84,942.31	90.378366	83,807.71	-1,134.60	0.02
3133KNJF1	FED HM LN PC POOL RA6562 FR 01/52 FIXED 2.5				2.500000	01 Jan 2052		
		96,354.940	Local 97.626775	94,068.22	91.154722	87,832.08	-6,236.14	0.02
Original Face:		100,000.000	Base 97.626775	94,068.22	91.154722	87,832.08	-6,236.14	0.02
3133KPFT0	FED HM LN PC POOL RA7378 FR 05/52 FIXED 3.5				3.500000	01 May 2052		
		99,408.020	Local 97.048699	96,474.19	96.834327	96,261.09	-213.10	0.02
Original Face:		100,000.000	Base 97.048699	96,474.19	96.834327	96,261.09	-213.10	0.02

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	Units								
3133KPGF9	FED HM LN PC POOL RA7398 FR 05/52 FIXED 4					4.000000	01 May 2052		
	199,149.230	Local	100.218389	199,584.15	99.007683	197,173.04		-2,411.11	0.04
Original Face:	200,000.000	Base	100.218389	199,584.15	99.007683	197,173.04		-2,411.11	0.04
3133KYV30	FED HM LN PC POOL RB5134 FR 11/41 FIXED 1.5					1.500000	01 Nov 2041		
	19,195.910	Local	93.321807	17,913.97	85.852976	16,480.26		-1,433.71	0.00
Original Face:	20,000.000	Base	93.321807	17,913.97	85.852976	16,480.26		-1,433.71	0.00
3133KYVS5	FED HM LN PC POOL RB5125 FR 09/41 FIXED 2					2.000000	01 Sep 2041		
	372,897.210	Local	102.785572	383,284.53	89.593082	334,090.10		-49,194.43	0.07
Original Face:	400,000.000	Base	102.785572	383,284.53	89.593082	334,090.10		-49,194.43	0.07
3133KYVX4	FED HM LN PC POOL RB5130 FR 10/41 FIXED 1.5					1.500000	01 Oct 2041		
	189,903.250	Local	93.322263	177,222.01	85.853089	163,037.81		-14,184.20	0.04
Original Face:	200,000.000	Base	93.322263	177,222.01	85.853089	163,037.81		-14,184.20	0.04
3133KYWE5	FED HM LN PC POOL RB5145 FR 02/42 FIXED 2					2.000000	01 Feb 2042		
	97,565.520	Local	90.632941	88,426.50	89.591412	87,410.33		-1,016.17	0.02
Original Face:	100,000.000	Base	90.632941	88,426.50	89.591412	87,410.33		-1,016.17	0.02
3136A5LM6	FANNIE MAE FNR 2012 35 SC					4.241000	25 Apr 2042		
	21,177.850	Local	16.648621	3,525.82	14.788570	3,131.90		-393.92	0.00
Original Face:	200,000.000	Base	16.648621	3,525.82	14.788570	3,131.90		-393.92	0.00
3136AETS6	FANNIE MAE FNR 2013 54 BS					3.891000	25 Jun 2043		
	87,365.870	Local	4.586711	4,007.22	14.625110	12,777.35		8,770.13	0.00
Original Face:	400,000.000	Base	4.586711	4,007.22	14.625110	12,777.35		8,770.13	0.00
3136AFRX4	FANNIE MAE FNR 2013 73 IA					3.000000	25 Sep 2032		
	37,804.690	Local	3.405821	1,287.56	6.661890	2,518.51		1,230.95	0.00
Original Face:	200,000.000	Base	3.405821	1,287.56	6.661890	2,518.51		1,230.95	0.00
3136AHGQ7	FANNIE MAE FNR 2013 124 SB					3.691000	25 Dec 2043		
	75,563.690	Local	5.554652	4,197.30	12.983920	9,811.13		5,613.83	0.00
Original Face:	300,000.000	Base	5.554652	4,197.30	12.983920	9,811.13		5,613.83	0.00
3136AP3N0	FANNIE MAE FNR 2015 65 CZ					3.500000	25 Sep 2045		
	126,974.810	Local	94.120456	119,509.27	95.259880	120,956.05		1,446.78	0.03
Original Face:	100,000.000	Base	94.120456	119,509.27	95.259880	120,956.05		1,446.78	0.03

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3136AX4N2	FANNIE MAE FNR 2017 76 SB				3.841000	25 Oct 2057			
		33,256.940	Local	0.002135	0.71	13.961250	4,643.08	4,642.37	0.00
Original Face:		100,000.000	Base	0.002135	0.71	13.961250	4,643.08	4,642.37	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				3.941000	25 Nov 2047			
		34,573.260	Local	9.821145	3,395.49	10.186890	3,521.94	126.45	0.00
Original Face:		100,000.000	Base	9.821145	3,395.49	10.186890	3,521.94	126.45	0.00
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2				3.610000	25 Feb 2031			
		30,000.000	Local	102.615900	30,784.77	99.785410	29,935.62	-849.15	0.01
Original Face:		30,000.000	Base	102.615900	30,784.77	99.785410	29,935.62	-849.15	0.01
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2				3.673000	25 Sep 2028			
		0.000	Local	0.000000	0.02	0.000000	0.00	-0.02	0.00
			Base	0.000000	0.02	0.000000	0.00	-0.02	0.00
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2				3.273000	25 Feb 2029			
		120,000.000	Local	101.014500	121,217.40	97.480750	116,976.90	-4,240.50	0.03
Original Face:		120,000.000	Base	101.014500	121,217.40	97.480750	116,976.90	-4,240.50	0.03
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2				3.450000	01 Jan 2029			
		124,733.390	Local	101.789577	126,965.59	99.826440	124,516.90	-2,448.69	0.03
Original Face:		170,000.000	Base	101.789577	126,965.59	99.826440	124,516.90	-2,448.69	0.03
3136B57A7	FANNIEMAE ACES FNA 2019 M19 A2				2.560000	25 Sep 2029			
		198,625.120	Local	101.505857	201,616.13	94.615290	187,929.73	-13,686.40	0.04
Original Face:		224,000.000	Base	101.505857	201,616.13	94.615290	187,929.73	-13,686.40	0.04
3136B7GA3	FANNIEMAE ACES FNA 2019 M28 AV				2.232000	25 Feb 2027			
		200,173.480	Local	100.203384	200,580.60	96.287380	192,741.80	-7,838.80	0.04
Original Face:		250,000.000	Base	100.203384	200,580.60	96.287380	192,741.80	-7,838.80	0.04
3136BAS21	FANNIE MAE FNR 2020 47 GZ				2.000000	25 Jul 2050			
		104,077.610	Local	99.495511	103,552.55	69.807770	72,654.26	-30,898.29	0.02
Original Face:		100,000.000	Base	99.495511	103,552.55	69.807770	72,654.26	-30,898.29	0.02

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3136BBME9	FANNIE MAE FNR 2020 56 AQ				2.000000	25 Aug 2050			
		400,000.000	Local	84.074755	336,299.02	84.099000	336,396.00	96.98	0.07
Original Face:		400,000.000	Base	84.074755	336,299.02	84.099000	336,396.00	96.98	0.07
3136BBMQ2	FANNIE MAE FNR 2020 56 DI				2.500000	25 Aug 2050			
		83,571.210	Local	7.742140	6,470.20	15.960480	13,338.37	6,868.17	0.00
Original Face:		100,000.000	Base	7.742140	6,470.20	15.960480	13,338.37	6,868.17	0.00
3136BCAY6	FANNIE MAE FNR 2020 74 EI				2.500000	25 Oct 2050			
		82,065.200	Local	9.592056	7,871.74	16.299940	13,376.58	5,504.84	0.00
Original Face:		100,000.000	Base	9.592056	7,871.74	16.299940	13,376.58	5,504.84	0.00
3136BCD80	FANNIE MAE FNR 2020 89 DI				2.500000	25 Dec 2050			
		244,196.530	Local	8.409722	20,536.25	14.975730	36,570.21	16,033.96	0.01
Original Face:		300,000.000	Base	8.409722	20,536.25	14.975730	36,570.21	16,033.96	0.01
3136BDEF1	FANNIE MAE FNR 2020 97 AI				2.000000	25 Jan 2051			
		275,790.930	Local	10.215891	28,174.50	13.653160	37,654.18	9,479.68	0.01
Original Face:		300,000.000	Base	10.215891	28,174.50	13.653160	37,654.18	9,479.68	0.01
3136BDY93	FANNIE MAE FNR 2021 1 IG				2.500000	25 Feb 2051			
		177,542.670	Local	10.907750	19,365.91	16.070200	28,531.46	9,165.55	0.01
Original Face:		200,000.000	Base	10.907750	19,365.91	16.070200	28,531.46	9,165.55	0.01
3136BDYC6	FANNIE MAE FNR 2021 3 IB				2.500000	25 Feb 2051			
		273,912.480	Local	12.625682	34,583.32	16.989450	46,536.22	11,952.90	0.01
Original Face:		300,000.000	Base	12.625682	34,583.32	16.989450	46,536.22	11,952.90	0.01
3136BGVA6	FANNIE MAE FNR 2021 61 KI				2.500000	25 Apr 2049			
		572,545.760	Local	7.911673	45,297.95	16.128650	92,343.90	47,045.95	0.02
Original Face:		600,000.000	Base	7.911673	45,297.95	16.128650	92,343.90	47,045.95	0.02
3136BJPW9	FANNIE MAE FNR 2021 69 IJ				2.500000	25 Jan 2049			
		389,922.940	Local	12.399314	48,347.77	14.802790	57,719.47	9,371.70	0.01
Original Face:		400,000.000	Base	12.399314	48,347.77	14.802790	57,719.47	9,371.70	0.01
3136FLFM3	FANNIEMAE STRIP FNS 409 C18				4.000000	25 Apr 2042			
		8,995.730	Local	9.744846	876.62	18.237690	1,640.61	763.99	0.00
Original Face:		100,000.000	Base	9.744846	876.62	18.237690	1,640.61	763.99	0.00

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3137AJYN8	FREDDIE MAC FHR 3973 SA				4.490860	15 Dec 2041		
		42,719.200	Local	20.585311	8,793.88	5,706.46	-3,087.42	0.00
Original Face:		300,000.000	Base	20.585311	8,793.88	5,706.46	-3,087.42	0.00
3137F9CW9	FREDDIE MAC FHR 5069 MI				2.500000	25 Feb 2051		
		83,302.900	Local	9.938225	8,278.83	12,851.82	4,572.99	0.00
Original Face:		100,000.000	Base	9.938225	8,278.83	12,851.82	4,572.99	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ				3.000000	15 Aug 2048		
		7,814.210	Local	96.602856	7,548.75	7,455.26	-93.49	0.00
Original Face:		100,000.000	Base	96.602856	7,548.75	7,455.26	-93.49	0.00
3137FVQ54	FREDDIE MAC FHR 5010 IK				2.500000	25 Sep 2050		
		72,136.020	Local	6.983571	5,037.67	10,202.64	5,164.97	0.00
Original Face:		100,000.000	Base	6.983571	5,037.67	10,202.64	5,164.97	0.00
3137FVQG0	FREDDIE MAC FHR 5010 JI				2.500000	25 Sep 2050		
		169,745.600	Local	10.068137	17,090.22	26,619.88	9,529.66	0.01
Original Face:		200,000.000	Base	10.068137	17,090.22	26,619.88	9,529.66	0.01
3137FW3E8	FREDDIE MAC FHR 5013 IN				2.500000	25 Sep 2050		
		89,559.600	Local	7.425603	6,650.34	14,240.34	7,590.00	0.00
Original Face:		100,000.000	Base	7.425603	6,650.34	14,240.34	7,590.00	0.00
3137FXC89	FREDDIE MAC FHR 5018 MI				2.000000	25 Oct 2050		
		178,338.150	Local	9.908940	17,671.42	24,988.67	7,317.25	0.01
Original Face:		200,000.000	Base	9.908940	17,671.42	24,988.67	7,317.25	0.01
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3				6.159000	25 Dec 2027		
		6,010.360	Local	106.228412	6,384.71	6,001.87	-382.84	0.00
Original Face:		270,000.000	Base	106.228412	6,384.71	6,001.87	-382.84	0.00
3137H14D5	FHLMC MULTIFAMILY STRUCTURED P FHMS K743 X1				0.925806	25 May 2028		
		3,999,597.520	Local	4.955394	198,195.81	186,743.21	-11,452.60	0.04
Original Face:		4,000,000.000	Base	4.955394	198,195.81	186,743.21	-11,452.60	0.04
3137H24R2	FREDDIE MAC FHR 5140 NI				2.500000	25 May 2049		
		190,645.300	Local	11.391464	21,717.29	27,043.89	5,326.60	0.01
Original Face:		200,000.000	Base	11.391464	21,717.29	27,043.89	5,326.60	0.01

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3137H2UH5	FREDDIE MAC FHR 5148 BI				2.500000	25 Jan 2049			
		472,771.260	Local	11.618065	54,926.87	13.611610	64,351.78	9,424.91	0.01
Original Face:		500,000.000	Base	11.618065	54,926.87	13.611610	64,351.78	9,424.91	0.01
3137H2UN2	FREDDIE MAC FHR 5148 CI				2.000000	25 Jun 2049			
		193,703.200	Local	10.447582	20,237.30	11.720750	22,703.47	2,466.17	0.00
Original Face:		200,000.000	Base	10.447582	20,237.30	11.720750	22,703.47	2,466.17	0.00
3137H7G72	FREDDIE MAC FHR 5224 HL				4.000000	25 Apr 2052			
		100,000.000	Local	100.963180	100,963.18	97.972470	97,972.47	-2,990.71	0.02
Original Face:		100,000.000	Base	100.963180	100,963.18	97.972470	97,972.47	-2,990.71	0.02
3138ERTC4	FNMA POOL AL9546 FN 11/46 FIXED VAR				3.500000	01 Nov 2046			
		47,151.650	Local	106.801162	50,358.51	98.764163	46,568.93	-3,789.58	0.01
Original Face:		200,000.000	Base	106.801162	50,358.51	98.764163	46,568.93	-3,789.58	0.01
3138L9U26	FNMA POOL AM8700 FN 06/30 FIXED 2.93				2.930000	01 Jun 2030			
		38,485.100	Local	103.116921	39,684.65	95.626725	36,802.04	-2,882.61	0.01
Original Face:		40,000.000	Base	103.116921	39,684.65	95.626725	36,802.04	-2,882.61	0.01
3138LH6Y5	FNMA POOL AN5386 FN 05/29 FIXED 3.25				3.250000	01 May 2029			
		19,667.730	Local	104.805638	20,612.89	98.568683	19,386.22	-1,226.67	0.00
Original Face:		20,000.000	Base	104.805638	20,612.89	98.568683	19,386.22	-1,226.67	0.00
3138LHPM0	FNMA POOL AN4927 FN 03/29 FIXED 3.45				3.450000	01 Mar 2029			
		19,316.210	Local	105.843900	20,445.03	99.734059	19,264.84	-1,180.19	0.00
Original Face:		20,000.000	Base	105.843900	20,445.03	99.734059	19,264.84	-1,180.19	0.00
3138LMUT8	FNMA POOL AN8693 FN 03/30 FIXED 3.468				3.468000	01 Mar 2030			
		39,267.260	Local	106.444427	41,797.81	99.281220	38,985.01	-2,812.80	0.01
Original Face:		40,000.000	Base	106.444427	41,797.81	99.281220	38,985.01	-2,812.80	0.01
3138W5GH5	FNMA POOL AR7399 FN 06/43 FIXED 3				3.000000	01 Jun 2043			
		20,529.430	Local	96.538238	19,818.75	95.643188	19,635.00	-183.75	0.00
Original Face:		100,000.000	Base	96.538238	19,818.75	95.643188	19,635.00	-183.75	0.00
3138W9BG4	FNMA POOL AS0038 FN 07/43 FIXED 3				3.000000	01 Jul 2043			
		44,636.230	Local	96.538216	43,091.02	95.643917	42,691.84	-399.18	0.01
Original Face:		200,000.000	Base	96.538216	43,091.02	95.643917	42,691.84	-399.18	0.01

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3138WCTK9	FNMA POOL AS3253 FN 09/44 FIXED 4				4.000000	01 Sep 2044			
		48,225.130	Local	109.163355	52,644.17	100.819642	48,620.40	-4,023.77	0.01
Original Face:		400,000.000	Base	109.163355	52,644.17	100.819642	48,620.40	-4,023.77	0.01
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3				3.000000	01 Jul 2046			
		172,540.360	Local	98.516591	169,980.88	94.942852	163,814.74	-6,166.14	0.04
Original Face:		500,000.000	Base	98.516591	169,980.88	94.942852	163,814.74	-6,166.14	0.04
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3				3.000000	01 Aug 2046			
		49,256.210	Local	95.953262	47,262.94	94.859092	46,723.99	-538.95	0.01
Original Face:		100,000.000	Base	95.953262	47,262.94	94.859092	46,723.99	-538.95	0.01
3138WJ5M6	FNMA POOL AS8951 FN 03/47 FIXED 3.5				3.500000	01 Mar 2047			
		55,953.730	Local	106.660610	59,680.59	98.047824	54,861.41	-4,819.18	0.01
Original Face:		200,000.000	Base	106.660610	59,680.59	98.047824	54,861.41	-4,819.18	0.01
3138WJWA2	FNMA POOL AS8740 FN 02/37 FIXED 3.5				3.500000	01 Feb 2037			
		24,122.080	Local	106.621361	25,719.29	99.660446	24,040.17	-1,679.12	0.01
Original Face:		100,000.000	Base	106.621361	25,719.29	99.660446	24,040.17	-1,679.12	0.01
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4				4.000000	01 Apr 2047			
		68,688.290	Local	107.852852	74,082.28	100.417602	68,975.13	-5,107.15	0.01
Original Face:		300,000.000	Base	107.852852	74,082.28	100.417602	68,975.13	-5,107.15	0.01
3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4				4.000000	01 May 2047			
		24,481.850	Local	105.028542	25,712.93	100.468876	24,596.64	-1,116.29	0.01
Original Face:		100,000.000	Base	105.028542	25,712.93	100.468876	24,596.64	-1,116.29	0.01
3138WKZ24	FNMA POOL AS9760 FN 06/47 FIXED 4.5				4.500000	01 Jun 2047			
		38,216.960	Local	109.930591	42,012.13	102.057172	39,003.15	-3,008.98	0.01
Original Face:		200,000.000	Base	109.930591	42,012.13	102.057172	39,003.15	-3,008.98	0.01
3138X6PV1	FNMA POOL AU6735 FN 10/43 FIXED 3				3.000000	01 Oct 2043			
		29,243.840	Local	96.537938	28,231.40	95.629056	27,965.61	-265.79	0.01
Original Face:		100,000.000	Base	96.537938	28,231.40	95.629056	27,965.61	-265.79	0.01
3138XZQF1	FNMA POOL AW9453 FN 08/44 FIXED 3.5				3.500000	01 Aug 2044			
		16,592.430	Local	107.152659	17,779.23	98.430865	16,332.07	-1,447.16	0.00
Original Face:		100,000.000	Base	107.152659	17,779.23	98.430865	16,332.07	-1,447.16	0.00

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3138YK2P7	FNMA POOL AY6181 FN 04/45 FIXED 3.5					3.500000	01 Apr 2045		
	35,512.370	Local		107.125827	38,042.92	98.020877	34,809.54	-3,233.38	0.01
Original Face:	200,000.000	Base		107.125827	38,042.92	98.020877	34,809.54	-3,233.38	0.01
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046		
	45,817.350	Local		95.985997	43,978.24	95.505252	43,757.98	-220.26	0.01
Original Face:	100,000.000	Base		95.985997	43,978.24	95.505252	43,757.98	-220.26	0.01
3140F5CP6	FNMA POOL BC9077 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046		
	35,797.520	Local		107.832693	38,601.43	97.932909	35,057.55	-3,543.88	0.01
Original Face:	100,000.000	Base		107.832693	38,601.43	97.932909	35,057.55	-3,543.88	0.01
3140F5DA8	FNMA POOL BC9096 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046		
	25,775.540	Local		106.466130	27,442.22	98.217218	25,316.02	-2,126.20	0.01
Original Face:	100,000.000	Base		106.466130	27,442.22	98.217218	25,316.02	-2,126.20	0.01
3140FNJ39	FNMA POOL BE2981 FN 02/32 FIXED 3					3.000000	01 Feb 2032		
	105,785.420	Local		99.827330	105,602.76	99.508102	105,265.06	-337.70	0.02
Original Face:	400,000.000	Base		99.827330	105,602.76	99.508102	105,265.06	-337.70	0.02
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
	41,899.770	Local		101.933304	42,709.82	100.146203	41,961.03	-748.79	0.01
Original Face:	100,000.000	Base		101.933304	42,709.82	100.146203	41,961.03	-748.79	0.01
3140FXEF5	FNMA POOL BF0133 FN 08/56 FIXED 4					4.000000	01 Aug 2056		
	80,783.630	Local		104.823997	84,680.63	100.084216	80,851.66	-3,828.97	0.02
Original Face:	200,000.000	Base		104.823997	84,680.63	100.084216	80,851.66	-3,828.97	0.02
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057		
	93,013.720	Local		103.246156	96,033.09	97.555842	90,740.32	-5,292.77	0.02
Original Face:	200,000.000	Base		103.246156	96,033.09	97.555842	90,740.32	-5,292.77	0.02
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
	40,967.900	Local		101.816861	41,712.23	99.836605	40,900.96	-811.27	0.01
Original Face:	100,000.000	Base		101.816861	41,712.23	99.836605	40,900.96	-811.27	0.01
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
	26,706.130	Local		107.883209	28,811.43	103.703834	27,695.28	-1,116.15	0.01
Original Face:	100,000.000	Base		107.883209	28,811.43	103.703834	27,695.28	-1,116.15	0.01

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3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5				4.500000	01 Sep 2057		
		42,123.940	Local 104.387576	43,972.16	103.598023	43,639.57	-332.59	0.01
Original Face:		100,000.000	Base 104.387576	43,972.16	103.598023	43,639.57	-332.59	0.01
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5				4.500000	01 Aug 2058		
		85,914.350	Local 113.515984	97,526.52	103.589244	88,998.03	-8,528.49	0.02
Original Face:		200,000.000	Base 113.515984	97,526.52	103.589244	88,998.03	-8,528.49	0.02
3140FXLU4	FNMA POOL BF0338 FN 01/59 FIXED 4.5				4.500000	01 Jan 2059		
		102,909.350	Local 113.353597	116,651.45	103.592849	106,606.73	-10,044.72	0.02
Original Face:		200,000.000	Base 113.353597	116,651.45	103.592849	106,606.73	-10,044.72	0.02
3140FXTC6	FNMA POOL BF0546 FN 07/61 FIXED 2.5				2.500000	01 Jul 2061		
		670,141.870	Local 89.062500	596,845.10	89.351964	598,784.92	1,939.82	0.13
Original Face:		700,000.000	Base 89.062500	596,845.10	89.351964	598,784.92	1,939.82	0.13
3140H0AZ5	FNMA POOL BH9923 FN 09/47 FIXED 3.5				3.500000	01 Sep 2047		
		55,756.740	Local 106.366764	59,306.64	98.008834	54,646.53	-4,660.11	0.01
Original Face:		200,000.000	Base 106.366764	59,306.64	98.008834	54,646.53	-4,660.11	0.01
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3				3.000000	01 Dec 2037		
		82,539.980	Local 98.244742	81,091.19	96.499635	79,650.78	-1,440.41	0.02
Original Face:		300,000.000	Base 98.244742	81,091.19	96.499635	79,650.78	-1,440.41	0.02
3140H4B94	FNMA POOL BJ2763 FN 05/48 FIXED 4.5				4.500000	01 May 2048		
		60,020.680	Local 108.284345	64,993.00	101.237329	60,763.33	-4,229.67	0.01
Original Face:		400,000.000	Base 108.284345	64,993.00	101.237329	60,763.33	-4,229.67	0.01
3140HBJB5	FNMA POOL BJ9257 FN 06/48 FIXED 4.5				4.500000	01 Jun 2048		
		29,739.820	Local 108.950928	32,401.81	102.101923	30,364.93	-2,036.88	0.01
Original Face:		100,000.000	Base 108.950928	32,401.81	102.101923	30,364.93	-2,036.88	0.01
3140HFKV0	FNMA POOL BK2107 FN 02/40 FIXED 3				3.000000	01 Feb 2040		
		90,937.180	Local 104.970706	95,457.40	95.384286	86,739.78	-8,717.62	0.02
Original Face:		200,000.000	Base 104.970706	95,457.40	95.384286	86,739.78	-8,717.62	0.02
3140HJJQ5	FNMA POOL BK4770 FN 08/48 FIXED 4.5				4.500000	01 Aug 2048		
		234,637.540	Local 108.606355	254,831.28	101.094522	237,205.70	-17,625.58	0.05
Original Face:		1,400,000.000	Base 108.606355	254,831.28	101.094522	237,205.70	-17,625.58	0.05

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3140HMRW6	FNMA POOL BK7700 FN 10/48 FIXED 4.5					4.500000	01 Oct 2048		
	88,945.220	Local		109.200236	97,128.39	102.179620	90,883.89	-6,244.50	0.02
Original Face:	300,000.000	Base		109.200236	97,128.39	102.179620	90,883.89	-6,244.50	0.02
3140HTPK9	FNMA POOL BL2225 FN 04/29 FIXED 3.3					3.300000	01 Apr 2029		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16					3.160000	01 May 2029		
	76,746.010	Local		100.503023	77,132.06	98.036275	75,238.93	-1,893.13	0.02
Original Face:	80,000.000	Base		100.503023	77,132.06	98.036275	75,238.93	-1,893.13	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
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	345,960.910	Local		97.381716	336,902.67	95.072991	328,915.38	-7,987.29	0.07
Original Face:	800,000.000	Base		97.381716	336,902.67	95.072991	328,915.38	-7,987.29	0.07
3140J6EW3	FNMA POOL BM1948 FN 07/41 FIXED VAR					6.000000	01 Jul 2041		
	34,727.350	Local		118.921023	41,298.12	108.641717	37,728.39	-3,569.73	0.01
Original Face:	100,000.000	Base		118.921023	41,298.12	108.641717	37,728.39	-3,569.73	0.01
3140J72F1	FNMA POOL BM3473 FN 11/47 FIXED VAR					3.500000	01 Nov 2047		
	105,210.110	Local		98.651185	103,791.02	97.930436	103,032.72	-758.30	0.02
Original Face:	200,000.000	Base		98.651185	103,791.02	97.930436	103,032.72	-758.30	0.02
3140J7VY8	FNMA POOL BM3330 FN 01/48 FIXED VAR					3.500000	01 Jan 2048		
	261,425.130	Local		108.524280	283,709.74	97.933841	256,023.67	-27,686.07	0.06
Original Face:	700,000.000	Base		108.524280	283,709.74	97.933841	256,023.67	-27,686.07	0.06
3140J9CR0	FNMA POOL BM4579 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	191,558.710	Local		96.079776	184,049.18	94.743758	181,489.92	-2,559.26	0.04
Original Face:	300,000.000	Base		96.079776	184,049.18	94.743758	181,489.92	-2,559.26	0.04
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
	123,020.900	Local		101.831551	125,274.09	98.543412	121,228.99	-4,045.10	0.03
Original Face:	300,000.000	Base		101.831551	125,274.09	98.543412	121,228.99	-4,045.10	0.03

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3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR				3.500000	01 Dec 2046		
		163,187.750	Local 101.869411	166,238.40	98.546800	160,816.31	-5,422.09	0.03
Original Face:		400,000.000	Base 101.869411	166,238.40	98.546800	160,816.31	-5,422.09	0.03
3140JBBUY0	FNMA POOL BM6898 FN 02/32 VARIABLE				2.149000	01 Feb 2032		
		99,739.380	Local 96.986276	96,733.51	88.649444	88,418.41	-8,315.10	0.02
Original Face:		100,000.000	Base 96.986276	96,733.51	88.649444	88,418.41	-8,315.10	0.02
3140JHYV9	FNMA POOL BN1623 FN 11/48 FIXED 4.5				4.500000	01 Nov 2048		
		31,222.650	Local 108.904017	34,002.72	102.181497	31,903.77	-2,098.95	0.01
Original Face:		100,000.000	Base 108.904017	34,002.72	102.181497	31,903.77	-2,098.95	0.01
3140JQTK9	FNMA POOL BN7753 FN 09/49 FIXED 3				3.000000	01 Sep 2049		
		0.000	Local 0.000000	1.80	0.000000	0.00	-1.80	0.00
			Base 0.000000	1.80	0.000000	0.00	-1.80	0.00
3140JXFU7	FNMA POOL BO2878 FN 11/49 FIXED 3				3.000000	01 Nov 2049		
		27,608.980	Local 104.937814	28,972.26	93.564942	25,832.33	-3,139.93	0.01
Original Face:		100,000.000	Base 104.937814	28,972.26	93.564942	25,832.33	-3,139.93	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		
		70,197.410	Local 106.060138	74,451.47	93.517857	65,647.11	-8,804.36	0.01
Original Face:		100,000.000	Base 106.060138	74,451.47	93.517857	65,647.11	-8,804.36	0.01
3140KLH47	FNMA POOL BQ1150 FN 10/50 FIXED 2.5				2.500000	01 Oct 2050		
		79,658.980	Local 105.779687	84,263.02	90.809335	72,337.79	-11,925.23	0.02
Original Face:		100,000.000	Base 105.779687	84,263.02	90.809335	72,337.79	-11,925.23	0.02
3140KRRC5	FNMA POOL BQ5882 FN 11/50 FIXED 2.5				2.500000	01 Nov 2050		
		81,555.300	Local 105.646377	86,160.22	90.436330	73,755.62	-12,404.60	0.02
Original Face:		100,000.000	Base 105.646377	86,160.22	90.436330	73,755.62	-12,404.60	0.02
3140KTG82	FNMA POOL BQ7422 FN 08/51 FIXED 2.5				2.500000	01 Aug 2051		
		88,498.210	Local 105.445116	93,317.04	90.285416	79,900.98	-13,416.06	0.02
Original Face:		100,000.000	Base 105.445116	93,317.04	90.285416	79,900.98	-13,416.06	0.02

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3140KTHE8	FNMA POOL BQ7428 FN 09/51 FIXED 2.5				2.500000	01 Sep 2051		
		98,322.080	Local 105.445521	103,676.23	90.285422	88,770.50	-14,905.73	0.02
Original Face:		100,000.000	Base 105.445521	103,676.23	90.285422	88,770.50	-14,905.73	0.02
3140KVHA1	FNMA POOL BQ9224 FN 01/51 FIXED 2				2.000000	01 Jan 2051		
		89,238.290	Local 100.329724	89,532.53	87.416307	78,008.82	-11,523.71	0.02
Original Face:		100,000.000	Base 100.329724	89,532.53	87.416307	78,008.82	-11,523.71	0.02
3140KVHC7	FNMA POOL BQ9226 FN 01/51 FIXED 2				2.000000	01 Jan 2051		
		85,081.820	Local 103.367899	87,947.29	87.492545	74,440.25	-13,507.04	0.02
Original Face:		100,000.000	Base 103.367899	87,947.29	87.492545	74,440.25	-13,507.04	0.02
3140KVQF0	FNMA POOL BQ9453 FN 03/51 FIXED 2				2.000000	01 Mar 2051		
		88,444.100	Local 100.104959	88,536.93	87.656742	77,527.22	-11,009.71	0.02
Original Face:		100,000.000	Base 100.104959	88,536.93	87.656742	77,527.22	-11,009.71	0.02
3140KVXR6	FNMA POOL BQ9687 FN 01/51 FIXED 2				2.000000	01 Jan 2051		
		87,999.040	Local 85.984370	75,665.42	87.398514	76,909.85	1,244.43	0.02
Original Face:		100,000.000	Base 85.984370	75,665.42	87.398514	76,909.85	1,244.43	0.02
3140L05D5	FNMA POOL BR2643 FN 02/51 FIXED 2				2.000000	01 Feb 2051		
		79,496.160	Local 103.152265	82,002.09	87.656292	69,683.39	-12,318.70	0.02
Original Face:		100,000.000	Base 103.152265	82,002.09	87.656292	69,683.39	-12,318.70	0.02
3140L06A0	FNMA POOL BR2664 FN 02/51 FIXED 2				2.000000	01 Feb 2051		
		78,767.470	Local 103.323644	81,385.42	87.811725	69,167.07	-12,218.35	0.01
Original Face:		100,000.000	Base 103.323644	81,385.42	87.811725	69,167.07	-12,218.35	0.01
3140L1TP0	FNMA POOL BR3257 FN 02/51 FIXED 2				2.000000	01 Feb 2051		
		83,598.990	Local 103.509911	86,533.24	87.842414	73,435.37	-13,097.87	0.02
Original Face:		100,000.000	Base 103.509911	86,533.24	87.842414	73,435.37	-13,097.87	0.02
3140L1UQ6	FNMA POOL BR3290 FN 03/51 FIXED 2				2.000000	01 Mar 2051		
		88,381.090	Local 100.074733	88,447.14	87.367693	77,216.52	-11,230.62	0.02
Original Face:		100,000.000	Base 100.074733	88,447.14	87.367693	77,216.52	-11,230.62	0.02
3140L23B7	FNMA POOL BR4393 FN 03/51 FIXED 2				2.000000	01 Mar 2051		
		90,639.470	Local 97.925584	88,759.23	87.563105	79,366.73	-9,392.50	0.02
Original Face:		100,000.000	Base 97.925584	88,759.23	87.563105	79,366.73	-9,392.50	0.02

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STATE STREET

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Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
3140L2PV9	FNMA POOL BR4035 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	88,365.320	Local	103.317229	91,296.60	87.594665	77,403.31	-13,893.29	0.02	
Original Face:	100,000.000	Base	103.317229	91,296.60	87.594665	77,403.31	-13,893.29	0.02	
3140L2QJ5	FNMA POOL BR4056 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	84,427.880	Local	103.457791	87,347.22	87.483641	73,860.58	-13,486.64	0.02	
Original Face:	100,000.000	Base	103.457791	87,347.22	87.483641	73,860.58	-13,486.64	0.02	
3140L3G88	FNMA POOL BR4722 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	82,244.780	Local	99.760155	82,047.52	87.563403	72,016.33	-10,031.19	0.02	
Original Face:	100,000.000	Base	99.760155	82,047.52	87.563403	72,016.33	-10,031.19	0.02	
3140L3JAO	FNMA POOL BR4756 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	80,601.910	Local	100.657565	81,131.92	87.563189	70,577.60	-10,554.32	0.02	
Original Face:	100,000.000	Base	100.657565	81,131.92	87.563189	70,577.60	-10,554.32	0.02	
3140L4H36	FNMA POOL BR5649 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	91,235.950	Local	100.717316	91,890.40	87.605601	79,927.80	-11,962.60	0.02	
Original Face:	100,000.000	Base	100.717316	91,890.40	87.605601	79,927.80	-11,962.60	0.02	
3140L4HK8	FNMA POOL BR5633 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	89,395.260	Local	100.717309	90,036.50	87.486474	78,208.76	-11,827.74	0.02	
Original Face:	100,000.000	Base	100.717309	90,036.50	87.486474	78,208.76	-11,827.74	0.02	
3140L57D2	FNMA POOL BR7191 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
	95,872.780	Local	100.911719	96,746.87	87.377379	83,771.12	-12,975.75	0.02	
Original Face:	100,000.000	Base	100.911719	96,746.87	87.377379	83,771.12	-12,975.75	0.02	
3140LN5G8	FNMA POOL BT0846 FN 07/51 FIXED 2.5					2.500000	01 Jul 2051		
	94,478.540	Local	104.162109	98,410.84	90.805843	85,792.03	-12,618.81	0.02	
Original Face:	100,000.000	Base	104.162109	98,410.84	90.805843	85,792.03	-12,618.81	0.02	
3140LRT40	FNMA POOL BT3270 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
	91,939.350	Local	104.321729	95,912.72	90.927786	83,598.42	-12,314.30	0.02	
Original Face:	100,000.000	Base	104.321729	95,912.72	90.927786	83,598.42	-12,314.30	0.02	
3140LRTA6	FNMA POOL BT3244 FN 07/51 FIXED 2.5					2.500000	01 Jul 2051		
	92,560.850	Local	104.162148	96,413.37	90.815870	84,059.94	-12,353.43	0.02	
Original Face:	100,000.000	Base	104.162148	96,413.37	90.815870	84,059.94	-12,353.43	0.02	

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	Units								
3140M33H1	FNMA POOL BU2599 FN 01/52 FIXED 2.5					2.500000	01 Jan 2052		
	97,721.630	Local	100.833163	98,535.81	90.798781	88,730.05		-9,805.76	0.02
Original Face:	100,000.000	Base	100.833163	98,535.81	90.798781	88,730.05		-9,805.76	0.02
3140MGNF4	FNMA POOL BV3089 FN 02/52 FIXED 2.5					2.500000	01 Feb 2052		
	98,943.310	Local	98.451780	97,411.45	90.609605	89,652.14		-7,759.31	0.02
Original Face:	100,000.000	Base	98.451780	97,411.45	90.609605	89,652.14		-7,759.31	0.02
3140MJ7B5	FNMA POOL BV5389 FN 04/52 FIXED 3					3.000000	01 Apr 2052		
	99,318.370	Local	94.711844	94,066.26	93.530540	92,893.01		-1,173.25	0.02
Original Face:	100,000.000	Base	94.711844	94,066.26	93.530540	92,893.01		-1,173.25	0.02
3140MMRT7	FNMA POOL BV7697 FN 04/42 FIXED 2.5					2.500000	01 Apr 2042		
	197,007.730	Local	92.845976	182,913.75	92.220869	181,682.24		-1,231.51	0.04
Original Face:	200,000.000	Base	92.845976	182,913.75	92.220869	181,682.24		-1,231.51	0.04
3140MNMH6	FNMA POOL BV8459 FN 04/52 FIXED 3					3.000000	01 Apr 2052		
	0.000	Local	0.000000	-21.77	0.000000	0.00		21.77	0.00
		Base	0.000000	-21.77	0.000000	0.00		21.77	0.00
3140MNP83	FNMA POOL BV8546 FN 05/52 FIXED 3.5					3.500000	01 May 2052		
	99,692.440	Local	96.922324	96,624.23	96.797270	96,499.56		-124.67	0.02
Original Face:	100,000.000	Base	96.922324	96,624.23	96.797270	96,499.56		-124.67	0.02
3140MST70	FNMA POOL BW1473 FN 06/52 FIXED 4.5					4.500000	01 Jun 2052		
	100,000.000	Local	100.093750	100,093.75	100.772335	100,772.34		678.59	0.02
Original Face:	100,000.000	Base	100.093750	100,093.75	100.772335	100,772.34		678.59	0.02
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
	313,498.530	Local	104.063014	326,236.02	103.104611	323,231.44		-3,004.58	0.07
Original Face:	1,990,000.000	Base	104.063014	326,236.02	103.104611	323,231.44		-3,004.58	0.07
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5					4.500000	01 Jul 2048		
	55,522.750	Local	108.534376	60,261.27	102.102787	56,690.28		-3,570.99	0.01
Original Face:	200,000.000	Base	108.534376	60,261.27	102.102787	56,690.28		-3,570.99	0.01
3140Q9NR0	FNMA POOL CA2199 FN 08/48 FIXED 4.5					4.500000	01 Aug 2048		
	78,245.270	Local	108.883131	85,195.90	102.133448	79,914.59		-5,281.31	0.02
Original Face:	300,000.000	Base	108.883131	85,195.90	102.133448	79,914.59		-5,281.31	0.02

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3140Q9XL2	FNMA POOL CA2482 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048		
		51,976.300	Local 108.540546	56,415.36	102.180720	53,109.76	-3,305.60	0.01
Original Face:		200,000.000	Base 108.540546	56,415.36	102.180720	53,109.76	-3,305.60	0.01
3140Q9XV0	FNMA POOL CA2491 FN 10/48 FIXED 4.5				4.500000	01 Oct 2048		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QA2E9	FNMA POOL CA3472 FN 05/49 FIXED 3.5				3.500000	01 May 2049		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QADK3	FNMA POOL CA2805 FN 12/48 FIXED 4.5				4.500000	01 Dec 2048		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5				4.500000	01 Mar 2050		
		49,031.320	Local 109.685258	53,780.13	102.187336	50,103.80	-3,676.33	0.01
Original Face:		100,000.000	Base 109.685258	53,780.13	102.187336	50,103.80	-3,676.33	0.01
3140QCDC7	FNMA POOL CA4598 FN 11/39 FIXED 3.5				3.500000	01 Nov 2039		
		46,817.760	Local 107.485899	50,322.49	99.906118	46,773.81	-3,548.68	0.01
Original Face:		100,000.000	Base 107.485899	50,322.49	99.906118	46,773.81	-3,548.68	0.01
3140QCQ90	FNMA POOL CA4979 FN 01/50 FIXED 3				3.000000	01 Jan 2050		
		49,526.670	Local 101.835698	50,435.83	93.772958	46,442.62	-3,993.21	0.01
Original Face:		100,000.000	Base 101.835698	50,435.83	93.772958	46,442.62	-3,993.21	0.01
3140QCYS9	FNMA POOL CA5220 FN 02/50 FIXED 3				3.000000	01 Feb 2050		
		69,266.870	Local 94.394997	65,384.46	93.421011	64,709.81	-674.65	0.01
Original Face:		100,000.000	Base 94.394997	65,384.46	93.421011	64,709.81	-674.65	0.01
3140QFB32	FNMA POOL CA7257 FN 10/50 FIXED 2.5				2.500000	01 Oct 2050		
		84,416.190	Local 91.696486	77,406.68	91.344377	77,109.44	-297.24	0.02
Original Face:		100,000.000	Base 91.696486	77,406.68	91.344377	77,109.44	-297.24	0.02
3140QHD36	FNMA POOL CA9121 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
		83,234.440	Local 106.021810	88,246.66	90.664970	75,464.48	-12,782.18	0.02
Original Face:		100,000.000	Base 106.021810	88,246.66	90.664970	75,464.48	-12,782.18	0.02

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3140QHMG7	FNMA POOL CA9358 FN 03/41 FIXED 2.5				2.500000	01 Mar 2041		
		88,147.900	Local 104.690333	92,282.33	92.531693	81,564.74	-10,717.59	0.02
Original Face:		100,000.000	Base 104.690333	92,282.33	92.531693	81,564.74	-10,717.59	0.02
3140QHNG6	FNMA POOL CA9390 FN 03/51 FIXED 2.5				2.500000	01 Mar 2051		
		282,099.510	Local 95.363111	269,018.87	90.287046	254,699.31	-14,319.56	0.06
Original Face:		300,000.000	Base 95.363111	269,018.87	90.287046	254,699.31	-14,319.56	0.06
3140QKDE5	FNMA POOL CB0100 FN 04/41 FIXED 2.5				2.500000	01 Apr 2041		
		89,147.380	Local 104.898641	93,514.39	92.717209	82,654.96	-10,859.43	0.02
Original Face:		100,000.000	Base 104.898641	93,514.39	92.717209	82,654.96	-10,859.43	0.02
3140QKDF2	FNMA POOL CB0101 FN 04/41 FIXED 2.5				2.500000	01 Apr 2041		
		90,410.320	Local 104.691467	94,651.89	92.531417	83,657.95	-10,993.94	0.02
Original Face:		100,000.000	Base 104.691467	94,651.89	92.531417	83,657.95	-10,993.94	0.02
3140QKDU9	FNMA POOL CB0114 FN 04/41 FIXED 2.5				2.500000	01 Apr 2041		
		89,822.430	Local 104.469474	93,837.02	92.221489	82,835.58	-11,001.44	0.02
Original Face:		100,000.000	Base 104.469474	93,837.02	92.221489	82,835.58	-11,001.44	0.02
3140QKN87	FNMA POOL CB0414 FN 05/51 FIXED 2.5				2.500000	01 May 2051		
		87,495.420	Local 91.697794	80,231.37	90.306760	79,014.28	-1,217.09	0.02
Original Face:		100,000.000	Base 91.697794	80,231.37	90.306760	79,014.28	-1,217.09	0.02
3140QKQL5	FNMA POOL CB0458 FN 05/51 FIXED 2.5				2.500000	01 May 2051		
		178,288.030	Local 89.203123	159,038.49	90.318471	161,027.02	1,988.53	0.03
Original Face:		200,000.000	Base 89.203123	159,038.49	90.318471	161,027.02	1,988.53	0.03
3140QKQY7	FNMA POOL CB0470 FN 05/41 FIXED 2.5				2.500000	01 May 2041		
		270,169.290	Local 104.241048	281,627.30	92.344613	249,486.79	-32,140.51	0.05
Original Face:		300,000.000	Base 104.241048	281,627.30	92.344613	249,486.79	-32,140.51	0.05
3140QLMX1	FNMA POOL CB1273 FN 08/51 FIXED 2				2.000000	01 Aug 2051		
		189,132.720	Local 93.695327	177,208.52	87.376010	165,256.62	-11,951.90	0.04
Original Face:		200,000.000	Base 93.695327	177,208.52	87.376010	165,256.62	-11,951.90	0.04
3140QLZ82	FNMA POOL CB1666 FN 09/51 FIXED 2.5				2.500000	01 Sep 2051		
		189,711.620	Local 89.722654	170,214.30	90.640184	171,954.96	1,740.66	0.04
Original Face:		200,000.000	Base 89.722654	170,214.30	90.640184	171,954.96	1,740.66	0.04

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3140QMCQ5	FNMA POOL CB1878 FN 10/51 FIXED 3					3.000000	01 Oct 2051		
	189,648.210	Local		93.786886	177,865.15	93.500599	177,322.21	-542.94	0.04
Original Face:	200,000.000	Base		93.786886	177,865.15	93.500599	177,322.21	-542.94	0.04
3140QMK52	FNMA POOL CB2115 FN 11/41 FIXED 2.5					2.500000	01 Nov 2041		
	94,949.480	Local		94.228352	89,469.33	92.220476	87,562.86	-1,906.47	0.02
Original Face:	100,000.000	Base		94.228352	89,469.33	92.220476	87,562.86	-1,906.47	0.02
3140QMT95	FNMA POOL CB2375 FN 12/51 FIXED 2.5					2.500000	01 Dec 2051		
	96,113.140	Local		96.401460	92,654.47	90.656916	87,133.21	-5,521.26	0.02
Original Face:	100,000.000	Base		96.401460	92,654.47	90.656916	87,133.21	-5,521.26	0.02
3140QNFK3	FNMA POOL CB2869 FN 02/52 FIXED 2.5					2.500000	01 Feb 2052		
	483,116.540	Local		97.969697	473,307.81	90.257773	436,050.23	-37,257.58	0.09
Original Face:	500,000.000	Base		97.969697	473,307.81	90.257773	436,050.23	-37,257.58	0.09
3140QNL26	FNMA POOL CB3044 FN 03/52 FIXED 2.5					2.500000	01 Mar 2052		
	99,269.610	Local		98.066347	97,350.08	90.633860	89,971.88	-7,378.20	0.02
Original Face:	100,000.000	Base		98.066347	97,350.08	90.633860	89,971.88	-7,378.20	0.02
3140QNL26	FNMA POOL CB3044 FN 03/52 FIXED 2.5					2.500000	01 Mar 2052		
	195,288.850	Local		97.942571	191,270.92	90.290054	176,326.41	-14,944.51	0.04
Original Face:	200,000.000	Base		97.942571	191,270.92	90.290054	176,326.41	-14,944.51	0.04
3140QNPL0	FNMA POOL CB3126 FN 03/52 FIXED 3.5					3.500000	01 Mar 2052		
	98,498.150	Local		97.457049	95,993.39	96.872733	95,417.85	-575.54	0.02
Original Face:	100,000.000	Base		97.457049	95,993.39	96.872733	95,417.85	-575.54	0.02
3140QNTM4	FNMA POOL CB3255 FN 04/52 FIXED 3.5					3.500000	01 Apr 2052		
	98,649.580	Local		96.873763	95,565.56	96.834095	95,526.43	-39.13	0.02
Original Face:	100,000.000	Base		96.873763	95,565.56	96.834095	95,526.43	-39.13	0.02
3140QPAQ0	FNMA POOL CB3614 FN 05/52 FIXED 4					4.000000	01 May 2052		
	99,266.260	Local		101.325939	100,582.47	99.712391	98,980.76	-1,601.71	0.02
Original Face:	100,000.000	Base		101.325939	100,582.47	99.712391	98,980.76	-1,601.71	0.02
3140QPHK6	FNMA POOL CB3833 FN 06/52 FIXED 3					3.000000	01 Jun 2052		
	99,836.910	Local		95.000426	94,845.49	93.546658	93,394.09	-1,451.40	0.02
Original Face:	100,000.000	Base		95.000426	94,845.49	93.546658	93,394.09	-1,451.40	0.02

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3140QPK89	FNMA POOL CB3918 FN 06/52 FIXED 4.5				4.500000	01 Jun 2052		
		99,930.490	Local 100.351564	100,281.81	100.978742	100,908.55	626.74	0.02
Original Face:		100,000.000	Base 100.351564	100,281.81	100.978742	100,908.55	626.74	0.02
3140X3CE6	FNMA POOL FM0068 FN 02/40 FIXED VAR				3.500000	01 Feb 2040		
		56,922.390	Local 107.926723	61,434.47	99.681994	56,741.37	-4,693.10	0.01
Original Face:		100,000.000	Base 107.926723	61,434.47	99.681994	56,741.37	-4,693.10	0.01
3140X4JD9	FNMA POOL FM1159 FN 02/48 FIXED VAR				4.500000	01 Feb 2048		
		20,983.180	Local 109.425263	22,960.90	101.824811	21,366.08	-1,594.82	0.00
Original Face:		100,000.000	Base 109.425263	22,960.90	101.824811	21,366.08	-1,594.82	0.00
3140X4KF2	FNMA POOL FM1193 FN 06/49 FIXED VAR				3.500000	01 Jun 2049		
		26,881.740	Local 107.055012	28,778.25	97.072859	26,094.87	-2,683.38	0.01
Original Face:		100,000.000	Base 107.055012	28,778.25	97.072859	26,094.87	-2,683.38	0.01
3140X4ZB5	FNMA POOL FM1637 FN 05/49 FIXED VAR				4.500000	01 May 2049		
		12,567.050	Local 106.260260	13,353.78	102.363760	12,864.10	-489.68	0.00
Original Face:		50,000.000	Base 106.260260	13,353.78	102.363760	12,864.10	-489.68	0.00
3140X5CD3	FNMA POOL FM1867 FN 11/49 FIXED VAR				3.000000	01 Nov 2049		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140X5LS0	FNMA POOL FM2136 FN 12/39 FIXED VAR				3.500000	01 Dec 2039		
		40,562.560	Local 106.927866	43,372.68	99.043408	40,174.54	-3,198.14	0.01
Original Face:		100,000.000	Base 106.927866	43,372.68	99.043408	40,174.54	-3,198.14	0.01
3140X62B6	FNMA POOL FM3469 FN 08/48 FIXED VAR				3.500000	01 Aug 2048		
		107,151.950	Local 106.404783	114,014.80	97.951131	104,956.55	-9,058.25	0.02
Original Face:		300,000.000	Base 106.404783	114,014.80	97.951131	104,956.55	-9,058.25	0.02
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR				4.500000	01 Sep 2049		
		78,288.940	Local 110.113715	86,206.86	102.141787	79,965.72	-6,241.14	0.02
Original Face:		200,000.000	Base 110.113715	86,206.86	102.141787	79,965.72	-6,241.14	0.02
3140X6C74	FNMA POOL FM2793 FN 03/50 FIXED VAR				3.000000	01 Mar 2050		
		6,930.930	Local 104.782331	7,262.39	93.525327	6,482.17	-780.22	0.00
Original Face:		10,000.000	Base 104.782331	7,262.39	93.525327	6,482.17	-780.22	0.00

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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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								
3140X6CG4	FNMA POOL FM2770 FN 04/50 FIXED VAR					3.500000	01 Apr 2050		
	237,525.450	Local	105.711577	251,091.90	97.267524	231,035.12	-20,056.78	0.05	
Original Face:	500,000.000	Base	105.711577	251,091.90	97.267524	231,035.12	-20,056.78	0.05	
3140X6P39	FNMA POOL FM3141 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
	77,507.100	Local	106.203832	82,315.51	97.808090	75,808.21	-6,507.30	0.02	
Original Face:	200,000.000	Base	106.203832	82,315.51	97.808090	75,808.21	-6,507.30	0.02	
3140X6PH8	FNMA POOL FM3123 FN 03/38 FIXED VAR					2.500000	01 Mar 2038		
	122,069.540	Local	105.068349	128,256.45	92.161968	112,501.69	-15,754.76	0.02	
Original Face:	300,000.000	Base	105.068349	128,256.45	92.161968	112,501.69	-15,754.76	0.02	
3140X6QL8	FNMA POOL FM3158 FN 11/48 FIXED VAR					4.000000	01 Nov 2048		
	42,900.000	Local	108.572611	46,577.65	100.296511	43,027.20	-3,550.45	0.01	
Original Face:	100,000.000	Base	108.572611	46,577.65	100.296511	43,027.20	-3,550.45	0.01	
3140X6TG6	FNMA POOL FM3250 FN 05/50 FIXED VAR					3.500000	01 May 2050		
	70,181.100	Local	106.373782	74,654.29	97.339307	68,313.80	-6,340.49	0.01	
Original Face:	190,000.000	Base	106.373782	74,654.29	97.339307	68,313.80	-6,340.49	0.01	
3140X6UC3	FNMA POOL FM3278 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
	55,816.290	Local	105.490637	58,880.96	97.955768	54,675.28	-4,205.68	0.01	
Original Face:	200,000.000	Base	105.490637	58,880.96	97.955768	54,675.28	-4,205.68	0.01	
3140X6WH0	FNMA POOL FM3347 FN 05/47 FIXED VAR					3.500000	01 May 2047		
	190,856.420	Local	106.390930	203,053.92	97.969931	186,981.90	-16,072.02	0.04	
Original Face:	570,000.000	Base	106.390930	203,053.92	97.969931	186,981.90	-16,072.02	0.04	
3140X6ZK0	FNMA POOL FM3445 FN 09/48 FIXED VAR					4.000000	01 Sep 2048		
	501,339.360	Local	107.715464	540,020.02	100.354885	503,118.54	-36,901.48	0.11	
Original Face:	1,400,000.000	Base	107.715464	540,020.02	100.354885	503,118.54	-36,901.48	0.11	
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR					3.500000	01 Nov 2048		
	271,743.360	Local	106.424054	289,200.30	97.953840	266,183.06	-23,017.24	0.06	
Original Face:	730,000.000	Base	106.424054	289,200.30	97.953840	266,183.06	-23,017.24	0.06	
3140X7HG7	FNMA POOL FM3830 FN 04/50 FIXED VAR					3.000000	01 Apr 2050		
	53,680.850	Local	105.814681	56,802.22	94.270002	50,604.94	-6,197.28	0.01	
Original Face:	100,000.000	Base	105.814681	56,802.22	94.270002	50,604.94	-6,197.28	0.01	

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3140X7TX7	FNMA POOL FM4165 FN 09/50 FIXED VAR				3.000000	01 Sep 2050		
		115,645.870	Local 106.190381	122,804.79	93.951455	108,650.98	-14,153.81	0.02
Original Face:		190,000.000	Base 106.190381	122,804.79	93.951455	108,650.98	-14,153.81	0.02
3140X7YE3	FNMA POOL FM4308 FN 05/48 FIXED VAR				3.500000	01 May 2048		
		140,501.640	Local 105.338230	148,001.94	97.953599	137,626.41	-10,375.53	0.03
Original Face:		400,000.000	Base 105.338230	148,001.94	97.953599	137,626.41	-10,375.53	0.03
3140X7YH6	FNMA POOL FM4311 FN 08/50 FIXED VAR				3.000000	01 Aug 2050		
		79,769.370	Local 95.032028	75,806.45	93.953366	74,946.01	-860.44	0.02
Original Face:		100,000.000	Base 95.032028	75,806.45	93.953366	74,946.01	-860.44	0.02
3140X83T2	FNMA POOL FM5309 FN 11/50 FIXED VAR				2.500000	01 Nov 2050		
		90,982.740	Local 105.060839	95,587.23	90.322885	82,178.24	-13,408.99	0.02
Original Face:		100,000.000	Base 105.060839	95,587.23	90.322885	82,178.24	-13,408.99	0.02
3140X83X3	FNMA POOL FM5313 FN 10/50 FIXED VAR				2.500000	01 Oct 2050		
		89,799.400	Local 91.634287	82,287.04	90.354464	81,137.77	-1,149.27	0.02
Original Face:		100,000.000	Base 91.634287	82,287.04	90.354464	81,137.77	-1,149.27	0.02
3140X8C96	FNMA POOL FM4595 FN 09/50 FIXED VAR				3.000000	01 Sep 2050		
		222,192.310	Local 106.655248	236,979.76	94.018257	208,901.34	-28,078.42	0.05
Original Face:		400,000.000	Base 106.655248	236,979.76	94.018257	208,901.34	-28,078.42	0.05
3140X8CP0	FNMA POOL FM4577 FN 10/50 FIXED VAR				2.500000	01 Oct 2050		
		80,989.400	Local 106.685912	86,404.28	90.891556	73,612.53	-12,791.75	0.02
Original Face:		100,000.000	Base 106.685912	86,404.28	90.891556	73,612.53	-12,791.75	0.02
3140X8HP5	FNMA POOL FM4737 FN 09/50 FIXED VAR				3.500000	01 Sep 2050		
		50,373.450	Local 106.937484	53,868.10	97.172150	48,948.96	-4,919.14	0.01
Original Face:		100,000.000	Base 106.937484	53,868.10	97.172150	48,948.96	-4,919.14	0.01
3140X8PK7	FNMA POOL FM4925 FN 11/50 FIXED VAR				3.000000	01 Nov 2050		
		58,867.450	Local 106.894914	62,926.31	93.558902	55,075.74	-7,850.57	0.01
Original Face:		100,000.000	Base 106.894914	62,926.31	93.558902	55,075.74	-7,850.57	0.01
3140X92S3	FNMA POOL FM6184 FN 03/51 FIXED VAR				2.000000	01 Mar 2051		
		248,176.060	Local 100.029991	248,250.49	87.780372	217,849.87	-30,400.62	0.05
Original Face:		300,000.000	Base 100.029991	248,250.49	87.780372	217,849.87	-30,400.62	0.05

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3140X9AZ8	FNMA POOL FM5423 FN 01/51 FIXED VAR				2.500000	01 Jan 2051		
		165,406.430	Local 106.406408	176,003.04	90.869015	150,303.19	-25,699.85	0.03
Original Face:		200,000.000	Base 106.406408	176,003.04	90.869015	150,303.19	-25,699.85	0.03
3140X9CM5	FNMA POOL FM5475 FN 03/50 FIXED VAR				4.500000	01 Mar 2050		
		41,742.090	Local 109.849459	45,853.46	101.905614	42,537.53	-3,315.93	0.01
Original Face:		100,000.000	Base 109.849459	45,853.46	101.905614	42,537.53	-3,315.93	0.01
3140X9JE6	FNMA POOL FM5660 FN 08/49 FIXED VAR				4.500000	01 Aug 2049		
		239,896.670	Local 108.645510	260,636.96	101.980772	244,648.48	-15,988.48	0.05
Original Face:		500,000.000	Base 108.645510	260,636.96	101.980772	244,648.48	-15,988.48	0.05
3140X9M93	FNMA POOL FM5783 FN 06/38 FIXED VAR				3.000000	01 Jun 2038		
		58,175.410	Local 105.382394	61,306.64	98.351261	57,216.25	-4,090.39	0.01
Original Face:		100,000.000	Base 105.382394	61,306.64	98.351261	57,216.25	-4,090.39	0.01
3140X9S63	FNMA POOL FM5940 FN 02/51 FIXED VAR				2.000000	01 Feb 2051		
		179,331.970	Local 103.427972	185,479.42	87.411426	156,756.63	-28,722.79	0.03
Original Face:		200,000.000	Base 103.427972	185,479.42	87.411426	156,756.63	-28,722.79	0.03
3140X9SV8	FNMA POOL FM5931 FN 02/51 FIXED VAR				2.500000	01 Feb 2051		
		80,445.000	Local 105.917186	85,205.08	90.938371	73,155.37	-12,049.71	0.02
Original Face:		100,000.000	Base 105.917186	85,205.08	90.938371	73,155.37	-12,049.71	0.02
3140X9TA3	FNMA POOL FM5944 FN 01/51 FIXED VAR				2.500000	01 Jan 2051		
		77,026.240	Local 105.767178	81,468.48	90.319995	69,570.10	-11,898.38	0.02
Original Face:		100,000.000	Base 105.767178	81,468.48	90.319995	69,570.10	-11,898.38	0.02
3140X9WD3	FNMA POOL FM6043 FN 06/49 FIXED VAR				3.500000	01 Jun 2049		
		94,826.610	Local 106.407874	100,902.98	97.953000	92,885.51	-8,017.47	0.02
Original Face:		180,000.000	Base 106.407874	100,902.98	97.953000	92,885.51	-8,017.47	0.02
3140X9Y82	FNMA POOL FM6134 FN 03/40 FIXED VAR				3.000000	01 Mar 2040		
		57,364.020	Local 105.183232	60,337.33	96.520237	55,367.89	-4,969.44	0.01
Original Face:		100,000.000	Base 105.183232	60,337.33	96.520237	55,367.89	-4,969.44	0.01
3140XA4L3	FNMA POOL FM7126 FN 08/48 FIXED VAR				4.500000	01 Aug 2048		
		55,449.140	Local 109.278106	60,593.77	101.939576	56,524.62	-4,069.15	0.01
Original Face:		100,000.000	Base 109.278106	60,593.77	101.939576	56,524.62	-4,069.15	0.01

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3140XA7H9	FNMA POOL FM7195 FN 09/50 FIXED VAR				2.500000	01 Sep 2050		
		90,747.040	Local 105.379636	95,628.90	90.411554	82,045.81	-13,583.09	0.02
Original Face:		100,000.000	Base 105.379636	95,628.90	90.411554	82,045.81	-13,583.09	0.02
3140XADE9	FNMA POOL FM6400 FN 03/51 FIXED VAR				2.000000	01 Mar 2051		
		89,727.940	Local 100.674561	90,333.21	87.411478	78,432.52	-11,900.69	0.02
Original Face:		100,000.000	Base 100.674561	90,333.21	87.411478	78,432.52	-11,900.69	0.02
3140XAEW8	FNMA POOL FM6448 FN 03/51 FIXED VAR				2.000000	01 Mar 2051		
		90,967.090	Local 100.554673	91,471.66	87.432694	79,534.98	-11,936.68	0.02
Original Face:		100,000.000	Base 100.554673	91,471.66	87.432694	79,534.98	-11,936.68	0.02
3140XAFA5	FNMA POOL FM6460 FN 03/51 FIXED VAR				2.500000	01 Mar 2051		
		84,754.370	Local 103.810765	87,984.16	91.024369	77,147.13	-10,837.03	0.02
Original Face:		100,000.000	Base 103.810765	87,984.16	91.024369	77,147.13	-10,837.03	0.02
3140XAH96	FNMA POOL FM6555 FN 04/51 FIXED VAR				2.000000	01 Apr 2051		
		88,844.180	Local 100.299885	89,110.61	87.428600	77,675.22	-11,435.39	0.02
Original Face:		100,000.000	Base 100.299885	89,110.61	87.428600	77,675.22	-11,435.39	0.02
3140XAKK7	FNMA POOL FM6597 FN 03/41 FIXED VAR				2.000000	01 Mar 2041		
		178,711.760	Local 90.755298	162,190.39	89.600520	160,126.67	-2,063.72	0.03
Original Face:		200,000.000	Base 90.755298	162,190.39	89.600520	160,126.67	-2,063.72	0.03
3140XARA2	FNMA POOL FM6780 FN 04/51 FIXED VAR				2.500000	01 Apr 2051		
		81,596.790	Local 103.848289	84,736.87	90.992354	74,246.84	-10,490.03	0.02
Original Face:		100,000.000	Base 103.848289	84,736.87	90.992354	74,246.84	-10,490.03	0.02
3140XB2V1	FNMA POOL FM7987 FN 07/51 FIXED VAR				2.000000	01 Jul 2051		
		92,788.230	Local 101.561771	94,237.37	87.411605	81,107.68	-13,129.69	0.02
Original Face:		100,000.000	Base 101.561771	94,237.37	87.411605	81,107.68	-13,129.69	0.02
3140XBAL4	FNMA POOL FM7210 FN 04/51 FIXED VAR				2.000000	01 Apr 2051		
		280,642.780	Local 101.576513	285,067.15	87.377947	245,219.90	-39,847.25	0.05
Original Face:		300,000.000	Base 101.576513	285,067.15	87.377947	245,219.90	-39,847.25	0.05
3140XBK82	FNMA POOL FM7518 FN 06/51 FIXED VAR				2.500000	01 Jun 2051		
		272,285.340	Local 103.935779	283,001.89	90.669541	246,879.87	-36,122.02	0.05
Original Face:		300,000.000	Base 103.935779	283,001.89	90.669541	246,879.87	-36,122.02	0.05

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3140XBS76	FNMA POOL FM7741 FN 05/51 FIXED VAR				2.500000	01 May 2051		
		85,214.980	Local 103.341455	88,062.40	90.579252	77,187.09	-10,875.31	0.02
Original Face:		100,000.000	Base 103.341455	88,062.40	90.579252	77,187.09	-10,875.31	0.02
3140XBUL2	FNMA POOL FM7786 FN 01/49 FIXED VAR				4.000000	01 Jan 2049		
		368,860.930	Local 107.658938	397,111.76	100.477579	370,622.53	-26,489.23	0.08
Original Face:		600,000.000	Base 107.658938	397,111.76	100.477579	370,622.53	-26,489.23	0.08
3140XBX62	FNMA POOL FM7900 FN 07/51 FIXED VAR				2.500000	01 Jul 2051		
		181,369.670	Local 104.366827	189,289.77	90.813609	164,708.34	-24,581.43	0.04
Original Face:		200,000.000	Base 104.366827	189,289.77	90.813609	164,708.34	-24,581.43	0.04
3140XBY38	FNMA POOL FM7929 FN 08/50 FIXED VAR				3.500000	01 Aug 2050		
		71,425.120	Local 107.040296	76,453.66	97.898235	69,923.93	-6,529.73	0.02
Original Face:		100,000.000	Base 107.040296	76,453.66	97.898235	69,923.93	-6,529.73	0.02
3140XBYG9	FNMA POOL FM7910 FN 07/51 FIXED VAR				2.500000	01 Jul 2051		
		92,307.600	Local 104.366834	96,338.52	91.130316	84,120.21	-12,218.31	0.02
Original Face:		100,000.000	Base 104.366834	96,338.52	91.130316	84,120.21	-12,218.31	0.02
3140XCCH9	FNMA POOL FM8171 FN 06/51 FIXED VAR				3.000000	01 Jun 2051		
		84,841.130	Local 94.339314	80,038.54	93.527299	79,349.62	-688.92	0.02
Original Face:		100,000.000	Base 94.339314	80,038.54	93.527299	79,349.62	-688.92	0.02
3140XCFR4	FNMA POOL FM8275 FN 06/49 FIXED VAR				3.500000	01 Jun 2049		
		67,668.410	Local 106.328950	71,951.11	97.955145	66,284.69	-5,666.42	0.01
Original Face:		100,000.000	Base 106.328950	71,951.11	97.955145	66,284.69	-5,666.42	0.01
3140XCQ68	FNMA POOL FM8576 FN 02/50 FIXED VAR				3.000000	01 Feb 2050		
		53,337.950	Local 105.570124	56,308.94	94.806795	50,568.00	-5,740.94	0.01
Original Face:		70,000.000	Base 105.570124	56,308.94	94.806795	50,568.00	-5,740.94	0.01
3140XCQ76	FNMA POOL FM8577 FN 08/51 FIXED VAR				3.000000	01 Aug 2051		
		178,601.350	Local 100.201617	178,961.44	94.833134	169,373.26	-9,588.18	0.04
Original Face:		200,000.000	Base 100.201617	178,961.44	94.833134	169,373.26	-9,588.18	0.04
3140XCT32	FNMA POOL FM8669 FN 09/47 FIXED VAR				3.500000	01 Sep 2047		
		303,942.120	Local 107.162311	325,711.40	98.065423	298,062.13	-27,649.27	0.06
Original Face:		400,000.000	Base 107.162311	325,711.40	98.065423	298,062.13	-27,649.27	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
3140XCTE8	FNMA POOL FM8648 FN 09/51 FIXED VAR				3.000000	01 Sep 2051		
		90,367.770	Local 95.318840	86,137.51	93.915880	84,869.69	-1,267.82	0.02
Original Face:		100,000.000	Base 95.318840	86,137.51	93.915880	84,869.69	-1,267.82	0.02
3140XCXQ6	FNMA POOL FM8786 FN 10/51 FIXED VAR				2.500000	01 Oct 2051		
		188,836.760	Local 89.421874	168,861.37	90.786446	171,438.18	2,576.81	0.04
Original Face:		200,000.000	Base 89.421874	168,861.37	90.786446	171,438.18	2,576.81	0.04
3140XCZ68	FNMA POOL FM8864 FN 10/51 FIXED VAR				2.500000	01 Oct 2051		
		93,527.520	Local 103.318285	96,631.03	90.895384	85,012.20	-11,618.83	0.02
Original Face:		100,000.000	Base 103.318285	96,631.03	90.895384	85,012.20	-11,618.83	0.02
3140XDBN5	FNMA POOL FM9044 FN 10/51 FIXED VAR				3.000000	01 Oct 2051		
		88,780.310	Local 96.547421	85,715.10	94.363222	83,775.96	-1,939.14	0.02
Original Face:		100,000.000	Base 96.547421	85,715.10	94.363222	83,775.96	-1,939.14	0.02
3140XDF35	FNMA POOL FM9185 FN 10/41 FIXED VAR				2.000000	01 Oct 2041		
		285,222.360	Local 102.434953	292,167.39	89.592844	255,538.82	-36,628.57	0.06
Original Face:		300,000.000	Base 102.434953	292,167.39	89.592844	255,538.82	-36,628.57	0.06
3140XDGD2	FNMA POOL FM9195 FN 10/51 FIXED VAR				2.500000	01 Oct 2051		
		94,835.840	Local 92.138352	87,380.18	90.265045	85,603.61	-1,776.57	0.02
Original Face:		100,000.000	Base 92.138352	87,380.18	90.265045	85,603.61	-1,776.57	0.02
3140XDKE5	FNMA POOL FM9292 FN 11/51 FIXED VAR				3.000000	01 Nov 2051		
		188,651.170	Local 96.500700	182,049.70	94.341064	177,975.52	-4,074.18	0.04
Original Face:		200,000.000	Base 96.500700	182,049.70	94.341064	177,975.52	-4,074.18	0.04
3140XDKM7	FNMA POOL FM9299 FN 10/51 FIXED VAR				2.000000	01 Oct 2051		
		96,393.190	Local 100.351705	96,732.21	87.376414	84,224.91	-12,507.30	0.02
Original Face:		100,000.000	Base 100.351705	96,732.21	87.376414	84,224.91	-12,507.30	0.02
3140XDMP8	FNMA POOL FM9365 FN 11/51 FIXED VAR				3.000000	01 Nov 2051		
		95,496.840	Local 100.356745	95,837.52	94.739649	90,473.37	-5,364.15	0.02
Original Face:		100,000.000	Base 100.356745	95,837.52	94.739649	90,473.37	-5,364.15	0.02
3140XDND4	FNMA POOL FM9387 FN 11/51 FIXED VAR				2.000000	01 Nov 2051		
		96,778.870	Local 99.847084	96,630.88	87.397076	84,581.90	-12,048.98	0.02
Original Face:		100,000.000	Base 99.847084	96,630.88	87.397076	84,581.90	-12,048.98	0.02

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3140XDP34	FNMA POOL FM9441 FN 04/51 FIXED VAR					2.000000	01 Apr 2051		
	279,628.950	Local		86.062502	240,655.67	87.409074	244,421.08	3,765.41	0.05
Original Face:	300,000.000	Base		86.062502	240,655.67	87.409074	244,421.08	3,765.41	0.05
3140DXB7	FNMA POOL FM9673 FN 06/49 FIXED VAR					3.500000	01 Jun 2049		
	81,162.100	Local		98.709693	80,114.86	97.847204	79,414.85	-700.01	0.02
Original Face:	100,000.000	Base		98.709693	80,114.86	97.847204	79,414.85	-700.01	0.02
3140XEAL8	FNMA POOL FM9910 FN 12/41 FIXED VAR					2.000000	01 Dec 2041		
	97,021.160	Local		101.327752	98,309.36	89.592266	86,923.46	-11,385.90	0.02
Original Face:	100,000.000	Base		101.327752	98,309.36	89.592266	86,923.46	-11,385.90	0.02
3140XEC77	FNMA POOL FM9993 FN 07/51 FIXED VAR					3.500000	01 Jul 2051		
	455,092.870	Local		97.453427	443,503.60	97.379644	443,167.82	-335.78	0.10
Original Face:	573,210.620	Base		97.453427	443,503.60	97.379644	443,167.82	-335.78	0.10
3140XFA27	FNMA POOL FS0024 FN 09/51 FIXED VAR					2.500000	01 Sep 2051		
	91,767.380	Local		97.526169	89,497.21	91.386808	83,863.28	-5,633.93	0.02
Original Face:	100,000.000	Base		97.526169	89,497.21	91.386808	83,863.28	-5,633.93	0.02
3140XFA68	FNMA POOL FS0028 FN 09/51 FIXED VAR					2.500000	01 Sep 2051		
	96,180.420	Local		89.390626	85,976.28	90.773026	87,305.88	1,329.60	0.02
Original Face:	100,000.000	Base		89.390626	85,976.28	90.773026	87,305.88	1,329.60	0.02
3140XFBC4	FNMA POOL FS0034 FN 12/51 FIXED VAR					3.000000	01 Dec 2051		
	97,155.570	Local		100.325725	97,472.03	94.584677	91,894.28	-5,577.75	0.02
Original Face:	100,000.000	Base		100.325725	97,472.03	94.584677	91,894.28	-5,577.75	0.02
3140XFBF7	FNMA POOL FS0037 FN 08/51 FIXED VAR					3.000000	01 Aug 2051		
	88,350.680	Local		99.612261	88,008.11	94.700955	83,668.94	-4,339.17	0.02
Original Face:	100,000.000	Base		99.612261	88,008.11	94.700955	83,668.94	-4,339.17	0.02
3140XFF97	FNMA POOL FS0191 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
	96,684.180	Local		100.864009	97,519.54	90.799260	87,788.52	-9,731.02	0.02
Original Face:	100,000.000	Base		100.864009	97,519.54	90.799260	87,788.52	-9,731.02	0.02
3140XFHS3	FNMA POOL FS0240 FN 01/52 FIXED VAR					3.000000	01 Jan 2052		
	96,982.240	Local		98.914224	95,929.23	94.708676	91,850.60	-4,078.63	0.02
Original Face:	100,000.000	Base		98.914224	95,929.23	94.708676	91,850.60	-4,078.63	0.02

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3140XFL74	FNMA POOL FS0349 FN 01/52 FIXED VAR				2.000000	01 Jan 2052		
		194,426.320	Local 93.539553	181,865.51	87.374966	169,879.93	-11,985.58	0.04
Original Face:		200,000.000	Base 93.539553	181,865.51	87.374966	169,879.93	-11,985.58	0.04
3140XFLM1	FNMA POOL FS0331 FN 01/52 FIXED VAR				3.000000	01 Jan 2052		
		96,827.450	Local 102.653762	99,397.02	93.605971	90,636.27	-8,760.75	0.02
Original Face:		100,000.000	Base 102.653762	99,397.02	93.605971	90,636.27	-8,760.75	0.02
3140XFMQ1	FNMA POOL FS0366 FN 01/52 FIXED VAR				2.500000	01 Jan 2052		
		96,856.900	Local 97.626777	94,558.27	91.442106	88,567.99	-5,990.28	0.02
Original Face:		100,000.000	Base 97.626777	94,558.27	91.442106	88,567.99	-5,990.28	0.02
3140XFPJ4	FNMA POOL FS0424 FN 01/52 FIXED VAR				2.500000	01 Jan 2052		
		195,910.060	Local 100.324006	196,544.82	90.802227	177,890.70	-18,654.12	0.04
Original Face:		200,000.000	Base 100.324006	196,544.82	90.802227	177,890.70	-18,654.12	0.04
3140XFPU9	FNMA POOL FS0434 FN 11/51 FIXED VAR				2.500000	01 Nov 2051		
		95,474.620	Local 96.339498	91,979.77	91.293104	87,161.74	-4,818.03	0.02
Original Face:		100,000.000	Base 96.339498	91,979.77	91.293104	87,161.74	-4,818.03	0.02
3140XFSM4	FNMA POOL FS0523 FN 02/52 FIXED VAR				2.500000	01 Feb 2052		
		194,965.420	Local 100.030862	195,025.59	90.697538	176,828.84	-18,196.75	0.04
Original Face:		200,000.000	Base 100.030862	195,025.59	90.697538	176,828.84	-18,196.75	0.04
3140XFU74	FNMA POOL FS0605 FN 02/52 FIXED VAR				2.500000	01 Feb 2052		
		391,558.060	Local 98.050907	383,926.23	90.505245	354,380.58	-29,545.65	0.08
Original Face:		400,000.000	Base 98.050907	383,926.23	90.505245	354,380.58	-29,545.65	0.08
3140XFUG4	FNMA POOL FS0582 FN 02/52 FIXED VAR				2.500000	01 Feb 2052		
		99,268.080	Local 98.379328	97,659.27	90.724776	90,060.74	-7,598.53	0.02
Original Face:		100,000.000	Base 98.379328	97,659.27	90.724776	90,060.74	-7,598.53	0.02
3140XFUH2	FNMA POOL FS0583 FN 02/52 FIXED VAR				2.500000	01 Feb 2052		
		98,187.050	Local 98.286719	96,504.83	90.539805	88,898.36	-7,606.47	0.02
Original Face:		100,000.000	Base 98.286719	96,504.83	90.539805	88,898.36	-7,606.47	0.02
3140XFUJ8	FNMA POOL FS0584 FN 02/52 FIXED VAR				2.000000	01 Feb 2052		
		97,815.740	Local 96.748243	94,635.01	87.374299	85,465.82	-9,169.19	0.02
Original Face:		100,000.000	Base 96.748243	94,635.01	87.374299	85,465.82	-9,169.19	0.02

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3140XFY88	FNMA POOL FS0734 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
	98,242.460	Local		85.937496	84,427.11	87.355245	85,819.94	1,392.83	0.02
Original Face:	100,000.000	Base		85.937496	84,427.11	87.355245	85,819.94	1,392.83	0.02
3140XGDU0	FNMA POOL FS1014 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
	98,197.540	Local		93.640238	91,952.41	87.374513	85,799.62	-6,152.79	0.02
Original Face:	100,000.000	Base		93.640238	91,952.41	87.374513	85,799.62	-6,152.79	0.02
3140XGDV8	FNMA POOL FS1015 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
	195,891.300	Local		93.578199	183,311.55	87.374657	171,159.35	-12,152.20	0.04
Original Face:	200,000.000	Base		93.578199	183,311.55	87.374657	171,159.35	-12,152.20	0.04
3140XGFQ7	FNMA POOL FS1074 FN 03/52 FIXED VAR					3.000000	01 Mar 2052		
	491,280.710	Local		100.255949	492,538.14	94.342930	463,488.62	-29,049.52	0.10
Original Face:	500,000.000	Base		100.255949	492,538.14	94.342930	463,488.62	-29,049.52	0.10
3140XGGA1	FNMA POOL FS1092 FN 04/52 FIXED VAR					3.500000	01 Apr 2052		
	0.000	Local		0.000000	-10.04	0.000000	0.00	10.04	0.00
		Base		0.000000	-10.04	0.000000	0.00	10.04	0.00
3140XGGN3	FNMA POOL FS1104 FN 11/51 FIXED VAR					2.500000	01 Nov 2051		
	95,529.810	Local		96.091325	91,795.86	91.175781	87,100.05	-4,695.81	0.02
Original Face:	100,000.000	Base		96.091325	91,795.86	91.175781	87,100.05	-4,695.81	0.02
3140XGGR4	FNMA POOL FS1107 FN 12/51 FIXED VAR					2.500000	01 Dec 2051		
	96,357.190	Local		92.892445	89,508.55	90.864607	87,554.58	-1,953.97	0.02
Original Face:	100,000.000	Base		92.892445	89,508.55	90.864607	87,554.58	-1,953.97	0.02
3140XGGW3	FNMA POOL FS1112 FN 03/52 FIXED VAR					2.000000	01 Mar 2052		
	296,447.940	Local		94.043426	278,789.80	87.778623	260,217.92	-18,571.88	0.06
Original Face:	300,000.000	Base		94.043426	278,789.80	87.778623	260,217.92	-18,571.88	0.06
3140XGL64	FNMA POOL FS1248 FN 02/47 FIXED VAR					3.000000	01 Feb 2047		
	95,461.420	Local		96.612611	92,227.77	95.696135	91,352.89	-874.88	0.02
Original Face:	100,000.000	Base		96.612611	92,227.77	95.696135	91,352.89	-874.88	0.02
3140XGLW7	FNMA POOL FS1240 FN 12/51 FIXED VAR					3.500000	01 Dec 2051		
	0.000	Local		0.000000	-2.97	0.000000	0.00	2.97	0.00
		Base		0.000000	-2.97	0.000000	0.00	2.97	0.00

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3140XGNF2	FNMA POOL FS1289 FN 03/52 FIXED VAR				3.000000	01 Mar 2052		
		197,003.440	Local 95.601062	188,337.38	94.907605	186,971.25	-1,366.13	0.04
Original Face:		200,000.000	Base 95.601062	188,337.38	94.907605	186,971.25	-1,366.13	0.04
3140XGTL3	FNMA POOL FS1454 FN 04/52 FIXED VAR				3.500000	01 Apr 2052		
		0.000	Local 0.000000	-3.89	0.000000	0.00	3.89	0.00
			Base 0.000000	-3.89	0.000000	0.00	3.89	0.00
3140XGTQ2	FNMA POOL FS1458 FN 03/50 FIXED VAR				3.500000	01 Mar 2050		
		95,141.300	Local 97.636705	92,892.83	97.965263	93,205.42	312.59	0.02
Original Face:		100,000.000	Base 97.636705	92,892.83	97.965263	93,205.42	312.59	0.02
3140XGTU3	FNMA POOL FS1462 FN 01/52 FIXED VAR				3.500000	01 Jan 2052		
		98,098.930	Local 97.457118	95,604.39	97.325425	95,475.20	-129.19	0.02
Original Face:		100,000.000	Base 97.457118	95,604.39	97.325425	95,475.20	-129.19	0.02
3140XGWC9	FNMA POOL FS1542 FN 04/42 FIXED VAR				3.000000	01 Apr 2042		
		98,627.690	Local 96.477551	95,153.58	94.839970	93,538.47	-1,615.11	0.02
Original Face:		100,000.000	Base 96.477551	95,153.58	94.839970	93,538.47	-1,615.11	0.02
3140XGWR6	FNMA POOL FS1555 FN 04/52 FIXED VAR				3.500000	01 Apr 2052		
		0.000	Local 0.000000	-3.55	0.000000	0.00	3.55	0.00
			Base 0.000000	-3.55	0.000000	0.00	3.55	0.00
3140XGWS4	FNMA POOL FS1556 FN 05/52 FIXED VAR				3.500000	01 May 2052		
		397,778.780	Local 97.686397	388,575.76	97.089557	386,201.66	-2,374.10	0.08
Original Face:		400,000.000	Base 97.686397	388,575.76	97.089557	386,201.66	-2,374.10	0.08
3140XHCP0	FNMA POOL FS1877 FN 05/52 FIXED VAR				3.000000	01 May 2052		
		0.000	Local 0.000000	-17.51	0.000000	0.00	17.51	0.00
			Base 0.000000	-17.51	0.000000	0.00	17.51	0.00
3140XHEL7	FNMA POOL FS1938 FN 02/52 FIXED VAR				2.500000	01 Feb 2052		
		198,233.740	Local 91.498536	181,380.97	90.566864	179,534.08	-1,846.89	0.04
Original Face:		200,000.000	Base 91.498536	181,380.97	90.566864	179,534.08	-1,846.89	0.04
3140XHEY9	FNMA POOL FS1950 FN 05/52 FIXED VAR				4.000000	01 May 2052		
		99,009.630	Local 100.039006	99,048.25	99.034797	98,053.99	-994.26	0.02
Original Face:		100,000.000	Base 100.039006	99,048.25	99.034797	98,053.99	-994.26	0.02

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3140XH92	FNMA POOL FS2023 FN 05/52 FIXED VAR				4.000000	01 May 2052		
		99,621.340	Local 101.435134	101,051.04	99.712381	99,334.81	-1,716.23	0.02
Original Face:		100,000.000	Base 101.435134	101,051.04	99.712381	99,334.81	-1,716.23	0.02
3140XHJF5	FNMA POOL FS2061 FN 06/52 FIXED VAR				4.000000	01 Jun 2052		
		199,397.820	Local 97.660155	194,732.22	99.246492	197,895.34	3,163.12	0.04
Original Face:		200,000.000	Base 97.660155	194,732.22	99.246492	197,895.34	3,163.12	0.04
3140XHJL2	FNMA POOL FS2066 FN 06/52 FIXED VAR				4.000000	01 Jun 2052		
		397,487.790	Local 98.562499	391,773.90	99.402126	395,111.31	3,337.41	0.09
Original Face:		400,000.000	Base 98.562499	391,773.90	99.402126	395,111.31	3,337.41	0.09
3140XHN9	FNMA POOL FS2185 FN 06/52 FIXED VAR				4.000000	01 Jun 2052		
		200,000.000	Local 97.656250	195,312.50	98.976587	197,953.17	2,640.67	0.04
Original Face:		200,000.000	Base 97.656250	195,312.50	98.976587	197,953.17	2,640.67	0.04
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR				3.000000	01 Sep 2047		
		398,392.870	Local 98.508201	392,449.65	94.876302	377,980.42	-14,469.23	0.08
Original Face:		890,000.000	Base 98.508201	392,449.65	94.876302	377,980.42	-14,469.23	0.08
31418B2M7	FNMA POOL MA2579 FN 04/36 FIXED 3				3.000000	01 Apr 2036		
		19,415.720	Local 105.283966	20,441.64	98.343618	19,094.12	-1,347.52	0.00
Original Face:		100,000.000	Base 105.283966	20,441.64	98.343618	19,094.12	-1,347.52	0.00
31418B6J0	FNMA POOL MA2672 FN 07/36 FIXED 3				3.000000	01 Jul 2036		
		114,682.780	Local 105.435018	120,915.81	98.343330	112,782.86	-8,132.95	0.02
Original Face:		500,000.000	Base 105.435018	120,915.81	98.343330	112,782.86	-8,132.95	0.02
31418BKY1	FNMA POOL MA2110 FN 12/34 FIXED 3.5				3.500000	01 Dec 2034		
		64,037.690	Local 107.345221	68,741.40	100.152064	64,135.07	-4,606.33	0.01
Original Face:		400,000.000	Base 107.345221	68,741.40	100.152064	64,135.07	-4,606.33	0.01
31418BLU8	FNMA POOL MA2138 FN 01/35 FIXED 3.5				3.500000	01 Jan 2035		
		33,495.420	Local 107.392444	35,971.55	100.152059	33,546.35	-2,425.20	0.01
Original Face:		200,000.000	Base 107.392444	35,971.55	100.152059	33,546.35	-2,425.20	0.01
31418BYV2	FNMA POOL MA2523 FN 02/36 FIXED 3				3.000000	01 Feb 2036		
		41,830.980	Local 105.293230	44,045.19	98.344182	41,138.34	-2,906.85	0.01
Original Face:		200,000.000	Base 105.293230	44,045.19	98.344182	41,138.34	-2,906.85	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
31418CAH7	FNMA POOL MA2707 FN 08/36 FIXED 3				3.000000	01 Aug 2036		
		262,355.350	Local 105.639927	277,152.00	98.343160	258,008.54	-19,143.46	0.06
Original Face:		1,100,000.000	Base 105.639927	277,152.00	98.343160	258,008.54	-19,143.46	0.06
31418CBT0	FNMA POOL MA2749 FN 09/36 FIXED 2.5				2.500000	01 Sep 2036		
		45,795.050	Local 103.771019	47,521.99	92.037877	42,148.79	-5,373.20	0.01
Original Face:		200,000.000	Base 103.771019	47,521.99	92.037877	42,148.79	-5,373.20	0.01
31418CCK8	FNMA POOL MA2773 FN 10/36 FIXED 3				3.000000	01 Oct 2036		
		313,684.220	Local 105.644852	331,391.23	97.912413	307,135.79	-24,255.44	0.07
Original Face:		1,200,000.000	Base 105.644852	331,391.23	97.912413	307,135.79	-24,255.44	0.07
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
		136,310.420	Local 105.535996	143,856.56	97.912720	133,465.24	-10,391.32	0.03
Original Face:		500,000.000	Base 105.535996	143,856.56	97.912720	133,465.24	-10,391.32	0.03
31418CMF8	FNMA POOL MA3057 FN 07/47 FIXED 3.5				3.500000	01 Jul 2047		
		48,900.860	Local 106.499865	52,079.35	98.068054	47,956.12	-4,123.23	0.01
Original Face:		300,000.000	Base 106.499865	52,079.35	98.068054	47,956.12	-4,123.23	0.01
31418CU77	FNMA POOL MA3305 FN 03/48 FIXED 3.5				3.500000	01 Mar 2048		
		19,531.670	Local 106.100298	20,723.16	97.879577	19,117.52	-1,605.64	0.00
Original Face:		100,000.000	Base 106.100298	20,723.16	97.879577	19,117.52	-1,605.64	0.00
31418CV27	FNMA POOL MA3332 FN 04/48 FIXED 3.5				3.500000	01 Apr 2048		
		70,644.580	Local 106.227074	75,043.67	98.129623	69,323.26	-5,720.41	0.01
Original Face:		370,000.000	Base 106.227074	75,043.67	98.129623	69,323.26	-5,720.41	0.01
31418DSJ2	FNMA POOL MA4120 FN 09/50 FIXED 2.5				2.500000	01 Sep 2050		
		61,363.890	Local 94.557385	58,024.09	90.420351	55,485.44	-2,538.65	0.01
Original Face:		100,000.000	Base 94.557385	58,024.09	90.420351	55,485.44	-2,538.65	0.01
31418DTQ5	FNMA POOL MA4158 FN 10/50 FIXED 2				2.000000	01 Oct 2050		
		78,720.920	Local 89.255194	70,262.51	87.597734	68,957.74	-1,304.77	0.01
Original Face:		100,000.000	Base 89.255194	70,262.51	87.597734	68,957.74	-1,304.77	0.01
31418DYB2	FNMA POOL MA4305 FN 04/51 FIXED 2				2.000000	01 Apr 2051		
		622,340.030	Local 93.700277	583,134.33	87.123178	542,202.41	-40,931.92	0.12
Original Face:		700,000.000	Base 93.700277	583,134.33	87.123178	542,202.41	-40,931.92	0.12

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STATE STREET

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31418EEE6	FNMA POOL MA4632 FN 06/42 FIXED 3					3.000000	01 Jun 2042		
	298,449.110	Local		96.025463	286,587.14	94.811616	282,964.42	-3,622.72	0.06
Original Face:	300,000.000	Base		96.025463	286,587.14	94.811616	282,964.42	-3,622.72	0.06
31572LAA4	ELLINGTON FINANCIAL MORTGAGE T EFMT 2021 2 A1 144A					0.931000	25 Jun 2066		
	94,450.790	Local		99.998772	94,449.63	90.514530	85,491.69	-8,957.94	0.02
Original Face:	140,000.000	Base		99.998772	94,449.63	90.514530	85,491.69	-8,957.94	0.02
31573CAA3	ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A1 144A					2.206000	25 Jan 2067		
	112,225.330	Local		99.998352	112,223.48	91.261780	102,418.83	-9,804.65	0.02
Original Face:	120,000.000	Base		99.998352	112,223.48	91.261780	102,418.83	-9,804.65	0.02
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 4.4					4.400000	15 Jul 2027		
	250,000.000	Local		98.671500	246,678.75	93.184033	232,960.08	-13,718.67	0.05
		Base		98.671500	246,678.75	93.184033	232,960.08	-13,718.67	0.05
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.35					5.350000	15 Jul 2047		
	60,000.000	Local		104.382417	62,629.45	84.439000	50,663.40	-11,966.05	0.01
		Base		104.382417	62,629.45	84.439000	50,663.40	-11,966.05	0.01
337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6					1.600000	15 Jan 2026		
	30,000.000	Local		100.053100	30,015.93	87.250000	26,175.00	-3,840.93	0.01
		Base		100.053100	30,015.93	87.250000	26,175.00	-3,840.93	0.01
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476					5.476000	25 Jan 2039		
	220,000.000	Local		126.265455	277,784.00	97.447078	214,383.57	-63,400.43	0.05
		Base		126.265455	277,784.00	97.447078	214,383.57	-63,400.43	0.05
35564KKY4	FREDDIE MAC STACR STACR 2021 DNA6 M2 144A					3.014220	25 Oct 2041		
	150,000.000	Local		100.000000	150,000.00	91.290100	136,935.15	-13,064.85	0.03
Original Face:	150,000.000	Base		100.000000	150,000.00	91.290100	136,935.15	-13,064.85	0.03
35564KMH9	FREDDIE MAC STACR STACR 2021 DNA7 M2 144A					3.314220	25 Nov 2041		
	260,000.000	Local		100.212746	260,553.14	90.058550	234,152.23	-26,400.91	0.05
Original Face:	260,000.000	Base		100.212746	260,553.14	90.058550	234,152.23	-26,400.91	0.05
35564KPU7	FREDDIE MAC STACR STACR 2022 DNA1 M1A 144A					2.514220	25 Jan 2042		
	460,000.000	Local		100.000000	460,000.00	96.484500	443,828.70	-16,171.30	0.10
Original Face:	460,000.000	Base		100.000000	460,000.00	96.484500	443,828.70	-16,171.30	0.10

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FUND: HBQ1



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35564KRE1	FREDDIE MAC STACR STACR 2022 DNA2 M1A 144A				2.814220	25 Feb 2042		
		361,214.960	Local 100.000000	361,214.96	97.703370	352,919.19	-8,295.77	0.08
Original Face:		410,000.000	Base 100.000000	361,214.96	97.703370	352,919.19	-8,295.77	0.08
35564KRF8	FREDDIE MAC STACR STACR 2022 DNA2 M1B 144A				3.914220	25 Feb 2042		
		110,000.000	Local 100.000000	110,000.00	92.266910	101,493.60	-8,506.40	0.02
Original Face:		110,000.000	Base 100.000000	110,000.00	92.266910	101,493.60	-8,506.40	0.02
35564KUX5	FREDDIE MAC STACR STACR 2022 DNA3 M1B 144A				4.414220	25 Apr 2042		
		280,000.000	Local 100.000000	280,000.00	94.002740	263,207.67	-16,792.33	0.06
Original Face:		280,000.000	Base 100.000000	280,000.00	94.002740	263,207.67	-16,792.33	0.06
35671DBC8	FREEMPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.450000	15 Mar 2043		
		30,000.000	Local 112.100067	33,630.02	92.505000	27,751.50	-5,878.52	0.01
			Base 112.100067	33,630.02	92.505000	27,751.50	-5,878.52	0.01
35671DBJ3	FREEMPORT MCMORAN INC COMPANY GUAR 11/34 5.4				5.400000	14 Nov 2034		
		40,000.000	Local 103.577700	41,431.08	97.591000	39,036.40	-2,394.68	0.01
			Base 103.577700	41,431.08	97.591000	39,036.40	-2,394.68	0.01
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3				3.000000	15 Sep 2042		
		41,162.540	Local 100.135439	41,218.29	95.527652	39,321.61	-1,896.68	0.01
Original Face:		200,000.000	Base 100.135439	41,218.29	95.527652	39,321.61	-1,896.68	0.01
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3				3.000000	15 Sep 2042		
		34,564.590	Local 99.421894	34,364.77	95.836431	33,125.47	-1,239.30	0.01
Original Face:		300,000.000	Base 99.421894	34,364.77	95.836431	33,125.47	-1,239.30	0.01
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3				3.000000	15 Oct 2042		
		83,582.260	Local 101.930434	85,195.76	95.832997	80,099.38	-5,096.38	0.02
Original Face:		500,000.000	Base 101.930434	85,195.76	95.832997	80,099.38	-5,096.38	0.02
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3				3.000000	20 Nov 2046		
		21,196.410	Local 103.305088	21,896.97	95.997231	20,347.97	-1,549.00	0.00
Original Face:		100,000.000	Base 103.305088	21,896.97	95.997231	20,347.97	-1,549.00	0.00
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4				4.000000	20 Jun 2047		
		105,436.340	Local 106.372518	112,155.29	100.737716	106,214.16	-5,941.13	0.02
Original Face:		700,000.000	Base 106.372518	112,155.29	100.737716	106,214.16	-5,941.13	0.02

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STATE STREET

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36179TCY9	GNMA II POOL MA4587 G2 07/47 FIXED 4						4.000000	20 Jul 2047		
	9,124.980	Local		107.794428	9,836.22	100.736995		9,192.23	-643.99	0.00
Original Face:	60,000.000	Base		107.794428	9,836.22	100.736995		9,192.23	-643.99	0.00
36179TE35	GNMA II POOL MA4654 G2 08/47 FIXED 4.5						4.500000	20 Aug 2047		
	26,649.880	Local		109.322406	29,134.29	103.852938		27,676.68	-1,457.61	0.01
Original Face:	200,000.000	Base		109.322406	29,134.29	103.852938		27,676.68	-1,457.61	0.01
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4						4.000000	20 Sep 2047		
	16,446.450	Local		103.143353	16,963.42	100.864293		16,588.60	-374.82	0.00
Original Face:	100,000.000	Base		103.143353	16,963.42	100.864293		16,588.60	-374.82	0.00
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4						4.000000	20 Nov 2047		
	84,744.890	Local		103.608336	87,802.77	100.737009		85,369.47	-2,433.30	0.02
Original Face:	500,000.000	Base		103.608336	87,802.77	100.737009		85,369.47	-2,433.30	0.02
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4						4.000000	20 Dec 2047		
	49,755.890	Local		102.872806	51,185.28	100.863589		50,185.58	-999.70	0.01
Original Face:	300,000.000	Base		102.872806	51,185.28	100.863589		50,185.58	-999.70	0.01
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5						3.500000	20 Feb 2048		
	0.000	Local		0.000000	0.63	0.000000		0.00	-0.63	0.00
		Base		0.000000	0.63	0.000000		0.00	-0.63	0.00
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4						4.000000	20 Feb 2048		
	31,187.180	Local		104.172355	32,488.42	101.033884		31,509.62	-978.80	0.01
Original Face:	200,000.000	Base		104.172355	32,488.42	101.033884		31,509.62	-978.80	0.01
36179TT96	GNMA II POOL MA5076 G2 03/48 FIXED 3						3.000000	20 Mar 2048		
	397,100.560	Local		97.377445	386,686.38	95.169089		377,916.99	-8,769.39	0.08
Original Face:	1,746,993.000	Base		97.377445	386,686.38	95.169089		377,916.99	-8,769.39	0.08
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4						4.000000	20 Mar 2048		
	14,155.810	Local		103.782475	14,691.25	100.619201		14,243.46	-447.79	0.00
Original Face:	100,000.000	Base		103.782475	14,691.25	100.619201		14,243.46	-447.79	0.00
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4						4.000000	20 Apr 2048		
	25,151.210	Local		103.755605	26,095.79	100.854003		25,366.00	-729.79	0.01
Original Face:	200,000.000	Base		103.755605	26,095.79	100.854003		25,366.00	-729.79	0.01

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36179TV77	GNMA II POOL MA5138 G2 04/48 FIXED 4.5					4.500000	20 Apr 2048		
	36,224.260	Local		108.325719	39,240.19	102.640960	37,180.93	-2,059.26	0.01
Original Face:	300,000.000	Base		108.325719	39,240.19	102.640960	37,180.93	-2,059.26	0.01
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5					4.500000	20 Jun 2048		
	72,106.700	Local		104.163829	75,109.10	102.414457	73,847.69	-1,261.41	0.02
Original Face:	642,735.000	Base		104.163829	75,109.10	102.414457	73,847.69	-1,261.41	0.02
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5					4.500000	20 Sep 2048		
	94,941.340	Local		104.106630	98,840.23	101.855707	96,703.17	-2,137.06	0.02
Original Face:	800,000.000	Base		104.106630	98,840.23	101.855707	96,703.17	-2,137.06	0.02
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5					4.500000	20 Oct 2048		
	47,902.400	Local		107.144652	51,324.86	102.600841	49,148.27	-2,176.59	0.01
Original Face:	400,000.000	Base		107.144652	51,324.86	102.600841	49,148.27	-2,176.59	0.01
36179UGD8	GNMA II POOL MA5596 G2 11/48 FIXED 4.5					4.500000	20 Nov 2048		
	91,616.420	Local		106.015701	97,127.79	101.931904	93,386.36	-3,741.43	0.02
Original Face:	800,000.000	Base		106.015701	97,127.79	101.931904	93,386.36	-3,741.43	0.02
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5					4.500000	20 Dec 2048		
	10,594.040	Local		106.967691	11,332.20	101.855707	10,790.63	-541.57	0.00
Original Face:	100,000.000	Base		106.967691	11,332.20	101.855707	10,790.63	-541.57	0.00
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5					4.500000	20 Jan 2049		
	114,817.660	Local		104.703292	120,217.87	102.379256	117,549.47	-2,668.40	0.03
Original Face:	1,143,044.000	Base		104.703292	120,217.87	102.379256	117,549.47	-2,668.40	0.03
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5					3.500000	20 Feb 2049		
	0.000	Local		0.000000	0.51	0.000000	0.00	-0.51	0.00
		Base		0.000000	0.51	0.000000	0.00	-0.51	0.00
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5					4.500000	20 Mar 2049		
	23,799.280	Local		107.790446	25,653.35	101.855707	24,240.92	-1,412.43	0.01
Original Face:	200,000.000	Base		107.790446	25,653.35	101.855707	24,240.92	-1,412.43	0.01
36179VFR6	GNMA II POOL MA6476 G2 02/50 FIXED 4					4.000000	20 Feb 2050		
	210,222.510	Local		105.979298	222,792.34	100.421332	211,108.24	-11,684.10	0.05
Original Face:	900,000.000	Base		105.979298	222,792.34	100.421332	211,108.24	-11,684.10	0.05

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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
36179VZV5	GNMA II POOL MA7056 G2 12/50 FIXED 4.5				4.500000	20 Dec 2050			
		99,140.000	Local	106.505447	105,589.50	102.257411	101,378.00	-4,211.50	0.02
		Original Face: 243,426.000	Base	106.505447	105,589.50	102.257411	101,378.00	-4,211.50	0.02
36179WJS8	GNMA II POOL MA7473 G2 07/51 FIXED 3				3.000000	20 Jul 2051			
		294,516.650	Local	105.061897	309,424.78	94.648169	278,754.62	-30,670.16	0.06
		Original Face: 350,000.000	Base	105.061897	309,424.78	94.648169	278,754.62	-30,670.16	0.06
36179WNF1	GNMA II POOL MA7590 G2 09/51 FIXED 3				3.000000	20 Sep 2051			
		987,537.640	Local	95.235576	940,487.16	94.522995	933,450.15	-7,037.01	0.20
		Original Face: 1,100,000.000	Base	95.235576	940,487.16	94.522995	933,450.15	-7,037.01	0.20
36179WXL7	GNMA II POOL MA7883 G2 02/52 FIXED 3.5				3.500000	20 Feb 2052			
		98,596.560	Local	95.129049	93,793.97	97.471646	96,103.69	2,309.72	0.02
		Original Face: 100,000.000	Base	95.129049	93,793.97	97.471646	96,103.69	2,309.72	0.02
3617MKK99	GNMA II POOL BS8420 G2 04/50 FIXED 4				4.000000	20 Apr 2050			
		41,816.210	Local	106.614971	44,582.34	102.313020	42,783.43	-1,798.91	0.01
		Original Face: 100,000.000	Base	106.614971	44,582.34	102.313020	42,783.43	-1,798.91	0.01
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5				3.500000	15 May 2050			
		51,860.120	Local	106.201548	55,076.25	99.095910	51,391.26	-3,684.99	0.01
		Original Face: 100,000.000	Base	106.201548	55,076.25	99.095910	51,391.26	-3,684.99	0.01
3617MKP78	GNMA II POOL BS8546 G2 12/50 FIXED 2.5				2.500000	20 Dec 2050			
		8,188.750	Local	106.125111	8,690.32	90.141280	7,381.44	-1,308.88	0.00
		Original Face: 10,000.000	Base	106.125111	8,690.32	90.141280	7,381.44	-1,308.88	0.00
3622A3CG3	GNMA POOL 784571 GN 06/48 FIXED 3.5				3.500000	15 Jun 2048			
		662,047.100	Local	99.220623	656,887.26	100.043347	662,334.08	5,446.82	0.14
		Original Face: 1,800,000.000	Base	99.220623	656,887.26	100.043347	662,334.08	5,446.82	0.14

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5						3.500000	20 Apr 2048		
		612,000.540	Local	101.723379	622,547.63	98.933910	605,476.06		-17,071.57	0.13
Original Face:		1,300,000.000	Base	101.723379	622,547.63	98.933910	605,476.06		-17,071.57	0.13
3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5						3.500000	20 Oct 2049		
		13,907.340	Local	102.474521	14,251.48	96.404372	13,407.28		-844.20	0.00
Original Face:		200,000.000	Base	102.474521	14,251.48	96.404372	13,407.28		-844.20	0.00
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4						4.000000	20 Feb 2048		
		154,546.810	Local	106.985411	165,342.54	100.828376	155,827.04		-9,515.50	0.03
Original Face:		700,000.000	Base	106.985411	165,342.54	100.828376	155,827.04		-9,515.50	0.03
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3						3.000000	20 Jan 2050		
		65,952.720	Local	103.023545	67,946.83	93.490185	61,659.32		-6,287.51	0.01
Original Face:		100,000.000	Base	103.023545	67,946.83	93.490185	61,659.32		-6,287.51	0.01
3622AAVK7	GNMA II POOL 785218 G2 12/50 FIXED 2						2.000000	20 Dec 2050		
		84,723.850	Local	103.548812	87,730.54	87.715945	74,316.33		-13,414.21	0.02
Original Face:		100,000.000	Base	103.548812	87,730.54	87.715945	74,316.33		-13,414.21	0.02
3622AAVL5	GNMA II POOL 785219 G2 12/50 FIXED 2						2.000000	20 Dec 2050		
		25,242.600	Local	103.697876	26,176.04	87.766081	22,154.44		-4,021.60	0.00
Original Face:		30,000.000	Base	103.697876	26,176.04	87.766081	22,154.44		-4,021.60	0.00
3622AAVM3	GNMA II POOL 785220 G2 12/50 FIXED 2						2.000000	20 Dec 2050		
		88,285.390	Local	103.876870	91,708.10	88.256754	77,917.82		-13,790.28	0.02
Original Face:		100,000.000	Base	103.876870	91,708.10	88.256754	77,917.82		-13,790.28	0.02
3622AAVN1	GNMA II POOL 785221 G2 12/50 FIXED 2						2.000000	20 Dec 2050		
		86,007.040	Local	104.115431	89,546.60	88.197265	75,855.86		-13,690.74	0.02
Original Face:		100,000.000	Base	104.115431	89,546.60	88.197265	75,855.86		-13,690.74	0.02
3622AAZY3	GNMA II POOL 785359 G2 03/51 FIXED 2						2.000000	20 Mar 2051		
		89,347.900	Local	101.607659	90,784.31	88.135905	78,747.58		-12,036.73	0.02
Original Face:		100,000.000	Base	101.607659	90,784.31	88.135905	78,747.58		-12,036.73	0.02
3622AAZZ0	GNMA II POOL 785360 G2 03/51 FIXED 2						2.000000	20 Mar 2051		
		93,448.340	Local	101.749758	95,083.46	87.709056	81,962.66		-13,120.80	0.02
Original Face:		100,000.000	Base	101.749758	95,083.46	87.709056	81,962.66		-13,120.80	0.02

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3622ABP55	GNMA II POOL 785944 G2 02/52 FIXED 3					3.000000	20 Feb 2052		
	197,461.770	Local		94.459505	186,521.41	93.918830	185,453.78	-1,067.63	0.04
Original Face:	200,000.000	Base		94.459505	186,521.41	93.918830	185,453.78	-1,067.63	0.04
3622ABUU4	GNMA II POOL 786095 G2 04/52 FIXED 3					3.000000	20 Apr 2052		
	99,026.690	Local		93.712331	92,800.22	93.414929	92,505.71	-294.51	0.02
Original Face:	100,000.000	Base		93.712331	92,800.22	93.414929	92,505.71	-294.51	0.02
3622ABV33	GNMA II POOL 786134 G2 04/52 FIXED 3					3.000000	20 Apr 2052		
	199,654.380	Local		94.459385	188,592.30	93.845377	187,366.41	-1,225.89	0.04
Original Face:	200,000.000	Base		94.459385	188,592.30	93.845377	187,366.41	-1,225.89	0.04
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		105.097175	84,077.74	98.719720	78,975.78	-5,101.96	0.02
Original Face:	80,000.000	Base		105.097175	84,077.74	98.719720	78,975.78	-5,101.96	0.02
36251PAD6	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 A4					2.850000	10 Oct 2049		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
36262MAA6	GS MORTGAGE SECURITIES TRUST GSMS 2021 IP A 144A					2.949000	15 Oct 2036		
	250,000.000	Local		100.000000	250,000.00	96.337860	240,844.65	-9,155.35	0.05
Original Face:	250,000.000	Base		100.000000	250,000.00	96.337860	240,844.65	-9,155.35	0.05
36264YAA8	GS MORTGAGE SECURITIES TRUST GSMS 2021 ROSS A 144A					3.150000	15 May 2026		
	170,000.000	Local		100.000000	170,000.00	96.468910	163,997.15	-6,002.85	0.04
Original Face:	170,000.000	Base		100.000000	170,000.00	96.468910	163,997.15	-6,002.85	0.04
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
	10,000.000	Local		116.897900	11,689.79	96.040013	9,604.00	-2,085.79	0.00
		Base		116.897900	11,689.79	96.040013	9,604.00	-2,085.79	0.00
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
	200,000.000	Local		125.588110	251,176.22	96.310888	192,621.78	-58,554.44	0.04
		Base		125.588110	251,176.22	96.310888	192,621.78	-58,554.44	0.04

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36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75				6.750000	15 Mar 2032			
		38,000.000	Local	104.388263	39,667.54	112.090304	42,594.32	2,926.78	0.01
			Base	104.388263	39,667.54	112.090304	42,594.32	2,926.78	0.01
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.250000	02 Oct 2043			
		20,000.000	Local	98.987900	19,797.58	95.538509	19,107.70	-689.88	0.00
			Base	98.987900	19,797.58	95.538509	19,107.70	-689.88	0.00
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6				6.600000	01 Apr 2036			
		10,000.000	Local	116.963000	11,696.30	101.505630	10,150.56	-1,545.74	0.00
			Base	116.963000	11,696.30	101.505630	10,150.56	-1,545.74	0.00
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049			
		80,000.000	Local	94.366575	75,493.26	93.356370	74,685.10	-808.16	0.02
			Base	94.366575	75,493.26	93.356370	74,685.10	-808.16	0.02
37045XDS2	GENERAL MOTORS FINL CO SR UNSECURED 01/32 3.1				3.100000	12 Jan 2032			
		30,000.000	Local	90.498767	27,149.63	80.599117	24,179.74	-2,969.89	0.01
			Base	90.498767	27,149.63	80.599117	24,179.74	-2,969.89	0.01
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7				3.700000	01 Apr 2024			
		10,000.000	Local	100.644100	10,064.41	100.148208	10,014.82	-49.59	0.00
			Base	100.644100	10,064.41	100.148208	10,014.82	-49.59	0.00
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.750000	01 Mar 2046			
		60,000.000	Local	101.989733	61,193.84	96.513729	57,908.24	-3,285.60	0.01
			Base	101.989733	61,193.84	96.513729	57,908.24	-3,285.60	0.01
375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65				3.650000	01 Mar 2026			
		190,000.000	Local	98.881216	187,874.31	98.315229	186,798.94	-1,075.37	0.04
			Base	98.881216	187,874.31	98.315229	186,798.94	-1,075.37	0.04
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	95.009338	199,519.61	94.559828	198,575.64	-943.97	0.04
			Base	95.009338	199,519.61	94.559828	198,575.64	-943.97	0.04

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378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125					4.125000	12 Mar 2024		
	60,000.000	Local		100.336900	60,202.14	99.569930	59,741.96	-460.18	0.01
		Base		100.336900	60,202.14	99.569930	59,741.96	-460.18	0.01
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.250000	21 Oct 2025		
	30,000.000	Local		101.935967	30,580.79	99.338084	29,801.43	-779.36	0.01
		Base		101.935967	30,580.79	99.338084	29,801.43	-779.36	0.01
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.750000	21 Oct 2045		
	160,000.000	Local		115.336050	184,537.68	93.268901	149,230.24	-35,307.44	0.03
		Base		115.336050	184,537.68	93.268901	149,230.24	-35,307.44	0.03
38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR					3.691000	05 Jun 2028		
	40,000.000	Local		100.661675	40,264.67	94.966994	37,986.80	-2,277.87	0.01
		Base		100.661675	40,264.67	94.966994	37,986.80	-2,277.87	0.01
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2					3.200000	23 Feb 2023		
	120,000.000	Local		99.389425	119,267.31	100.041110	120,049.33	782.02	0.03
		Base		99.389425	119,267.31	100.041110	120,049.33	782.02	0.03
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	490,000.000	Local		98.249051	481,420.35	96.523715	472,966.20	-8,454.15	0.10
		Base		98.249051	481,420.35	96.523715	472,966.20	-8,454.15	0.10
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
	290,000.000	Local		99.957607	289,877.06	99.746121	289,263.75	-613.31	0.06
		Base		99.957607	289,877.06	99.746121	289,263.75	-613.31	0.06
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5					3.500000	01 Apr 2025		
	80,000.000	Local		103.588750	82,871.00	98.110053	78,488.04	-4,382.96	0.02
		Base		103.588750	82,871.00	98.110053	78,488.04	-4,382.96	0.02
38141GYC2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/42 VAR					3.210000	22 Apr 2042		
	40,000.000	Local		104.462325	41,784.93	76.740110	30,696.04	-11,088.89	0.01
		Base		104.462325	41,784.93	76.740110	30,696.04	-11,088.89	0.01
38141GYK4	GOLDMAN SACHS GROUP INC SR UNSECURED 07/42 VAR					2.908000	21 Jul 2042		
	120,000.000	Local		101.294108	121,552.93	73.388577	88,066.29	-33,486.64	0.02
		Base		101.294108	121,552.93	73.388577	88,066.29	-33,486.64	0.02

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38141GYN8	GOLDMAN SACHS GROUP INC SR UNSECURED 10/32 VAR					2.650000	21 Oct 2032		
	250,000.000	Local		100.486708	251,216.77	82.600191	206,500.48	-44,716.29	0.04
		Base		100.486708	251,216.77	82.600191	206,500.48	-44,716.29	0.04
38141GZR8	GOLDMAN SACHS GROUP INC SR UNSECURED 03/28 VAR					3.615000	15 Mar 2028		
	30,000.000	Local		100.413000	30,123.90	94.775113	28,432.53	-1,691.37	0.01
		Base		100.413000	30,123.90	94.775113	28,432.53	-1,691.37	0.01
38141GZT4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 VAR					4.387000	15 Jun 2027		
	290,000.000	Local		100.000000	290,000.00	98.786188	286,479.95	-3,520.05	0.06
		Base		100.000000	290,000.00	98.786188	286,479.95	-3,520.05	0.06
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
	80,000.000	Local		99.239938	79,391.95	96.007908	76,806.33	-2,585.62	0.02
		Base		99.239938	79,391.95	96.007908	76,806.33	-2,585.62	0.02
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	240,000.000	Local		105.795846	253,910.03	95.360421	228,865.01	-25,045.02	0.05
		Base		105.795846	253,910.03	95.360421	228,865.01	-25,045.02	0.05
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					0.538380	20 Oct 2064		
	727,428.360	Local		100.028845	727,638.19	98.899110	719,420.17	-8,218.02	0.16
	Original Face: 2,000,000.000	Base		100.028845	727,638.19	98.899110	719,420.17	-8,218.02	0.16
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI					3.500000	20 Apr 2043		
	28,364.830	Local		15.807745	4,483.84	10.332670	2,930.84	-1,553.00	0.00
	Original Face: 200,000.000	Base		15.807745	4,483.84	10.332670	2,930.84	-1,553.00	0.00
38380L2S1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 FP					1.619710	20 Jun 2069		
	135,717.770	Local		99.566851	135,129.91	98.798060	134,086.52	-1,043.39	0.03
	Original Face: 200,000.000	Base		99.566851	135,129.91	98.798060	134,086.52	-1,043.39	0.03
38380MCG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 108 A					3.250000	16 May 2059		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
38380PXV1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 103 AD					1.450000	16 Jan 2063		
	311,961.160	Local		84.007467	262,070.67	83.984890	262,000.24	-70.43	0.06
	Original Face: 500,000.000	Base		84.007467	262,070.67	83.984890	262,000.24	-70.43	0.06

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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
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF					2.369710	20 Apr 2070		
	67,109.310	Local		102.679807	68,907.71	100.939910	67,740.08	-1,167.63	0.01
Original Face:	100,000.000	Base		102.679807	68,907.71	100.939910	67,740.08	-1,167.63	0.01
38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA					1.569710	20 Jul 2070		
	346,705.350	Local		99.849567	346,183.79	97.593190	338,360.81	-7,822.98	0.07
Original Face:	500,000.000	Base		99.849567	346,183.79	97.593190	338,360.81	-7,822.98	0.07
38381ETV0	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 3 IO					0.640460	16 Feb 2061		
	297,734.550	Local		6.486637	19,312.96	5.848550	17,413.15	-1,899.81	0.00
Original Face:	300,000.000	Base		6.486637	19,312.96	5.848550	17,413.15	-1,899.81	0.00
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI					2.500000	20 Aug 2050		
	84,343.650	Local		9.108570	7,682.50	14.065140	11,863.05	4,180.55	0.00
Original Face:	100,000.000	Base		9.108570	7,682.50	14.065140	11,863.05	4,180.55	0.00
38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN					2.500000	20 Aug 2050		
	84,471.190	Local		9.244004	7,808.52	14.030560	11,851.78	4,043.26	0.00
Original Face:	100,000.000	Base		9.244004	7,808.52	14.030560	11,851.78	4,043.26	0.00
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE					2.500000	20 Sep 2050		
	87,269.660	Local		9.462739	8,258.10	14.135690	12,336.17	4,078.07	0.00
Original Face:	100,000.000	Base		9.462739	8,258.10	14.135690	12,336.17	4,078.07	0.00
38382KQ97	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI					2.500000	20 Oct 2050		
	176,824.930	Local		9.882413	17,474.57	14.396240	25,456.14	7,981.57	0.01
Original Face:	200,000.000	Base		9.882413	17,474.57	14.396240	25,456.14	7,981.57	0.01
38382LXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI					2.000000	20 Dec 2050		
	422,760.610	Local		7.714978	32,615.89	11.393240	48,166.13	15,550.24	0.01
Original Face:	500,000.000	Base		7.714978	32,615.89	11.393240	48,166.13	15,550.24	0.01
38383REY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 63 LM					3.500000	20 Oct 2050		
	100,000.000	Local		92.313990	92,313.99	94.496570	94,496.57	2,182.58	0.02
Original Face:	100,000.000	Base		92.313990	92,313.99	94.496570	94,496.57	2,182.58	0.02
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1					1.100000	23 Jun 2025		
	30,000.000	Local		99.944533	29,983.36	92.396266	27,718.88	-2,264.48	0.01
		Base		99.944533	29,983.36	92.396266	27,718.88	-2,264.48	0.01

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Holdings

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



STATE STREET

As of: June 30, 2022

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404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR				4.583000	19 Jun 2029			
		220,000.000	Local 99.944559	219,878.03	96.577121	212,469.67	-7,408.36		0.05
			Base 99.944559	219,878.03	96.577121	212,469.67	-7,408.36		0.05
404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR				2.099000	04 Jun 2026			
		200,000.000	Local 100.000000	200,000.00	92.621008	185,242.02	-14,757.98		0.04
			Base 100.000000	200,000.00	92.621008	185,242.02	-14,757.98		0.04
40441LAA4	HGI CRE CLO LTD HGI 2021 FL1 A 144A				3.206000	16 Jun 2036			
		350,000.000	Local 100.000000	350,000.00	97.927800	342,747.30	-7,252.70		0.07
Original Face:		350,000.000	Base 100.000000	350,000.00	97.927800	342,747.30	-7,252.70		0.07
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8				3.800000	15 Nov 2025			
		2,000.000	Local 99.394000	1,987.88	99.403476	1,988.07	0.19		0.00
			Base 99.394000	1,987.88	99.403476	1,988.07	0.19		0.00
41161PSL8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B				2.866430	20 Jun 2035			
		44,440.400	Local 97.812328	43,468.19	93.477780	41,541.90	-1,926.29		0.01
Original Face:		1,220,000.000	Base 97.812328	43,468.19	93.477780	41,541.90	-1,926.29		0.01
411707AK8	CKE RESTAURANTS HOLDINGS INC HNGRY 2021 1A A2 144A				2.865000	20 Jun 2051			
		227,700.000	Local 100.241533	228,249.97	86.280000	196,459.56	-31,790.41		0.04
Original Face:		230,000.000	Base 100.241533	228,249.97	86.280000	196,459.56	-31,790.41		0.04
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854				4.854000	27 Apr 2035			
		110,000.000	Local 101.731000	111,904.10	98.683329	108,551.66	-3,352.44		0.02
			Base 101.731000	111,904.10	98.683329	108,551.66	-3,352.44		0.02
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025			
		20,000.000	Local 99.891000	19,978.20	92.684195	18,536.84	-1,441.36		0.00
			Base 99.891000	19,978.20	92.684195	18,536.84	-1,441.36		0.00
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9				3.900000	15 Jun 2047			
		10,000.000	Local 108.932100	10,893.21	89.963334	8,996.33	-1,896.88		0.00
			Base 108.932100	10,893.21	89.963334	8,996.33	-1,896.88		0.00
437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9				3.900000	06 Dec 2028			
		10,000.000	Local 114.641600	11,464.16	100.145167	10,014.52	-1,449.64		0.00
			Base 114.641600	11,464.16	100.145167	10,014.52	-1,449.64		0.00

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Holdings

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FUND: HBQ1



STATE STREET

As of: June 30, 2022

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437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
	40,000.000	Local		104.487925	41,795.17	94.548823	37,819.53	-3,975.64	0.01
		Base		104.487925	41,795.17	94.548823	37,819.53	-3,975.64	0.01
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7					2.700000	15 Apr 2030		
	50,000.000	Local		99.553420	49,776.71	90.929660	45,464.83	-4,311.88	0.01
		Base		99.553420	49,776.71	90.929660	45,464.83	-4,311.88	0.01
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
	50,000.000	Local		101.893980	50,946.99	85.305646	42,652.82	-8,294.17	0.01
		Base		101.893980	50,946.99	85.305646	42,652.82	-8,294.17	0.01
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
	100,000.000	Local		107.259170	107,259.17	81.699134	81,699.13	-25,560.04	0.02
		Base		107.259170	107,259.17	81.699134	81,699.13	-25,560.04	0.02
437076CP5	HOME DEPOT INC SR UNSECURED 04/32 3.25					3.250000	15 Apr 2032		
	220,000.000	Local		99.492432	218,883.35	93.429862	205,545.70	-13,337.65	0.04
		Base		99.492432	218,883.35	93.429862	205,545.70	-13,337.65	0.04
437084VN3	HOME EQUITY ASSET TRUST HEAT 2006 4 2A4					0.466860	25 Aug 2036		
	240,092.440	Local		98.350594	236,132.34	97.750140	234,690.70	-1,441.64	0.05
	Original Face: 660,000.000	Base		98.350594	236,132.34	97.750140	234,690.70	-1,441.64	0.05
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
	50,000.000	Local		99.994020	49,997.01	94.209552	47,104.78	-2,892.23	0.01
		Base		99.994020	49,997.01	94.209552	47,104.78	-2,892.23	0.01
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	40,000.000	Local		102.568200	41,027.28	97.696297	39,078.52	-1,948.76	0.01
		Base		102.568200	41,027.28	97.696297	39,078.52	-1,948.76	0.01
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
	130,000.000	Local		99.247162	129,021.31	98.219916	127,685.89	-1,335.42	0.03
		Base		99.247162	129,021.31	98.219916	127,685.89	-1,335.42	0.03
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5					4.500000	01 Apr 2025		
	10,000.000	Local		106.939700	10,693.97	100.842352	10,084.24	-609.73	0.00
		Base		106.939700	10,693.97	100.842352	10,084.24	-609.73	0.00

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444859BR2	HUMANA INC SR UNSECURED 02/32 2.15					2.150000	03 Feb 2032		
	30,000.000	Local		88.864367	26,659.31	81.212735	24,363.82	-2,295.49	0.01
		Base		88.864367	26,659.31	81.212735	24,363.82	-2,295.49	0.01
444859BT8	HUMANA INC SR UNSECURED 03/29 3.7					3.700000	23 Mar 2029		
	180,000.000	Local		99.876394	179,777.51	94.848253	170,726.86	-9,050.65	0.04
		Base		99.876394	179,777.51	94.848253	170,726.86	-9,050.65	0.04
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75					4.750000	25 Mar 2050		
	70,000.000	Local		111.402343	77,981.64	98.818460	69,172.92	-8,808.72	0.01
		Base		111.402343	77,981.64	98.818460	69,172.92	-8,808.72	0.01
458140BT6	INTEL CORP SR UNSECURED 08/28 1.6					1.600000	12 Aug 2028		
	60,000.000	Local		99.820517	59,892.31	87.642053	52,585.23	-7,307.08	0.01
		Base		99.820517	59,892.31	87.642053	52,585.23	-7,307.08	0.01
458140BW9	INTEL CORP SR UNSECURED 08/51 3.05					3.050000	12 Aug 2051		
	30,000.000	Local		99.674067	29,902.22	74.958515	22,487.55	-7,414.67	0.00
		Base		99.674067	29,902.22	74.958515	22,487.55	-7,414.67	0.00
45866FAJ3	INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.75					3.750000	21 Sep 2028		
	60,000.000	Local		100.237817	60,142.69	96.221970	57,733.18	-2,409.51	0.01
		Base		100.237817	60,142.69	96.221970	57,733.18	-2,409.51	0.01
45866FAW4	INTERCONTINENTALEXCHANGE SR UNSECURED 03/33 4.6					4.600000	15 Mar 2033		
	200,000.000	Local		101.868545	203,737.09	99.655220	199,310.44	-4,426.65	0.04
		Base		101.868545	203,737.09	99.655220	199,310.44	-4,426.65	0.04
45866FAX2	INTERCONTINENTALEXCHANGE SR UNSECURED 06/52 4.95					4.950000	15 Jun 2052		
	30,000.000	Local		102.970767	30,891.23	98.716980	29,615.09	-1,276.14	0.01
		Base		102.970767	30,891.23	98.716980	29,615.09	-1,276.14	0.01
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
	160,000.000	Local		99.850131	159,760.21	99.278483	158,845.57	-914.64	0.03
		Base		99.850131	159,760.21	99.278483	158,845.57	-914.64	0.03
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125					3.125000	14 Jul 2022		
	250,000.000	Local		99.975052	249,937.63	100.003973	250,009.93	72.30	0.05
		Base		99.975052	249,937.63	100.003973	250,009.93	72.30	0.05

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46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	60,000.000	Local	103.444117	62,066.47	95.911719	57,547.03	-4,519.44	0.01	
		Base	103.444117	62,066.47	95.911719	57,547.03	-4,519.44	0.01	
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
	220,000.000	Local	99.057855	217,927.28	99.215212	218,273.47	346.19	0.05	
		Base	99.057855	217,927.28	99.215212	218,273.47	346.19	0.05	
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625000	01 Dec 2027		
	50,000.000	Local	99.924320	49,962.16	96.128216	48,064.11	-1,898.05	0.01	
		Base	99.924320	49,962.16	96.128216	48,064.11	-1,898.05	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	93.686636	9,368.66	-631.34	0.00	
		Base	100.000000	10,000.00	93.686636	9,368.66	-631.34	0.00	
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
	240,000.000	Local	99.451475	238,683.54	96.616551	231,879.72	-6,803.82	0.05	
		Base	99.451475	238,683.54	96.616551	231,879.72	-6,803.82	0.05	
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
	120,000.000	Local	100.358992	120,430.79	97.568187	117,081.82	-3,348.97	0.03	
		Base	100.358992	120,430.79	97.568187	117,081.82	-3,348.97	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	99.717891	189,463.99	-536.01	0.04	
		Base	100.000000	190,000.00	99.717891	189,463.99	-536.01	0.04	
46647PBK1	JPMORGAN CHASE + CO SR UNSECURED 04/26 VAR					2.083000	22 Apr 2026		
	130,000.000	Local	100.000000	130,000.00	93.590783	121,668.02	-8,331.98	0.03	
		Base	100.000000	130,000.00	93.590783	121,668.02	-8,331.98	0.03	
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR					2.522000	22 Apr 2031		
	100,000.000	Local	100.604710	100,604.71	85.378410	85,378.41	-15,226.30	0.02	
		Base	100.604710	100,604.71	85.378410	85,378.41	-15,226.30	0.02	

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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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	73.800891	29,520.36	-10,479.64	0.01	
		Base	100.000000	40,000.00	73.800891	29,520.36	-10,479.64	0.01	
46647PBP0	JPMORGAN CHASE + CO SUBORDINATED 05/31 VAR					2.956000	13 May 2031		
	440,000.000	Local	106.108705	466,878.30	86.545582	380,800.56	-86,077.74	0.08	
		Base	106.108705	466,878.30	86.545582	380,800.56	-86,077.74	0.08	
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR					1.514000	01 Jun 2024		
	210,000.000	Local	100.000000	210,000.00	97.508744	204,768.36	-5,231.64	0.04	
		Base	100.000000	210,000.00	97.508744	204,768.36	-5,231.64	0.04	
46647PCC8	JPMORGAN CHASE + CO SR UNSECURED 04/32 VAR					2.580000	22 Apr 2032		
	80,000.000	Local	101.508413	81,206.73	84.162537	67,330.03	-13,876.70	0.01	
		Base	101.508413	81,206.73	84.162537	67,330.03	-13,876.70	0.01	
46647PCR5	JPMORGAN CHASE + CO SR UNSECURED 11/32 VAR					2.545000	08 Nov 2032		
	70,000.000	Local	100.000000	70,000.00	83.014767	58,110.34	-11,889.66	0.01	
		Base	100.000000	70,000.00	83.014767	58,110.34	-11,889.66	0.01	
46652DAG0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2020 MKST D 144A					3.499000	15 Dec 2036		
	380,000.000	Local	100.000000	380,000.00	93.521400	355,381.32	-24,618.68	0.08	
	Original Face: 380,000.000	Base	100.000000	380,000.00	93.521400	355,381.32	-24,618.68	0.08	
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.700000	01 Mar 2046		
	30,000.000	Local	94.483633	28,345.09	92.639966	27,791.99	-553.10	0.01	
		Base	94.483633	28,345.09	92.639966	27,791.99	-553.10	0.01	
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
	30,000.000	Local	99.099567	29,729.87	95.124985	28,537.50	-1,192.37	0.01	
		Base	99.099567	29,729.87	95.124985	28,537.50	-1,192.37	0.01	
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
	50,000.000	Local	99.930700	49,965.35	92.241174	46,120.59	-3,844.76	0.01	
		Base	99.930700	49,965.35	92.241174	46,120.59	-3,844.76	0.01	
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
	90,000.000	Local	99.949422	89,954.48	88.315984	79,484.39	-10,470.09	0.02	
		Base	99.949422	89,954.48	88.315984	79,484.39	-10,470.09	0.02	

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Books Closed

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Holdings

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



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040			
		100,000.000	Local 100.111740	100,111.74	73.445617	73,445.62	-26,666.12		0.02
			Base 100.111740	100,111.74	73.445617	73,445.62	-26,666.12		0.02
482480AL4	KLA CORP SR UNSECURED 07/32 4.65				4.650000	15 Jul 2032			
		70,000.000	Local 99.941100	69,958.77	102.270629	71,589.44	1,630.67		0.02
			Base 99.941100	69,958.77	102.270629	71,589.44	1,630.67		0.02
48275EAA4	KREF 2022 FL3 LTD KREF 2022 FL3 A 144A				3.612530	17 Feb 2039			
		460,000.000	Local 100.000000	460,000.00	96.679200	444,724.32	-15,275.68		0.10
Original Face:		460,000.000	Base 100.000000	460,000.00	96.679200	444,724.32	-15,275.68		0.10
48275RAA5	KREF 2021 FL2 LTD KREF 2021 FL2 A 144A				3.069140	15 Feb 2039			
		480,000.000	Local 100.000000	480,000.00	97.399500	467,517.60	-12,482.40		0.10
Original Face:		480,000.000	Base 100.000000	480,000.00	97.399500	467,517.60	-12,482.40		0.10
486661AF8	REPUBLIC OF KAZAKHSTAN SR UNSECURED 144A 10/44 4.875				4.875000	14 Oct 2044			
		200,000.000	Local 134.068130	268,136.26	83.028000	166,056.00	-102,080.26		0.04
			Base 134.068130	268,136.26	83.028000	166,056.00	-102,080.26		0.04
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375				5.375000	24 Apr 2030			
		340,000.000	Local 100.962644	343,272.99	88.106777	299,563.04	-43,709.95		0.06
			Base 100.962644	343,272.99	88.106777	299,563.04	-43,709.95		0.06
494368CB7	KIMBERLY CLARK CORP SR UNSECURED 03/30 3.1				3.100000	26 Mar 2030			
		20,000.000	Local 102.862850	20,572.57	93.699666	18,739.93	-1,832.64		0.00
			Base 102.862850	20,572.57	93.699666	18,739.93	-1,832.64		0.00
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25				4.250000	01 Sep 2024			
		30,000.000	Local 100.818967	30,245.69	100.134283	30,040.28	-205.41		0.01
			Base 100.818967	30,245.69	100.134283	30,040.28	-205.41		0.01
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3				4.300000	01 Jun 2025			
		50,000.000	Local 104.378760	52,189.38	99.575438	49,787.72	-2,401.66		0.01
			Base 104.378760	52,189.38	99.575438	49,787.72	-2,401.66		0.01
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55				5.550000	01 Jun 2045			
		50,000.000	Local 124.360000	62,180.00	94.573513	47,286.76	-14,893.24		0.01
			Base 124.360000	62,180.00	94.573513	47,286.76	-14,893.24		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	
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2				5.200000	01 Mar 2048			
		10,000.000	Local	116.009400	11,600.94	91.871329	9,187.13	-2,413.81	0.00
			Base	116.009400	11,600.94	91.871329	9,187.13	-2,413.81	0.00
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3				3.000000	01 Jun 2026			
		102,000.000	Local	94.592069	96,483.91	94.322762	96,209.22	-274.69	0.02
			Base	94.592069	96,483.91	94.322762	96,209.22	-274.69	0.02
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2				3.200000	08 Aug 2024			
		70,000.000	Local	99.965329	69,975.73	94.187500	65,931.25	-4,044.48	0.01
			Base	99.965329	69,975.73	94.187500	65,931.25	-4,044.48	0.01
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9				2.900000	25 Jun 2025			
		10,000.000	Local	98.755300	9,875.53	89.294961	8,929.50	-946.03	0.00
			Base	98.755300	9,875.53	89.294961	8,929.50	-946.03	0.00
52475AAA2	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS2 A1 144A				2.750000	25 Mar 2060			
		186,654.340	Local	100.478473	187,547.43	99.923110	186,510.82	-1,036.61	0.04
		Original Face: 250,000.000	Base	100.478473	187,547.43	99.923110	186,510.82	-1,036.61	0.04
52475JAA3	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS5 A1 144A				3.250000	25 Jun 2060			
		195,864.740	Local	100.607583	197,054.78	98.447330	192,823.61	-4,231.17	0.04
		Original Face: 250,000.000	Base	100.607583	197,054.78	98.447330	192,823.61	-4,231.17	0.04
52476DAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A1 144A				1.750000	25 Apr 2061			
		100,016.620	Local	100.014398	100,031.02	93.780720	93,796.31	-6,234.71	0.02
		Original Face: 120,000.000	Base	100.014398	100,031.02	93.780720	93,796.31	-6,234.71	0.02
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375				4.375000	22 Mar 2028			
		260,000.000	Local	98.500200	256,100.52	97.345292	253,097.76	-3,002.76	0.05
			Base	98.500200	256,100.52	97.345292	253,097.76	-3,002.76	0.05
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55				3.550000	15 Jan 2026			
		60,000.000	Local	99.309800	59,585.88	100.062203	60,037.32	451.44	0.01
			Base	99.309800	59,585.88	100.062203	60,037.32	451.44	0.01
539830BR9	LOCKHEED MARTIN CORP SR UNSECURED 06/32 3.9				3.900000	15 Jun 2032			
		50,000.000	Local	99.913120	49,956.56	98.963260	49,481.63	-474.93	0.01
			Base	99.913120	49,956.56	98.963260	49,481.63	-474.93	0.01

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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View Date: September 1, 2022

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539830BS7	LOCKHEED MARTIN CORP SR UNSECURED 06/53 4.15				4.150000	15 Jun 2053			
		250,000.000	Local 99.313712	248,284.28	94.101171	235,252.93	-13,031.35		0.05
			Base 99.313712	248,284.28	94.101171	235,252.93	-13,031.35		0.05
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5				4.500000	15 Apr 2030			
		130,000.000	Local 115.347115	149,951.25	99.042188	128,754.84	-21,196.41		0.03
			Base 115.347115	149,951.25	99.042188	128,754.84	-21,196.41		0.03
548661ED5	LOWE S COS INC SR UNSECURED 09/28 1.7				1.700000	15 Sep 2028			
		100,000.000	Local 99.800600	99,800.60	85.298004	85,298.00	-14,502.60		0.02
			Base 99.800600	99,800.60	85.298004	85,298.00	-14,502.60		0.02
549875AA0	LUKOIL CAPITAL DAC COMPANY GUAR 144A 04/27 2.8					26 Apr 2027			
		210,000.000	Local 100.000000	210,000.00	60.500000	127,050.00	-82,950.00		0.03
			Base 100.000000	210,000.00	60.500000	127,050.00	-82,950.00		0.03
549875AB8	LUKOIL CAPITAL DAC COMPANY GUAR 144A 10/31 3.6					26 Oct 2031			
		260,000.000	Local 100.000000	260,000.00	52.375000	136,175.00	-123,825.00		0.03
			Base 100.000000	260,000.00	52.375000	136,175.00	-123,825.00		0.03
55284AAA6	MF1 MULTIFAMILY HOUSING MORTGA MF1 2021 FL7 A 144A				3.236000	16 Oct 2036			
		480,000.000	Local 100.000000	480,000.00	96.135190	461,448.91	-18,551.09		0.10
Original Face:		480,000.000	Base 100.000000	480,000.00	96.135190	461,448.91	-18,551.09		0.10
55336VAK6	MPLX LP SR UNSECURED 03/27 4.125				4.125000	01 Mar 2027			
		20,000.000	Local 111.745950	22,349.19	96.815446	19,363.09	-2,986.10		0.00
			Base 111.745950	22,349.19	96.815446	19,363.09	-2,986.10		0.00
55336VAL4	MPLX LP SR UNSECURED 03/47 5.2				5.200000	01 Mar 2047			
		40,000.000	Local 121.039700	48,415.88	91.150641	36,460.26	-11,955.62		0.01
			Base 121.039700	48,415.88	91.150641	36,460.26	-11,955.62		0.01
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5				4.500000	15 Apr 2038			
		50,000.000	Local 95.421900	47,710.95	88.527334	44,263.67	-3,447.28		0.01
			Base 95.421900	47,710.95	88.527334	44,263.67	-3,447.28		0.01
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7				4.700000	15 Apr 2048			
		70,000.000	Local 92.696714	64,887.70	84.574048	59,201.83	-5,685.87		0.01
			Base 92.696714	64,887.70	84.574048	59,201.83	-5,685.87		0.01

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55336VAS9	MPLX LP SR UNSECURED 02/29 4.8				4.800000	15 Feb 2029			
		10,000.000	Local	100.304500	10,030.45	98.532029	9,853.20	-177.25	0.00
			Base	100.304500	10,030.45	98.532029	9,853.20	-177.25	0.00
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5				5.500000	15 Feb 2049			
		90,000.000	Local	98.742578	88,868.32	93.269659	83,942.69	-4,925.63	0.02
			Base	98.742578	88,868.32	93.269659	83,942.69	-4,925.63	0.02
55336VBP4	MPLX LP SR UNSECURED 12/47 5.2				5.200000	01 Dec 2047			
		50,000.000	Local	120.702280	60,351.14	90.331505	45,165.75	-15,185.39	0.01
			Base	120.702280	60,351.14	90.331505	45,165.75	-15,185.39	0.01
55336VBQ2	MPLX LP SR UNSECURED 08/30 2.65				2.650000	15 Aug 2030			
		100,000.000	Local	99.976320	99,976.32	83.681660	83,681.66	-16,294.66	0.02
			Base	99.976320	99,976.32	83.681660	83,681.66	-16,294.66	0.02
55903VAG8	MAGALLANES INC COMPANY GUAR 144A 03/27 3.755				3.755000	15 Mar 2027			
		40,000.000	Local	100.000000	40,000.00	93.794297	37,517.72	-2,482.28	0.01
			Base	100.000000	40,000.00	93.794297	37,517.72	-2,482.28	0.01
55903VAJ2	MAGALLANES INC COMPANY GUAR 144A 03/29 4.054				4.054000	15 Mar 2029			
		60,000.000	Local	100.000000	60,000.00	91.771843	55,063.11	-4,936.89	0.01
			Base	100.000000	60,000.00	91.771843	55,063.11	-4,936.89	0.01
55903VAL7	MAGALLANES INC COMPANY GUAR 144A 03/32 4.279				4.279000	15 Mar 2032			
		320,000.000	Local	99.891656	319,653.30	89.697294	287,031.34	-32,621.96	0.06
			Base	99.891656	319,653.30	89.697294	287,031.34	-32,621.96	0.06
55903VAN3	MAGALLANES INC COMPANY GUAR 144A 03/42 5.05				5.050000	15 Mar 2042			
		20,000.000	Local	100.692850	20,138.57	85.401379	17,080.28	-3,058.29	0.00
			Base	100.692850	20,138.57	85.401379	17,080.28	-3,058.29	0.00
55903VAQ6	MAGALLANES INC COMPANY GUAR 144A 03/52 5.141				5.141000	15 Mar 2052			
		220,000.000	Local	100.334177	220,735.19	84.484497	185,865.89	-34,869.30	0.04
			Base	100.334177	220,735.19	84.484497	185,865.89	-34,869.30	0.04
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2				3.200000	01 Apr 2030			
		150,000.000	Local	112.425967	168,638.95	93.079594	139,619.39	-29,019.56	0.03
			Base	112.425967	168,638.95	93.079594	139,619.39	-29,019.56	0.03

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571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375				2.375000	16 Jul 2040			
		80,000.000	Local	99.869213	79,895.37	73.128093	58,502.47	-21,392.90	0.01
			Base	99.869213	79,895.37	73.128093	58,502.47	-21,392.90	0.01
57629WCU2	MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 06/23 0.85				0.850000	09 Jun 2023			
		220,000.000	Local	99.981350	219,958.97	97.713282	214,969.22	-4,989.75	0.05
			Base	99.981350	219,958.97	97.713282	214,969.22	-4,989.75	0.05
57636QAB0	MASTERCARD INC SR UNSECURED 04/24 3.375				3.375000	01 Apr 2024			
		10,000.000	Local	101.689400	10,168.94	100.031082	10,003.11	-165.83	0.00
			Base	101.689400	10,168.94	100.031082	10,003.11	-165.83	0.00
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85				3.850000	26 Mar 2050			
		280,000.000	Local	122.540329	343,112.92	92.185610	258,119.71	-84,993.21	0.06
			Base	122.540329	343,112.92	92.185610	258,119.71	-84,993.21	0.06
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7				3.700000	30 Jan 2026			
		70,000.000	Local	102.689971	71,882.98	99.820156	69,874.11	-2,008.87	0.02
			Base	102.689971	71,882.98	99.820156	69,874.11	-2,008.87	0.02
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875				4.875000	09 Dec 2045			
		60,000.000	Local	103.037383	61,822.43	98.759988	59,255.99	-2,566.44	0.01
			Base	103.037383	61,822.43	98.759988	59,255.99	-2,566.44	0.01
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5				3.500000	01 Mar 2027			
		20,000.000	Local	106.981450	21,396.29	98.160591	19,632.12	-1,764.17	0.00
			Base	106.981450	21,396.29	98.160591	19,632.12	-1,764.17	0.00
58013MFF6	MCDONALD S CORP SR UNSECURED 04/28 3.8				3.800000	01 Apr 2028			
		110,000.000	Local	100.064018	110,070.42	98.154181	107,969.60	-2,100.82	0.02
			Base	100.064018	110,070.42	98.154181	107,969.60	-2,100.82	0.02
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625				3.625000	01 Sep 2049			
		10,000.000	Local	111.134700	11,113.47	83.117862	8,311.79	-2,801.68	0.00
			Base	111.134700	11,113.47	83.117862	8,311.79	-2,801.68	0.00
58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45				1.450000	01 Sep 2025			
		80,000.000	Local	99.872388	79,897.91	93.128681	74,502.94	-5,394.97	0.02
			Base	99.872388	79,897.91	93.128681	74,502.94	-5,394.97	0.02

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58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125				2.125000	01 Mar 2030		
		140,000.000	Local 102.264736	143,170.63	85.722671	120,011.74	-23,158.89	0.03
			Base 102.264736	143,170.63	85.722671	120,011.74	-23,158.89	0.03
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3				3.300000	01 Jul 2025		
		50,000.000	Local 105.256880	52,628.44	99.433551	49,716.78	-2,911.66	0.01
			Base 105.256880	52,628.44	99.433551	49,716.78	-2,911.66	0.01
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027		
		50,000.000	Local 109.996960	54,998.48	98.129069	49,064.53	-5,933.95	0.01
			Base 109.996960	54,998.48	98.129069	49,064.53	-5,933.95	0.01
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6				3.600000	01 Jul 2030		
		40,000.000	Local 99.405175	39,762.07	95.423151	38,169.26	-1,592.81	0.01
			Base 99.405175	39,762.07	95.423151	38,169.26	-1,592.81	0.01
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2				4.200000	01 Apr 2050		
		120,000.000	Local 113.362850	136,035.42	89.887231	107,864.68	-28,170.74	0.02
			Base 113.362850	136,035.42	89.887231	107,864.68	-28,170.74	0.02
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625				4.625000	15 Mar 2045		
		17,000.000	Local 104.433000	17,753.61	100.461976	17,078.54	-675.07	0.00
			Base 104.433000	17,753.61	100.461976	17,078.54	-675.07	0.00
58933YAY1	MERCK + CO INC SR UNSECURED 02/26 0.75				0.750000	24 Feb 2026		
		80,000.000	Local 99.673450	79,738.76	90.713571	72,570.86	-7,167.90	0.02
			Base 99.673450	79,738.76	90.713571	72,570.86	-7,167.90	0.02
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45				1.450000	24 Jun 2030		
		40,000.000	Local 99.303975	39,721.59	83.301321	33,320.53	-6,401.06	0.01
			Base 99.303975	39,721.59	83.301321	33,320.53	-6,401.06	0.01
5899296M5	MLCC MORTGAGE INVESTORS INC MLCC 2003 H A1				2.899000	25 Jan 2029		
		253,560.620	Local 99.340197	251,887.62	90.902000	230,491.67	-21,395.95	0.05
Original Face:		20,000,000.000	Base 99.340197	251,887.62	90.902000	230,491.67	-21,395.95	0.05
59020UMF9	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1				3.189000	25 Jul 2035		
		187,682.230	Local 99.943095	187,575.43	96.745990	181,575.03	-6,000.40	0.04
Original Face:		440,000.000	Base 99.943095	187,575.43	96.745990	181,575.03	-6,000.40	0.04

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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	
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.400000	15 Dec 2066			
		110,000.000	Local	104.843564	115,327.92	99.809564	109,790.52	-5,537.40	0.02
			Base	104.843564	115,327.92	99.809564	109,790.52	-5,537.40	0.02
59217GEH8	MET LIFE GLOB FUNDING I SECURED 144A 06/23 0.9				0.900000	08 Jun 2023			
		150,000.000	Local	99.954260	149,931.39	97.887274	146,830.91	-3,100.48	0.03
			Base	99.954260	149,931.39	97.887274	146,830.91	-3,100.48	0.03
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7				2.700000	12 Feb 2025			
		10,000.000	Local	99.071400	9,907.14	99.482438	9,948.24	41.10	0.00
			Base	99.071400	9,907.14	99.482438	9,948.24	41.10	0.00
594918BJ2	MICROSOFT CORP SR UNSECURED 11/25 3.125				3.125000	03 Nov 2025			
		340,000.000	Local	98.746338	335,737.55	100.027751	340,094.35	4,356.80	0.07
			Base	98.746338	335,737.55	100.027751	340,094.35	4,356.80	0.07
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875				2.875000	06 Feb 2024			
		220,000.000	Local	99.227109	218,299.64	99.748590	219,446.90	1,147.26	0.05
			Base	99.227109	218,299.64	99.748590	219,446.90	1,147.26	0.05
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3				3.300000	06 Feb 2027			
		150,000.000	Local	106.256793	159,385.19	99.498173	149,247.26	-10,137.93	0.03
			Base	106.256793	159,385.19	99.498173	149,247.26	-10,137.93	0.03
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921				2.921000	17 Mar 2052			
		70,000.000	Local	97.288586	68,102.01	79.482796	55,637.96	-12,464.05	0.01
			Base	97.288586	68,102.01	79.482796	55,637.96	-12,464.05	0.01
59524QAA3	MID ATLANTIC INTERSTATE SR UNSECURED 144A 05/28 4.1				4.100000	15 May 2028			
		20,000.000	Local	98.426050	19,685.21	97.736554	19,547.31	-137.90	0.00
			Base	98.426050	19,685.21	97.736554	19,547.31	-137.90	0.00
595620AT2	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/29 3.65				3.650000	15 Apr 2029			
		130,000.000	Local	99.937492	129,918.74	97.399640	126,619.53	-3,299.21	0.03
			Base	99.937492	129,918.74	97.399640	126,619.53	-3,299.21	0.03
59981AAC0	MILL CITY MORTGAGE TRUST MCMLT 2019 1 A1 144A				3.250000	25 Oct 2069			
		226,189.840	Local	102.538425	231,931.50	97.241560	219,950.53	-11,980.97	0.05
		Original Face:	470,000.000	Base	102.538425	231,931.50	97.241560	219,950.53	-11,980.97

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STATE STREET

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606822CF9	MITSUBISHI UFJ FIN GRP SR UNSECURED 04/26 VAR					3.837000	17 Apr 2026		
	200,000.000	Local	100.000000	200,000.00	98.701035	197,402.07	-2,597.93	0.04	
		Base	100.000000	200,000.00	98.701035	197,402.07	-2,597.93	0.04	
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5					1.500000	04 May 2025		
	130,000.000	Local	100.265846	130,345.60	93.442052	121,474.67	-8,870.93	0.03	
		Base	100.265846	130,345.60	93.442052	121,474.67	-8,870.93	0.03	
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	10,000.000	Local	100.000000	10,000.00	97.310337	9,731.03	-268.97	0.00	
		Base	100.000000	10,000.00	97.310337	9,731.03	-268.97	0.00	
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
	270,000.000	Local	103.435793	279,276.64	86.814855	234,400.11	-44,876.53	0.05	
		Base	103.435793	279,276.64	86.814855	234,400.11	-44,876.53	0.05	
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR					3.622000	01 Apr 2031		
	220,000.000	Local	100.000000	220,000.00	92.068051	202,549.71	-17,450.29	0.04	
		Base	100.000000	220,000.00	92.068051	202,549.71	-17,450.29	0.04	
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR					2.188000	28 Apr 2026		
	200,000.000	Local	100.048080	200,096.16	93.699242	187,398.48	-12,697.68	0.04	
		Base	100.048080	200,096.16	93.699242	187,398.48	-12,697.68	0.04	
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	170,000.000	Local	97.216765	165,268.50	95.039333	161,566.87	-3,701.63	0.03	
		Base	97.216765	165,268.50	95.039333	161,566.87	-3,701.63	0.03	
61747YEH4	MORGAN STANLEY SR UNSECURED 10/32 VAR					2.511000	20 Oct 2032		
	210,000.000	Local	101.446186	213,036.99	82.845103	173,974.72	-39,062.27	0.04	
		Base	101.446186	213,036.99	82.845103	173,974.72	-39,062.27	0.04	
61765TAF0	MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A5					3.635000	15 Oct 2048		
	80,000.000	Local	100.490750	80,392.60	98.498880	78,799.10	-1,593.50	0.02	
	Original Face:	80,000.000	Base	100.490750	80,392.60	98.498880	78,799.10	-1,593.50	0.02
62947AAF0	NP SPE X LP NPRL 2021 1A A1 144A					2.230000	19 Mar 2051		
	460,000.000	Local	99.953078	459,784.16	89.081080	409,772.97	-50,011.19	0.09	
	Original Face:	460,000.000	Base	99.953078	459,784.16	89.081080	409,772.97	-50,011.19	0.09

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62954HAW8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/25 2.7				2.700000	01 May 2025		
		40,000.000	Local 100.304900	40,121.96	95.162392	38,064.96	-2,057.00	0.01
			Base 100.304900	40,121.96	95.162392	38,064.96	-2,057.00	0.01
62955VAA4	NEW YORK MORTGAGE TRUST NYMT 2022 CP1 A1 144A				2.042400	25 Jul 2061		
		247,105.780	Local 99.999790	247,105.26	94.195410	232,762.30	-14,342.96	0.05
Original Face:		300,000.000	Base 99.999790	247,105.26	94.195410	232,762.30	-14,342.96	0.05
63940JAC3	NAVIENT STUDENT LOAN TRUST NAVSL 2017 3A A3 144A				3.309000	26 Jul 2066		
		250,000.000	Local 100.429620	251,074.05	98.659470	246,648.68	-4,425.37	0.05
Original Face:		250,000.000	Base 100.429620	251,074.05	98.659470	246,648.68	-4,425.37	0.05
64035DAC0	NELNET STUDENT LOAN TRUST NSLT 2021 A A2 144A				3.156430	20 Apr 2062		
		300,000.000	Local 100.401527	301,204.58	96.249670	288,749.01	-12,455.57	0.06
Original Face:		300,000.000	Base 100.401527	301,204.58	96.249670	288,749.01	-12,455.57	0.06
64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A1 144A				2.491880	25 Sep 2059		
		83,208.270	Local 99.999952	83,208.23	96.758770	80,511.30	-2,696.93	0.02
Original Face:		450,000.000	Base 99.999952	83,208.23	96.758770	80,511.30	-2,696.93	0.02
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A				3.500000	25 Sep 2059		
		203,447.010	Local 102.148024	207,817.10	96.599760	196,529.32	-11,287.78	0.04
Original Face:		370,000.000	Base 102.148024	207,817.10	96.599760	196,529.32	-11,287.78	0.04
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A				4.000000	25 Sep 2059		
		208,850.380	Local 110.490783	230,760.42	96.154690	200,819.44	-29,940.98	0.04
Original Face:		240,000.000	Base 110.490783	230,760.42	96.154690	200,819.44	-29,940.98	0.04
64828GBB5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B2 144A				4.250000	25 Sep 2059		
		208,850.380	Local 110.385799	230,541.16	96.105190	200,716.05	-29,825.11	0.04
Original Face:		240,000.000	Base 110.385799	230,541.16	96.105190	200,716.05	-29,825.11	0.04
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A				4.000000	25 Apr 2057		
		267,429.360	Local 102.389483	273,819.54	97.936740	261,911.60	-11,907.94	0.06
Original Face:		970,000.000	Base 102.389483	273,819.54	97.936740	261,911.60	-11,907.94	0.06
64829EAA2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 2A A1 144A				3.750000	25 Aug 2055		
		149,453.020	Local 106.141770	158,632.08	96.592240	144,360.02	-14,272.06	0.03
Original Face:		820,000.000	Base 106.141770	158,632.08	96.592240	144,360.02	-14,272.06	0.03

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64829VAD8	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018 RPL1 M2 144A				3.500000	25 Dec 2057		
		240,000.000	Local 102.925925	247,022.22	91.429950	219,431.88	-27,590.34	0.05
Original Face:		240,000.000	Base 102.925925	247,022.22	91.429950	219,431.88	-27,590.34	0.05
64830NAA9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 RPL3 A1 144A				2.750000	25 Jul 2059		
		118,638.670	Local 104.704385	124,219.89	96.685680	114,706.60	-9,513.29	0.02
Original Face:		210,000.000	Base 104.704385	124,219.89	96.685680	114,706.60	-9,513.29	0.02
64831TAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A1 144A				1.156120	27 Nov 2056		
		81,593.950	Local 100.000000	81,593.95	89.070520	72,676.16	-8,917.79	0.02
Original Face:		120,000.000	Base 100.000000	81,593.95	89.070520	72,676.16	-8,917.79	0.02
64831TAC1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A3 144A				1.516260	27 Nov 2056		
		81,593.950	Local 100.000000	81,593.95	87.962620	71,772.18	-9,821.77	0.02
Original Face:		120,000.000	Base 100.000000	81,593.95	87.962620	71,772.18	-9,821.77	0.02
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95				0.950000	24 Jun 2025		
		60,000.000	Local 99.938550	59,963.13	92.217124	55,330.27	-4,632.86	0.01
			Base 99.938550	59,963.13	92.217124	55,330.27	-4,632.86	0.01
654106AH6	NIKE INC SR UNSECURED 03/25 2.4				2.400000	27 Mar 2025		
		40,000.000	Local 103.343700	41,337.48	97.468357	38,987.34	-2,350.14	0.01
			Base 103.343700	41,337.48	97.468357	38,987.34	-2,350.14	0.01
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75				2.750000	27 Mar 2027		
		70,000.000	Local 106.127786	74,289.45	96.372879	67,461.02	-6,828.43	0.01
			Base 106.127786	74,289.45	96.372879	67,461.02	-6,828.43	0.01
654106AK9	NIKE INC SR UNSECURED 03/30 2.85				2.850000	27 Mar 2030		
		60,000.000	Local 99.882683	59,929.61	92.087226	55,252.34	-4,677.27	0.01
			Base 99.882683	59,929.61	92.087226	55,252.34	-4,677.27	0.01
654106AL7	NIKE INC SR UNSECURED 03/40 3.25				3.250000	27 Mar 2040		
		40,000.000	Local 99.426075	39,770.43	86.192749	34,477.10	-5,293.33	0.01
			Base 99.426075	39,770.43	86.192749	34,477.10	-5,293.33	0.01
654106AM5	NIKE INC SR UNSECURED 03/50 3.375				3.375000	27 Mar 2050		
		10,000.000	Local 109.651600	10,965.16	85.639018	8,563.90	-2,401.26	0.00
			Base 109.651600	10,965.16	85.639018	8,563.90	-2,401.26	0.00

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65557CBE2	NORDEA BANK ABP SR UNSECURED 144A 06/23 1				1.000000	09 Jun 2023			
		210,000.000	Local	99.967405	209,931.55	97.606253	204,973.13	-4,958.42	0.04
			Base	99.967405	209,931.55	97.606253	204,973.13	-4,958.42	0.04
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93				2.930000	15 Jan 2025			
		130,000.000	Local	98.000515	127,400.67	97.873864	127,236.02	-164.65	0.03
			Base	98.000515	127,400.67	97.873864	127,236.02	-164.65	0.03
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25				3.250000	15 Jan 2028			
		60,000.000	Local	96.148683	57,689.21	95.100176	57,060.11	-629.10	0.01
			Base	96.148683	57,689.21	95.100176	57,060.11	-629.10	0.01
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25				5.250000	01 May 2050			
		450,000.000	Local	137.162778	617,232.50	106.065425	477,294.41	-139,938.09	0.10
			Base	137.162778	617,232.50	106.065425	477,294.41	-139,938.09	0.10
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5				3.500000	01 Apr 2040			
		100,000.000	Local	101.846370	101,846.37	87.913700	87,913.70	-13,932.67	0.02
			Base	101.846370	101,846.37	87.913700	87,913.70	-13,932.67	0.02
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5				3.500000	01 Apr 2050			
		380,000.000	Local	108.800384	413,441.46	85.440028	324,672.11	-88,769.35	0.07
			Base	108.800384	413,441.46	85.440028	324,672.11	-88,769.35	0.07
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7				3.700000	01 Apr 2060			
		70,000.000	Local	108.210486	75,747.34	84.524701	59,167.29	-16,580.05	0.01
			Base	108.210486	75,747.34	84.524701	59,167.29	-16,580.05	0.01
670857AA9	ONSLow BAY FINANCIAL LLC OBX 2021 NQM2 A1 144A				1.101000	25 May 2061			
		316,930.970	Local	99.999814	316,930.38	86.797150	275,087.05	-41,843.33	0.06
		Original Face: 460,000.000	Base	99.999814	316,930.38	86.797150	275,087.05	-41,843.33	0.06
670857AC5	ONSLow BAY FINANCIAL LLC OBX 2021 NQM2 A3 144A				1.563000	25 May 2061			
		82,677.910	Local	99.999855	82,677.79	86.935430	71,876.40	-10,801.39	0.02
		Original Face: 120,000.000	Base	99.999855	82,677.79	86.935430	71,876.40	-10,801.39	0.02
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5				4.500000	22 Oct 2025			
		400,000.000	Local	100.635423	402,541.69	98.250000	393,000.00	-9,541.69	0.08
			Base	100.635423	402,541.69	98.250000	393,000.00	-9,541.69	0.08

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67114JAA8	ONSLow BAY FINANCIAL LLC OBX 2021 NQM3 A1 144A				1.054000	25 Jul 2061		
		158,232.260	Local 99.998648	158,230.12	86.553110	136,954.94	-21,275.18	0.03
Original Face:		200,000.000	Base 99.998648	158,230.12	86.553110	136,954.94	-21,275.18	0.03
67114VAA1	ONSLow BAY FINANCIAL LLC OBX 2022 NQM1 A1 144A				2.305000	25 Nov 2061		
		405,537.710	Local 99.999941	405,537.47	87.259420	353,869.85	-51,667.62	0.08
Original Face:		460,000.000	Base 99.999941	405,537.47	87.259420	353,869.85	-51,667.62	0.08
67118AAA3	OPG TRUST OPG 2021 PORT A 144A				2.483000	15 Oct 2036		
		470,000.000	Local 99.210891	466,291.19	94.090130	442,223.61	-24,067.58	0.10
Original Face:		470,000.000	Base 99.210891	466,291.19	94.090130	442,223.61	-24,067.58	0.10
67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A				1.850000	20 Nov 2050		
		204,201.520	Local 99.996244	204,193.85	91.598890	187,046.33	-17,147.52	0.04
Original Face:		210,000.000	Base 99.996244	204,193.85	91.598890	187,046.33	-17,147.52	0.04
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4				4.400000	15 Apr 2046		
		10,000.000	Local 99.092400	9,909.24	80.850977	8,085.10	-1,824.14	0.00
			Base 99.092400	9,909.24	80.850977	8,085.10	-1,824.14	0.00
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1				4.100000	15 Feb 2047		
		40,000.000	Local 96.591200	38,636.48	76.877613	30,751.05	-7,885.43	0.01
			Base 96.591200	38,636.48	76.877613	30,751.05	-7,885.43	0.01
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3				3.000000	15 Feb 2027		
		220,000.000	Local 97.002873	213,406.32	90.000000	198,000.00	-15,406.32	0.04
			Base 97.002873	213,406.32	90.000000	198,000.00	-15,406.32	0.04
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2				4.200000	15 Mar 2048		
		60,000.000	Local 97.476317	58,485.79	77.636919	46,582.15	-11,903.64	0.01
			Base 97.476317	58,485.79	77.636919	46,582.15	-11,903.64	0.01
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2				3.200000	15 Aug 2026		
		60,000.000	Local 100.439950	60,263.97	90.000000	54,000.00	-6,263.97	0.01
			Base 100.439950	60,263.97	90.000000	54,000.00	-6,263.97	0.01
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95				6.950000	01 Jul 2024		
		70,000.000	Local 107.474643	75,232.25	103.000000	72,100.00	-3,132.25	0.02
			Base 107.474643	75,232.25	103.000000	72,100.00	-3,132.25	0.02

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Books Closed

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
	60,000.000	Local	106.805500	64,083.30	99.303000	59,581.80	-4,501.50	0.01	
		Base	106.805500	64,083.30	99.303000	59,581.80	-4,501.50	0.01	
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	140,000.000	Local	129.838657	181,774.12	109.750000	153,650.00	-28,124.12	0.03	
		Base	129.838657	181,774.12	109.750000	153,650.00	-28,124.12	0.03	
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	310,000.000	Local	100.576794	311,788.06	79.250000	245,675.00	-66,113.06	0.05	
		Base	100.576794	311,788.06	79.250000	245,675.00	-66,113.06	0.05	
68389XBV6	ORACLE CORP SR UNSECURED 04/30 2.95					2.950000	01 Apr 2030		
	20,000.000	Local	91.283100	18,256.62	85.601771	17,120.35	-1,136.27	0.00	
		Base	91.283100	18,256.62	85.601771	17,120.35	-1,136.27	0.00	
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	210,000.000	Local	99.963810	209,924.00	89.680671	188,329.41	-21,594.59	0.04	
		Base	99.963810	209,924.00	89.680671	188,329.41	-21,594.59	0.04	
68389XCE3	ORACLE CORP SR UNSECURED 03/31 2.875					2.875000	25 Mar 2031		
	260,000.000	Local	100.256058	260,665.75	82.607452	214,779.38	-45,886.37	0.05	
		Base	100.256058	260,665.75	82.607452	214,779.38	-45,886.37	0.05	
68560EAB4	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/31 2.875					2.875000	11 May 2031		
	300,000.000	Local	98.933723	296,801.17	80.250000	240,750.00	-56,051.17	0.05	
		Base	98.933723	296,801.17	80.250000	240,750.00	-56,051.17	0.05	
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056					2.056000	05 Apr 2025		
	30,000.000	Local	99.999000	29,999.70	94.783049	28,434.91	-1,564.79	0.01	
		Base	99.999000	29,999.70	94.783049	28,434.91	-1,564.79	0.01	
69361JAA4	PRKCM TRUST PRKCM 2021 AFC2 A1 144A					2.071000	25 Nov 2056		
	272,597.590	Local	99.999685	272,596.73	85.392650	232,778.31	-39,818.42	0.05	
	Original Face: 290,000.000	Base	99.999685	272,596.73	85.392650	232,778.31	-39,818.42	0.05	
69369EAD1	PERTAMINA PERSERO PT SR UNSECURED 144A 05/42 6					6.000000	03 May 2042		
	210,000.000	Local	98.500005	206,850.01	95.822973	201,228.24	-5,621.77	0.04	
		Base	98.500005	206,850.01	95.822973	201,228.24	-5,621.77	0.04	

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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	
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1				2.100000	01 Aug 2027			
		40,000.000	Local	100.051875	40,020.75	83.958871	33,583.55	-6,437.20	0.01
			Base	100.051875	40,020.75	83.958871	33,583.55	-6,437.20	0.01
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5				2.500000	01 Feb 2031			
		40,000.000	Local	99.913875	39,965.55	76.692375	30,676.95	-9,288.60	0.01
			Base	99.913875	39,965.55	76.692375	30,676.95	-9,288.60	0.01
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3				3.300000	01 Aug 2040			
		20,000.000	Local	99.537800	19,907.56	69.265615	13,853.12	-6,054.44	0.00
			Base	99.537800	19,907.56	69.265615	13,853.12	-6,054.44	0.00
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5				3.500000	01 Aug 2050			
		20,000.000	Local	99.393900	19,878.78	67.218040	13,443.61	-6,435.17	0.00
			Base	99.393900	19,878.78	67.218040	13,443.61	-6,435.17	0.00
698299AW4	REPUBLIC OF PANAMA SR UNSECURED 01/36 6.7				6.700000	26 Jan 2036			
		730,000.000	Local	130.639288	953,666.80	107.956159	788,079.96	-165,586.84	0.17
		Original Face: 730,000.000	Base	130.639288	953,666.80	107.956159	788,079.96	-165,586.84	0.17
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65				1.650000	01 Jun 2025			
		60,000.000	Local	99.987883	59,992.73	94.421192	56,652.72	-3,340.01	0.01
			Base	99.987883	59,992.73	94.421192	56,652.72	-3,340.01	0.01
70450YAL7	PAYPAL HOLDINGS INC SR UNSECURED 06/32 4.4				4.400000	01 Jun 2032			
		90,000.000	Local	96.627878	86,965.09	99.274884	89,347.40	2,382.31	0.02
			Base	96.627878	86,965.09	99.274884	89,347.40	2,382.31	0.02
713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875				2.875000	15 Oct 2049			
		20,000.000	Local	104.315900	20,863.18	79.977626	15,995.53	-4,867.65	0.00
			Base	104.315900	20,863.18	79.977626	15,995.53	-4,867.65	0.00
713448EQ7	PEPSICO INC SR UNSECURED 03/25 2.25				2.250000	19 Mar 2025			
		10,000.000	Local	103.150600	10,315.06	97.476217	9,747.62	-567.44	0.00
			Base	103.150600	10,315.06	97.476217	9,747.62	-567.44	0.00
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625				2.625000	19 Mar 2027			
		10,000.000	Local	105.657500	10,565.75	96.107477	9,610.75	-955.00	0.00
			Base	105.657500	10,565.75	96.107477	9,610.75	-955.00	0.00

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
	80,000.000	Local		99.944463	79,955.57	98.329808	78,663.85	-1,291.72	0.02
		Base		99.944463	79,955.57	98.329808	78,663.85	-1,291.72	0.02
713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625					1.625000	01 May 2030		
	50,000.000	Local		99.656380	49,828.19	85.022086	42,511.04	-7,317.15	0.01
		Base		99.656380	49,828.19	85.022086	42,511.04	-7,317.15	0.01
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55					6.550000	14 Mar 2037		
	30,000.000	Local		137.686633	41,305.99	108.280095	32,484.03	-8,821.96	0.01
	Original Face: 30,000.010	Base		137.686633	41,305.99	108.280095	32,484.03	-8,821.96	0.01
715638DS8	REPUBLIC OF PERU SR UNSECURED 03/41 3.3					3.300000	11 Mar 2041		
	190,000.000	Local		97.118332	184,524.83	75.631497	143,699.84	-40,824.99	0.03
		Base		97.118332	184,524.83	75.631497	143,699.84	-40,824.99	0.03
71568PAF6	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/48 6.15					6.150000	21 May 2048		
	400,000.000	Local		114.941588	459,766.35	91.475000	365,900.00	-93,866.35	0.08
		Base		114.941588	459,766.35	91.475000	365,900.00	-93,866.35	0.08
71654QBX9	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625					5.625000	23 Jan 2046		
	440,000.000	Local		85.241450	375,062.38	56.711650	249,531.26	-125,531.12	0.05
		Base		85.241450	375,062.38	56.711650	249,531.26	-125,531.12	0.05
716564AA7	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/32 4.75					4.750000	19 Jun 2032		
	430,000.000	Local		95.584437	411,013.08	77.175000	331,852.50	-79,160.58	0.07
		Base		95.584437	411,013.08	77.175000	331,852.50	-79,160.58	0.07
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625					2.625000	01 Apr 2030		
	80,000.000	Local		102.457050	81,965.64	91.528791	73,223.03	-8,742.61	0.02
		Base		102.457050	81,965.64	91.528791	73,223.03	-8,742.61	0.02
717081EX7	PFIZER INC SR UNSECURED 05/25 0.8					0.800000	28 May 2025		
	100,000.000	Local		99.633640	99,633.64	93.194911	93,194.91	-6,438.73	0.02
		Base		99.633640	99,633.64	93.194911	93,194.91	-6,438.73	0.02
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7					1.700000	28 May 2030		
	60,000.000	Local		99.889133	59,933.48	85.323707	51,194.22	-8,739.26	0.01
		Base		99.889133	59,933.48	85.323707	51,194.22	-8,739.26	0.01

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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717081FA6	PFIZER INC SR UNSECURED 05/50 2.7					2.700000	28 May 2050		
	110,000.000	Local		102.699500	112,969.45	76.687049	84,355.75	-28,613.70	0.02
		Base		102.699500	112,969.45	76.687049	84,355.75	-28,613.70	0.02
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
	40,000.000	Local		100.178875	40,071.55	87.007327	34,802.93	-5,268.62	0.01
		Base		100.178875	40,071.55	87.007327	34,802.93	-5,268.62	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.500000	22 Aug 2022		
	10,000.000	Local		100.056200	10,005.62	99.936863	9,993.69	-11.93	0.00
		Base		100.056200	10,005.62	99.936863	9,993.69	-11.93	0.00
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.500000	02 Nov 2022		
	240,000.000	Local		99.701829	239,284.39	99.925961	239,822.31	537.92	0.05
		Base		99.701829	239,284.39	99.925961	239,822.31	537.92	0.05
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1					2.100000	01 May 2030		
	50,000.000	Local		99.505620	49,752.81	82.125015	41,062.51	-8,690.30	0.01
		Base		99.505620	49,752.81	82.125015	41,062.51	-8,690.30	0.01
718172CQ0	PHILIP MORRIS INTL INC SR UNSECURED 05/23 1.125					1.125000	01 May 2023		
	40,000.000	Local		99.905725	39,962.29	98.119841	39,247.94	-714.35	0.01
		Base		99.905725	39,962.29	98.119841	39,247.94	-714.35	0.01
723787AQ0	PIONEER NATURAL RESOURCE SR UNSECURED 08/30 1.9					1.900000	15 Aug 2030		
	80,000.000	Local		96.446200	77,156.96	81.882171	65,505.74	-11,651.22	0.01
		Base		96.446200	77,156.96	81.882171	65,505.74	-11,651.22	0.01
723787AR8	PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15					2.150000	15 Jan 2031		
	180,000.000	Local		98.945983	178,102.77	82.552272	148,594.09	-29,508.68	0.03
		Base		98.945983	178,102.77	82.552272	148,594.09	-29,508.68	0.03
723787AT4	PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125					1.125000	15 Jan 2026		
	20,000.000	Local		99.986300	19,997.26	89.450780	17,890.16	-2,107.10	0.00
		Base		99.986300	19,997.26	89.450780	17,890.16	-2,107.10	0.00
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25					1.250000	23 Jun 2025		
	20,000.000	Local		99.950450	19,990.09	91.926774	18,385.35	-1,604.74	0.00
		Base		99.950450	19,990.09	91.926774	18,385.35	-1,604.74	0.00

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742718FG9	PROCTER + GAMBLE CO/THE SR UNSECURED 03/27 2.8					2.800000	25 Mar 2027		
	10,000.000	Local		107.118700	10,711.87	96.873534	9,687.35	-1,024.52	0.00
		Base		107.118700	10,711.87	96.873534	9,687.35	-1,024.52	0.00
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030		
	30,000.000	Local		99.808300	29,942.49	94.574188	28,372.26	-1,570.23	0.01
		Base		99.808300	29,942.49	94.574188	28,372.26	-1,570.23	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	91.300182	228,250.46	-21,749.54	0.05
		Base		100.000000	250,000.00	91.300182	228,250.46	-21,749.54	0.05
75513EAC5	RAYTHEON TECH CORP SR UNSECURED 07/50 3.125					3.125000	01 Jul 2050		
	170,000.000	Local		102.016247	173,427.62	77.031581	130,953.69	-42,473.93	0.03
		Base		102.016247	173,427.62	77.031581	130,953.69	-42,473.93	0.03
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	160,000.000	Local		102.887438	164,619.90	86.424797	138,279.68	-26,340.22	0.03
		Base		102.887438	164,619.90	86.424797	138,279.68	-26,340.22	0.03
75513EBX8	RAYTHEON TECH CORP SR UNSECURED 12/24 3.15					3.150000	15 Dec 2024		
	30,000.000	Local		104.511267	31,353.38	98.863490	29,659.05	-1,694.33	0.01
		Base		104.511267	31,353.38	98.863490	29,659.05	-1,694.33	0.01
759470BD8	RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625					3.625000	12 Jan 2052		
	250,000.000	Local		98.624032	246,560.08	72.971139	182,427.85	-64,132.23	0.04
		Base		98.624032	246,560.08	72.971139	182,427.85	-64,132.23	0.04
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5					2.500000	15 Aug 2024		
	50,000.000	Local		99.929840	49,964.92	96.914320	48,457.16	-1,507.76	0.01
		Base		99.929840	49,964.92	96.914320	48,457.16	-1,507.76	0.01
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.100000	18 Jun 2050		
	250,000.000	Local		99.365672	248,414.18	100.404998	251,012.50	2,598.32	0.05
	Original Face:	250,000.000	Base	99.365672	248,414.18	100.404998	251,012.50	2,598.32	0.05
76119NAA5	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A1 144A					2.633000	25 Sep 2059		
	51,909.820	Local		99.999056	51,909.33	97.976470	50,859.41	-1,049.92	0.01
	Original Face:	380,000.000	Base	99.999056	51,909.33	97.976470	50,859.41	-1,049.92	0.01

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76119NAB3	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A2 144A					2.941000	25 Sep 2059		
	69,601.160	Local		99.999080	69,600.52	98.015700	68,220.06	-1,380.46	0.01
Original Face:	380,000.000	Base		99.999080	69,600.52	98.015700	68,220.06	-1,380.46	0.01
76119NAC1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 3 A3 144A					3.044000	25 Sep 2059		
	69,601.160	Local		99.999784	69,601.01	98.014740	68,219.40	-1,381.61	0.01
Original Face:	380,000.000	Base		99.999784	69,601.01	98.014740	68,219.40	-1,381.61	0.01
76123MAA1	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2020 2 A1 144A					1.654000	25 May 2060		
	135,985.260	Local		99.999037	135,983.95	98.851820	134,423.90	-1,560.05	0.03
Original Face:	810,000.000	Base		99.999037	135,983.95	98.851820	134,423.90	-1,560.05	0.03
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15					6.150000	15 Sep 2043		
	130,000.000	Local		114.567746	148,938.07	92.955614	120,842.30	-28,095.77	0.03
		Base		114.567746	148,938.07	92.955614	120,842.30	-28,095.77	0.03
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
	10,000.000	Local		121.887200	12,188.72	84.275126	8,427.51	-3,761.21	0.00
		Base		121.887200	12,188.72	84.275126	8,427.51	-3,761.21	0.00
780097BJ9	NATWEST GROUP PLC SR UNSECURED 06/24 VAR					4.519000	25 Jun 2024		
	320,000.000	Local		99.800816	319,362.61	99.784917	319,311.73	-50.88	0.07
		Base		99.800816	319,362.61	99.784917	319,311.73	-50.88	0.07
78015K7G3	ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6					1.600000	17 Apr 2023		
	120,000.000	Local		99.982750	119,979.30	98.894434	118,673.32	-1,305.98	0.03
		Base		99.982750	119,979.30	98.894434	118,673.32	-1,305.98	0.03
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15					1.150000	10 Jun 2025		
	70,000.000	Local		99.792643	69,854.85	92.604334	64,823.03	-5,031.82	0.01
		Base		99.792643	69,854.85	92.604334	64,823.03	-5,031.82	0.01
78397EAS5	SBALR COMMERCIAL MORTGAGE 2020 SBALR 2020 RR1 C 144A					3.979000	13 Feb 2053		
	240,000.000	Local		102.781567	246,675.76	86.528260	207,667.82	-39,007.94	0.04
Original Face:	240,000.000	Base		102.781567	246,675.76	86.528260	207,667.82	-39,007.94	0.04
78433QAA3	SG CAPITAL PARTNERS SGR 2022 1 A1 144A					3.166000	27 Mar 2062		
	436,739.640	Local		99.999602	436,737.90	95.373880	416,535.54	-20,202.36	0.09
Original Face:	450,000.000	Base		99.999602	436,737.90	95.373880	416,535.54	-20,202.36	0.09

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
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				3.333000	25 Oct 2064			
		351,375.590	Local	98.253925	345,240.31	96.996860	340,823.29	-4,417.02	0.07
Original Face:		470,000.000	Base	98.253925	345,240.31	96.996860	340,823.29	-4,417.02	0.07
78443BAG1	SLM STUDENT LOAN TRUST SLMA 2006 10 A6				0.367750	25 Mar 2044			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4				1.461220	15 Jun 2039			
		0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
78445JAA5	SLM STUDENT LOAN TRUST SLMA 2008 9 A				4.283000	25 Apr 2023			
		354,531.110	Local	100.287842	355,551.60	99.734930	353,591.35	-1,960.25	0.08
Original Face:		4,000,000.000	Base	100.287842	355,551.60	99.734930	353,591.35	-1,960.25	0.08
78448YAB7	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2A1 144A				2.729140	15 Jan 2053			
		109,754.160	Local	98.130030	107,701.79	97.193120	106,673.49	-1,028.30	0.02
Original Face:		110,000.000	Base	98.130030	107,701.79	97.193120	106,673.49	-1,028.30	0.02
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A				1.590000	15 Jan 2053			
		119,731.810	Local	99.948969	119,670.71	91.475670	109,525.48	-10,145.23	0.02
Original Face:		120,000.000	Base	99.948969	119,670.71	91.475670	109,525.48	-10,145.23	0.02
78457JAA0	SMRT SMRT 2022 MINI A 144A				2.959000	15 Jan 2039			
		210,000.000	Local	100.000000	210,000.00	96.121550	201,855.26	-8,144.74	0.04
Original Face:		210,000.000	Base	100.000000	210,000.00	96.121550	201,855.26	-8,144.74	0.04
78485KAA3	STARWOOD COMMERCIAL MORTGAGE T STWD 2022 FL3 A 144A				2.766770	15 Nov 2038			
		350,000.000	Local	100.000000	350,000.00	95.954100	335,839.35	-14,160.65	0.07
Original Face:		350,000.000	Base	100.000000	350,000.00	95.954100	335,839.35	-14,160.65	0.07
79466LAE4	SALESFORCE INC SR UNSECURED 04/23 3.25				3.250000	11 Apr 2023			
		140,000.000	Local	99.855057	139,797.08	100.273586	140,383.02	585.94	0.03
			Base	99.855057	139,797.08	100.273586	140,383.02	585.94	0.03

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80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.625				5.125000	08 Aug 2025		
		240,000.000	Local 99.797788	239,514.69	84.143000	201,943.20	-37,571.49	0.04
			Base 99.797788	239,514.69	84.143000	201,943.20	-37,571.49	0.04
81375WCS3	SECURITIZED ASSET BACKED RECEI SABR 2005 OP1 M1				2.874000	25 Jan 2035		
		96,572.180	Local 99.268330	95,865.59	93.986230	90,764.55	-5,101.04	0.02
Original Face:		140,000.000	Base 99.268330	95,865.59	93.986230	90,764.55	-5,101.04	0.02
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.000000	10 May 2046		
		150,000.000	Local 96.409520	144,614.28	89.591406	134,387.11	-10,227.17	0.03
			Base 96.409520	144,614.28	89.591406	134,387.11	-10,227.17	0.03
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875				2.875000	10 May 2026		
		120,000.000	Local 98.089258	117,707.11	96.672035	116,006.44	-1,700.67	0.03
			Base 98.089258	117,707.11	96.672035	116,006.44	-1,700.67	0.03
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75				2.750000	06 Apr 2030		
		130,000.000	Local 104.459800	135,797.74	90.464248	117,603.52	-18,194.22	0.03
			Base 104.459800	135,797.74	90.464248	117,603.52	-18,194.22	0.03
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25				3.250000	06 Apr 2050		
		280,000.000	Local 102.020632	285,657.77	79.344027	222,163.28	-63,494.49	0.05
			Base 102.020632	285,657.77	79.344027	222,163.28	-63,494.49	0.05
82652RAA7	SIERRA RECEIVABLES FUNDING CO SRFC 2021 2A A 144A				1.350000	20 Sep 2038		
		213,833.690	Local 96.390232	206,114.79	94.817460	202,751.67	-3,363.12	0.04
Original Face:		340,000.000	Base 96.390232	206,114.79	94.817460	202,751.67	-3,363.12	0.04
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375				4.375000	10 Apr 2024		
		200,000.000	Local 100.335095	200,670.19	101.599315	203,198.63	2,528.44	0.04
			Base 100.335095	200,670.19	101.599315	203,198.63	2,528.44	0.04
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5				4.500000	20 Oct 2025		
		150,000.000	Local 100.593547	150,890.32	97.224557	145,836.84	-5,053.48	0.03
			Base 100.593547	150,890.32	97.224557	145,836.84	-5,053.48	0.03
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75				4.750000	20 Oct 2028		
		140,000.000	Local 100.260243	140,364.34	94.592513	132,429.52	-7,934.82	0.03
Original Face:		140,000.000	Base 100.260243	140,364.34	94.592513	132,429.52	-7,934.82	0.03

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83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1				2.980000	01 Apr 2039		
		22,657.470	Local 100.000000	22,657.47	97.216480	22,026.79	-630.68	0.00
Original Face:		30,000.000	Base 100.000000	22,657.47	97.216480	22,026.79	-630.68	0.00
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1				2.690000	01 Jul 2044		
		50,295.690	Local 100.000000	50,295.69	92.373210	46,459.74	-3,835.95	0.01
Original Face:		60,000.000	Base 100.000000	50,295.69	92.373210	46,459.74	-3,835.95	0.01
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1				2.845000	10 Mar 2027		
		48,914.750	Local 100.000000	48,914.75	98.204690	48,036.58	-878.17	0.01
Original Face:		130,000.000	Base 100.000000	48,914.75	98.204690	48,036.58	-878.17	0.01
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1				3.113000	10 Mar 2029		
		197,839.160	Local 100.000000	197,839.16	97.803290	193,493.21	-4,345.95	0.04
Original Face:		280,000.000	Base 100.000000	197,839.16	97.803290	193,493.21	-4,345.95	0.04
83192CAC1	SMB PRIVATE EDUCATION LOAN TRU SMB 2019 B A2B 144A				2.999140	15 Jun 2037		
		325,609.550	Local 100.000000	325,609.55	100.003290	325,620.26	10.71	0.07
Original Face:		490,000.000	Base 100.000000	325,609.55	100.003290	325,620.26	10.71	0.07
83410JAA6	SOHO TRUST 2021 SOHO SOHO 2021 SOHO A 144A				2.696589	10 Aug 2038		
		470,000.000	Local 99.114089	465,836.22	86.484520	406,477.24	-59,358.98	0.09
Original Face:		470,000.000	Base 99.114089	465,836.22	86.484520	406,477.24	-59,358.98	0.09
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.250000	08 Nov 2042		
		270,000.000	Local 99.326896	268,182.62	97.677000	263,727.90	-4,454.72	0.06
			Base 99.326896	268,182.62	97.677000	263,727.90	-4,454.72	0.06
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4				4.000000	22 Jan 2024		
		380,000.000	Local 100.642821	382,442.72	99.898800	379,615.44	-2,827.28	0.08
			Base 100.642821	382,442.72	99.898800	379,615.44	-2,827.28	0.08
86358EKJ4	STRUCTURED ASSET INVESTMENT LO SAIL 2004 7 A8				3.459000	25 Aug 2034		
		155,859.430	Local 100.239421	156,232.59	96.543760	150,472.55	-5,760.04	0.03
Original Face:		160,000.000	Base 100.239421	156,232.59	96.543760	150,472.55	-5,760.04	0.03
86765BAP4	ENERGY TRANSFER LP SR UNSECURED 04/44 5.3				5.300000	01 Apr 2044		
		10,000.000	Local 106.900600	10,690.06	87.135814	8,713.58	-1,976.48	0.00
			Base 106.900600	10,690.06	87.135814	8,713.58	-1,976.48	0.00

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86765BAV1	ENERGY TRANSFER LP SR UNSECURED 10/47 5.4					5.400000	01 Oct 2047		
	50,000.000	Local		119.771520	59,885.76	88.258387	44,129.19	-15,756.57	0.01
		Base		119.771520	59,885.76	88.258387	44,129.19	-15,756.57	0.01
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029		
	460,000.000	Local		106.590859	490,317.95	98.357000	452,442.20	-37,875.75	0.10
		Base		106.590859	490,317.95	98.357000	452,442.20	-37,875.75	0.10
87020PAK3	SWEDBANK AB SR UNSECURED 144A 06/23 1.3					1.300000	02 Jun 2023		
	200,000.000	Local		99.963595	199,927.19	97.873000	195,746.00	-4,181.19	0.04
		Base		99.963595	199,927.19	97.873000	195,746.00	-4,181.19	0.04
87264ABB0	T MOBILE USA INC SR UNSECURED 04/25 3.5					3.500000	15 Apr 2025		
	70,000.000	Local		103.193286	72,235.30	97.889632	68,522.74	-3,712.56	0.01
		Base		103.193286	72,235.30	97.889632	68,522.74	-3,712.56	0.01
87264ABD6	T MOBILE USA INC SR UNSECURED 04/27 3.75					3.750000	15 Apr 2027		
	20,000.000	Local		104.277050	20,855.41	96.314716	19,262.94	-1,592.47	0.00
		Base		104.277050	20,855.41	96.314716	19,262.94	-1,592.47	0.00
87264ABF1	T MOBILE USA INC SR UNSECURED 04/30 3.875					3.875000	15 Apr 2030		
	340,000.000	Local		102.131171	347,245.98	93.580344	318,173.17	-29,072.81	0.07
		Base		102.131171	347,245.98	93.580344	318,173.17	-29,072.81	0.07
87264ABL8	T MOBILE USA INC SR UNSECURED 02/41 3					3.000000	15 Feb 2041		
	60,000.000	Local		97.734433	58,640.66	74.629489	44,777.69	-13,862.97	0.01
		Base		97.734433	58,640.66	74.629489	44,777.69	-13,862.97	0.01
87264ABN4	T MOBILE USA INC SR UNSECURED 02/51 3.3					3.300000	15 Feb 2051		
	10,000.000	Local		97.074000	9,707.40	73.266374	7,326.64	-2,380.76	0.00
		Base		97.074000	9,707.40	73.266374	7,326.64	-2,380.76	0.00
87264ABX2	T MOBILE USA INC SR UNSECURED 11/31 2.25					2.250000	15 Nov 2031		
	80,000.000	Local		99.991325	79,993.06	81.395275	65,116.22	-14,876.84	0.01
		Base		99.991325	79,993.06	81.395275	65,116.22	-14,876.84	0.01
87264ACB9	T MOBILE USA INC SR UNSECURED 02/31 2.55					2.550000	15 Feb 2031		
	50,000.000	Local		103.638420	51,819.21	84.366952	42,183.48	-9,635.73	0.01
		Base		103.638420	51,819.21	84.366952	42,183.48	-9,635.73	0.01

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87264ACQ6	T MOBILE USA INC SR UNSECURED 03/32 2.7					2.700000	15 Mar 2032		
	150,000.000	Local		99.941000	149,911.50	84.143048	126,214.57	-23,696.93	0.03
		Base		99.941000	149,911.50	84.143048	126,214.57	-23,696.93	0.03
87264ACT0	T MOBILE USA INC SR UNSECURED 10/52 3.4					3.400000	15 Oct 2052		
	150,000.000	Local		102.011587	153,017.38	74.361344	111,542.02	-41,475.36	0.02
		Base		102.011587	153,017.38	74.361344	111,542.02	-41,475.36	0.02
87277JAA9	TPG REAL ESTATE FINANCE TRTX 2022 FL5 A 144A					3.066770	15 Feb 2039		
	290,000.000	Local		100.000000	290,000.00	97.246050	282,013.55	-7,986.45	0.06
	Original Face:	Base		100.000000	290,000.00	97.246050	282,013.55	-7,986.45	0.06
872898AC5	TSMC ARIZONA CORP COMPANY GUAR 10/31 2.5					2.500000	25 Oct 2031		
	540,000.000	Local		99.758744	538,697.22	85.990744	464,350.02	-74,347.20	0.10
		Base		99.758744	538,697.22	85.990744	464,350.02	-74,347.20	0.10
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
	90,000.000	Local		102.768911	92,492.02	96.615552	86,954.00	-5,538.02	0.02
		Base		102.768911	92,492.02	96.615552	86,954.00	-5,538.02	0.02
87612KAA0	TARGA RESOURCES CORP COMPANY GUAR 07/27 5.2					5.200000	01 Jul 2027		
	170,000.000	Local		100.141529	170,240.60	100.575011	170,977.52	736.92	0.04
		Base		100.141529	170,240.60	100.575011	170,977.52	736.92	0.04
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
	150,000.000	Local		103.095187	154,642.78	89.104664	133,657.00	-20,985.78	0.03
		Base		103.095187	154,642.78	89.104664	133,657.00	-20,985.78	0.03
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9					2.900000	01 Mar 2030		
	260,000.000	Local		100.645485	261,678.26	86.584302	225,119.19	-36,559.07	0.05
		Base		100.645485	261,678.26	86.584302	225,119.19	-36,559.07	0.05
882508BD5	TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15					4.150000	15 May 2048		
	110,000.000	Local		100.389645	110,428.61	96.544930	106,199.42	-4,229.19	0.02
		Base		100.389645	110,428.61	96.544930	106,199.42	-4,229.19	0.02
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75					1.750000	04 May 2030		
	40,000.000	Local		99.857825	39,943.13	85.963387	34,385.35	-5,557.78	0.01
		Base		99.857825	39,943.13	85.963387	34,385.35	-5,557.78	0.01

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88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375					2.375000	26 Aug 2029		
	210,000.000	Local		99.268924	208,464.74	89.897275	188,784.28	-19,680.46	0.04
		Base		99.268924	208,464.74	89.897275	188,784.28	-19,680.46	0.04
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7					3.700000	15 Apr 2050		
	140,000.000	Local		112.330164	157,262.23	86.264431	120,770.20	-36,492.03	0.03
		Base		112.330164	157,262.23	86.264431	120,770.20	-36,492.03	0.03
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.550000	01 May 2037		
	30,000.000	Local		113.972967	34,191.89	100.460707	30,138.21	-4,053.68	0.01
		Base		113.972967	34,191.89	100.460707	30,138.21	-4,053.68	0.01
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
	70,000.000	Local		141.994343	99,396.04	104.788829	73,352.18	-26,043.86	0.02
		Base		141.994343	99,396.04	104.788829	73,352.18	-26,043.86	0.02
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
	50,000.000	Local		129.062580	64,531.29	92.001345	46,000.67	-18,530.62	0.01
		Base		129.062580	64,531.29	92.001345	46,000.67	-18,530.62	0.01
89114QCG1	TORONTO DOMINION BANK SR UNSECURED 06/23 0.75					0.750000	12 Jun 2023		
	130,000.000	Local		99.976431	129,969.36	97.249446	126,424.28	-3,545.08	0.03
		Base		99.976431	129,969.36	97.249446	126,424.28	-3,545.08	0.03
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15					1.150000	12 Jun 2025		
	70,000.000	Local		99.996957	69,997.87	92.348515	64,643.96	-5,353.91	0.01
		Base		99.996957	69,997.87	92.348515	64,643.96	-5,353.91	0.01
89115A2E1	TORONTO DOMINION BANK SR UNSECURED 06/32 4.456					4.456000	08 Jun 2032		
	170,000.000	Local		100.342959	170,583.03	99.182259	168,609.84	-1,973.19	0.04
		Base		100.342959	170,583.03	99.182259	168,609.84	-1,973.19	0.04
893574AF0	TRANSCONT GAS PIPE LINE SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		
	60,000.000	Local		97.698383	58,619.03	88.830790	53,298.47	-5,320.56	0.01
		Base		97.698383	58,619.03	88.830790	53,298.47	-5,320.56	0.01
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
	30,000.000	Local		111.035267	33,310.58	110.541149	33,162.34	-148.24	0.01
		Base		111.035267	33,310.58	110.541149	33,162.34	-148.24	0.01

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Books Closed

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
902613AA6	UBS GROUP AG SR UNSECURED 144A 08/30 VAR				3.126000	13 Aug 2030		
		500,000.000	Local 106.596942	532,984.71	88.638384	443,191.92	-89,792.79	0.10
			Base 106.596942	532,984.71	88.638384	443,191.92	-89,792.79	0.10
902674XN5	UBS AG LONDON SR UNSECURED 144A 06/48 4.5				4.500000	26 Jun 2048		
		200,000.000	Local 134.658800	269,317.60	95.397726	190,795.45	-78,522.15	0.04
			Base 134.658800	269,317.60	95.397726	190,795.45	-78,522.15	0.04
90278LBD0	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C15 C				5.196709	15 Dec 2051		
		200,000.000	Local 102.540830	205,081.66	93.607930	187,215.86	-17,865.80	0.04
Original Face:		200,000.000	Base 102.540830	205,081.66	93.607930	187,215.86	-17,865.80	0.04
90327QD55	USAA CAPITAL CORP SR UNSECURED 144A 05/30 2.125				2.125000	01 May 2030		
		150,000.000	Local 99.769827	149,654.74	85.865386	128,798.08	-20,856.66	0.03
			Base 99.769827	149,654.74	85.865386	128,798.08	-20,856.66	0.03
90353KBC2	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018 C13 B				4.786300	15 Oct 2051		
		220,000.000	Local 111.912218	246,206.88	95.783290	210,723.24	-35,483.64	0.05
Original Face:		220,000.000	Base 111.912218	246,206.88	95.783290	210,723.24	-35,483.64	0.05
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75				3.750000	15 Jul 2025		
		110,000.000	Local 99.902936	109,893.23	100.206436	110,227.08	333.85	0.02
			Base 99.902936	109,893.23	100.206436	110,227.08	333.85	0.02
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839				3.839000	20 Mar 2060		
		140,000.000	Local 100.162421	140,227.39	84.102648	117,743.71	-22,483.68	0.03
			Base 100.162421	140,227.39	84.102648	117,743.71	-22,483.68	0.03
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15				2.150000	05 Feb 2027		
		10,000.000	Local 99.952000	9,995.20	92.804580	9,280.46	-714.74	0.00
			Base 99.952000	9,995.20	92.804580	9,280.46	-714.74	0.00
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75				3.750000	05 Feb 2070		
		40,000.000	Local 102.309900	40,923.96	79.982092	31,992.84	-8,931.12	0.01
			Base 102.309900	40,923.96	79.982092	31,992.84	-8,931.12	0.01
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75				4.750000	08 Mar 2044		
		940,000.000	Local 94.743480	890,588.71	82.106657	771,802.58	-118,786.13	0.17
			Base 94.743480	890,588.71	82.106657	771,802.58	-118,786.13	0.17

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Books Closed

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91087BAS9	UNITED MEXICAN STATES SR UNSECURED 02/52 4.4					4.400000	12 Feb 2052		
	520,000.000	Local		98.426412	511,817.34	74.175018	385,710.09	-126,107.25	0.08
		Base		98.426412	511,817.34	74.175018	385,710.09	-126,107.25	0.08
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	160,000.000	Local		99.933100	159,892.96	93.797832	150,076.53	-9,816.43	0.03
		Base		99.933100	159,892.96	93.797832	150,076.53	-9,816.43	0.03
912810RC4	US TREASURY N/B 08/43 3.625					3.625000	15 Aug 2043		
	80,000.000	Local		104.513613	83,610.89	103.210938	82,568.75	-1,042.14	0.02
		Base		104.513613	83,610.89	103.210938	82,568.75	-1,042.14	0.02
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 Feb 2044		
	980,000.000	Local		131.083726	1,284,620.51	103.187500	1,011,237.50	-273,383.01	0.22
		Base		131.083726	1,284,620.51	103.187500	1,011,237.50	-273,383.01	0.22
912810RK6	US TREASURY N/B 02/45 2.5					2.500000	15 Feb 2045		
	180,000.000	Local		125.882528	226,588.55	85.375000	153,675.00	-72,913.55	0.03
		Base		125.882528	226,588.55	85.375000	153,675.00	-72,913.55	0.03
912810RN0	US TREASURY N/B 08/45 2.875					2.875000	15 Aug 2045		
	340,000.000	Local		97.953409	333,041.59	91.464844	310,980.47	-22,061.12	0.07
		Base		97.953409	333,041.59	91.464844	310,980.47	-22,061.12	0.07
912810RY6	US TREASURY N/B 08/47 2.75					2.750000	15 Aug 2047		
	870,000.000	Local		97.538610	848,585.91	90.085938	783,747.66	-64,838.25	0.17
		Base		97.538610	848,585.91	90.085938	783,747.66	-64,838.25	0.17
912810SL3	US TREASURY N/B 02/50 2					2.000000	15 Feb 2050		
	2,930,000.000	Local		110.901074	3,249,401.48	78.160156	2,290,092.57	-959,308.91	0.49
		Base		110.901074	3,249,401.48	78.160156	2,290,092.57	-959,308.91	0.49
912810SN9	US TREASURY N/B 05/50 1.25					1.250000	15 May 2050		
	4,350,000.000	Local		93.227283	4,055,386.80	64.199219	2,792,666.03	-1,262,720.77	0.60
		Base		93.227283	4,055,386.80	64.199219	2,792,666.03	-1,262,720.77	0.60
912810SP4	US TREASURY N/B 08/50 1.375					1.375000	15 Aug 2050		
	4,360,000.000	Local		95.341938	4,156,908.50	66.433594	2,896,504.70	-1,260,403.80	0.63
		Base		95.341938	4,156,908.50	66.433594	2,896,504.70	-1,260,403.80	0.63

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912810SQ2	US TREASURY N/B 08/40 1.125					1.125000	15 Aug 2040		
	1,920,000.000	Local		96.984506	1,862,102.52	69.507812	1,334,549.99	-527,552.53	0.29
		Base		96.984506	1,862,102.52	69.507812	1,334,549.99	-527,552.53	0.29
912810SS8	US TREASURY N/B 11/50 1.625					1.625000	15 Nov 2050		
	2,190,000.000	Local		94.616442	2,072,100.09	70.964844	1,554,130.08	-517,970.01	0.34
		Base		94.616442	2,072,100.09	70.964844	1,554,130.08	-517,970.01	0.34
912810ST6	US TREASURY N/B 11/40 1.375					1.375000	15 Nov 2040		
	900,000.000	Local		92.832832	835,495.49	72.441406	651,972.65	-183,522.84	0.14
		Base		92.832832	835,495.49	72.441406	651,972.65	-183,522.84	0.14
912810SU3	US TREASURY N/B 02/51 1.875					1.875000	15 Feb 2051		
	4,510,000.000	Local		93.875034	4,233,764.05	75.667969	3,412,625.40	-821,138.65	0.74
		Base		93.875034	4,233,764.05	75.667969	3,412,625.40	-821,138.65	0.74
912810SW9	US TREASURY N/B 02/41 1.875					1.875000	15 Feb 2041		
	710,000.000	Local		95.885159	680,784.63	78.871094	559,984.77	-120,799.86	0.12
		Base		95.885159	680,784.63	78.871094	559,984.77	-120,799.86	0.12
912810SX7	US TREASURY N/B 05/51 2.375					2.375000	15 May 2051		
	1,640,000.000	Local		102.450509	1,680,188.35	85.117188	1,395,921.88	-284,266.47	0.30
		Base		102.450509	1,680,188.35	85.117188	1,395,921.88	-284,266.47	0.30
912810SY5	US TREASURY N/B 05/41 2.25					2.250000	15 May 2041		
	740,000.000	Local		105.297346	779,200.36	83.890625	620,790.63	-158,409.73	0.13
		Base		105.297346	779,200.36	83.890625	620,790.63	-158,409.73	0.13
912810SZ2	US TREASURY N/B 08/51 2					2.000000	15 Aug 2051		
	230,000.000	Local		104.635726	240,662.17	77.960938	179,310.16	-61,352.01	0.04
		Base		104.635726	240,662.17	77.960938	179,310.16	-61,352.01	0.04
912810TA6	US TREASURY N/B 08/41 1.75					1.750000	15 Aug 2041		
	1,200,000.000	Local		96.366485	1,156,397.82	76.519531	918,234.37	-238,163.45	0.20
		Base		96.366485	1,156,397.82	76.519531	918,234.37	-238,163.45	0.20
912810TB4	US TREASURY N/B 11/51 1.875					1.875000	15 Nov 2051		
	813,000.000	Local		98.167567	798,102.32	75.687500	615,339.38	-182,762.94	0.13
		Base		98.167567	798,102.32	75.687500	615,339.38	-182,762.94	0.13

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Holdings

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FUND: HBQ1



STATE STREET

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View Date: September 1, 2022

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912810TC2	US TREASURY N/B 11/41 2		1,440,000.000	Local	100.401388	1,445,779.98	79.875000	1,150,200.00	-295,579.98	0.25
				Base	100.401388	1,445,779.98	79.875000	1,150,200.00	-295,579.98	0.25
912810TD0	US TREASURY N/B 02/52 2.25		3,874,000.000	Local	93.620225	3,626,847.52	83.000000	3,215,420.00	-411,427.52	0.69
				Base	93.620225	3,626,847.52	83.000000	3,215,420.00	-411,427.52	0.69
912810TF5	US TREASURY N/B 02/42 2.375		20,000.000	Local	102.016150	20,403.23	85.265625	17,053.13	-3,350.10	0.00
				Base	102.016150	20,403.23	85.265625	17,053.13	-3,350.10	0.00
912810TG3	US TREASURY N/B 05/52 2.875		2,110,000.000	Local	95.327715	2,011,414.79	95.234375	2,009,445.31	-1,969.48	0.43
				Base	95.327715	2,011,414.79	95.234375	2,009,445.31	-1,969.48	0.43
912810TH1	US TREASURY N/B 05/42 3.25		150,000.000	Local	100.295967	150,443.95	98.125000	147,187.50	-3,256.45	0.03
				Base	100.295967	150,443.95	98.125000	147,187.50	-3,256.45	0.03
912828ZT0	US TREASURY N/B 05/25 0.25		610,000.000	Local	99.987097	609,921.29	92.378906	563,511.33	-46,409.96	0.12
				Base	99.987097	609,921.29	92.378906	563,511.33	-46,409.96	0.12
91282CAJ0	US TREASURY N/B 08/25 0.25		190,000.000	Local	92.084700	174,960.93	91.667969	174,169.14	-791.79	0.04
				Base	92.084700	174,960.93	91.667969	174,169.14	-791.79	0.04
91282CAW1	US TREASURY N/B 11/23 0.25		10,000.000	Local	100.046900	10,004.69	96.425781	9,642.58	-362.11	0.00
				Base	100.046900	10,004.69	96.425781	9,642.58	-362.11	0.00
91282CBH3	US TREASURY N/B 01/26 0.375		140,000.000	Local	99.648850	139,508.39	91.039062	127,454.69	-12,053.70	0.03
				Base	99.648850	139,508.39	91.039062	127,454.69	-12,053.70	0.03
91282CBJ9	US TREASURY N/B 01/28 0.75		3,740,000.000	Local	99.978165	3,739,183.38	88.199219	3,298,650.79	-440,532.59	0.71
				Base	99.978165	3,739,183.38	88.199219	3,298,650.79	-440,532.59	0.71

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91282CBS9	US TREASURY N/B 03/28 1.25					1.250000	31 Mar 2028		
	1,590,000.000	Local	99.791599	1,586,686.43	90.488281	1,438,763.67	-147,922.76	0.31	
		Base	99.791599	1,586,686.43	90.488281	1,438,763.67	-147,922.76	0.31	
91282CBW0	US TREASURY N/B 04/26 0.75					0.750000	30 Apr 2026		
	340,000.000	Local	99.627579	338,733.77	91.789062	312,082.81	-26,650.96	0.07	
		Base	99.627579	338,733.77	91.789062	312,082.81	-26,650.96	0.07	
91282CBZ3	US TREASURY N/B 04/28 1.25					1.250000	30 Apr 2028		
	9,900,000.000	Local	99.335303	9,834,195.02	90.355469	8,945,191.43	-889,003.59	1.93	
		Base	99.335303	9,834,195.02	90.355469	8,945,191.43	-889,003.59	1.93	
91282CCB5	US TREASURY N/B 05/31 1.625					1.625000	15 May 2031		
	770,000.000	Local	101.571531	782,100.79	89.578125	689,751.56	-92,349.23	0.15	
		Base	101.571531	782,100.79	89.578125	689,751.56	-92,349.23	0.15	
91282CCE9	US TREASURY N/B 05/28 1.25					1.250000	31 May 2028		
	1,090,000.000	Local	99.799135	1,087,810.57	90.230469	983,512.11	-104,298.46	0.21	
		Base	99.799135	1,087,810.57	90.230469	983,512.11	-104,298.46	0.21	
91282CCS8	US TREASURY N/B 08/31 1.25					1.250000	15 Aug 2031		
	840,000.000	Local	99.276198	833,920.06	86.316406	725,057.81	-108,862.25	0.16	
		Base	99.276198	833,920.06	86.316406	725,057.81	-108,862.25	0.16	
91282CCV1	US TREASURY N/B 08/28 1.125					1.125000	31 Aug 2028		
	1,740,000.000	Local	99.940430	1,738,963.49	89.164062	1,551,454.68	-187,508.81	0.34	
		Base	99.940430	1,738,963.49	89.164062	1,551,454.68	-187,508.81	0.34	
91282CDF5	US TREASURY N/B 10/28 1.375					1.375000	31 Oct 2028		
	180,000.000	Local	99.481717	179,067.09	90.324219	162,583.59	-16,483.50	0.04	
		Base	99.481717	179,067.09	90.324219	162,583.59	-16,483.50	0.04	
91282CDY4	US TREASURY N/B 02/32 1.875					1.875000	15 Feb 2032		
	0.000	Local	0.000000	0.35	0.000000	0.00	-0.35	0.00	
		Base	0.000000	0.35	0.000000	0.00	-0.35	0.00	
91282CEM9	US TREASURY N/B 04/29 2.875					2.875000	30 Apr 2029		
	1,120,000.000	Local	99.796674	1,117,722.75	99.015625	1,108,975.00	-8,747.75	0.24	
		Base	99.796674	1,117,722.75	99.015625	1,108,975.00	-8,747.75	0.24	

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Books Closed

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Holdings

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



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
91282CEP2	US TREASURY N/B 05/32 2.875				2.875000	15 May 2032			
		140,000.000	Local	95.756029	134,058.44	99.171875	138,840.63	4,782.19	0.03
			Base	95.756029	134,058.44	99.171875	138,840.63	4,782.19	0.03
913017CY3	RAYTHEON TECH CORP SR UNSECURED 11/28 4.125				4.125000	16 Nov 2028			
		70,000.000	Local	99.736786	69,815.75	98.867987	69,207.59	-608.16	0.01
			Base	99.736786	69,815.75	98.867987	69,207.59	-608.16	0.01
913017DD8	RAYTHEON TECH CORP SR UNSECURED 08/25 3.95				3.950000	16 Aug 2025			
		80,000.000	Local	99.681525	79,745.22	100.301897	80,241.52	496.30	0.02
			Base	99.681525	79,745.22	100.301897	80,241.52	496.30	0.02
91324PBN1	UNITEDHEALTH GROUP INC SR UNSECURED 10/40 5.7				5.700000	15 Oct 2040			
		50,000.000	Local	115.972120	57,986.06	109.920535	54,960.27	-3,025.79	0.01
			Base	115.972120	57,986.06	109.920535	54,960.27	-3,025.79	0.01
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75				3.750000	15 Jul 2025			
		80,000.000	Local	103.413338	82,730.67	99.959598	79,967.68	-2,762.99	0.02
			Base	103.413338	82,730.67	99.959598	79,967.68	-2,762.99	0.02
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375				2.375000	15 Oct 2022			
		10,000.000	Local	100.367500	10,036.75	99.994542	9,999.45	-37.30	0.00
			Base	100.367500	10,036.75	99.994542	9,999.45	-37.30	0.00
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25				4.250000	15 Jun 2048			
		20,000.000	Local	126.556200	25,311.24	93.849720	18,769.94	-6,541.30	0.00
			Base	126.556200	25,311.24	93.849720	18,769.94	-6,541.30	0.00
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875				3.875000	15 Dec 2028			
		40,000.000	Local	101.156700	40,462.68	99.647250	39,858.90	-603.78	0.01
			Base	101.156700	40,462.68	99.647250	39,858.90	-603.78	0.01
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45				4.450000	15 Dec 2048			
		10,000.000	Local	130.566900	13,056.69	96.571409	9,657.14	-3,399.55	0.00
			Base	130.566900	13,056.69	96.571409	9,657.14	-3,399.55	0.00
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7				3.700000	15 Aug 2049			
		20,000.000	Local	101.365000	20,273.00	85.856011	17,171.20	-3,101.80	0.00
			Base	101.365000	20,273.00	85.856011	17,171.20	-3,101.80	0.00

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Books Closed

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	50,000.000	Local		102.216980	51,108.49	86.805257	43,402.63	-7,705.86	0.01
		Base		102.216980	51,108.49	86.805257	43,402.63	-7,705.86	0.01
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25					1.250000	15 Jan 2026		
	20,000.000	Local		99.754700	19,950.94	92.332909	18,466.58	-1,484.36	0.00
		Base		99.754700	19,950.94	92.332909	18,466.58	-1,484.36	0.00
91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2					2.000000	15 May 2030		
	30,000.000	Local		99.321533	29,796.46	85.905849	25,771.75	-4,024.71	0.01
		Base		99.321533	29,796.46	85.905849	25,771.75	-4,024.71	0.01
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75					2.750000	15 May 2040		
	60,000.000	Local		97.318883	58,391.33	78.272112	46,963.27	-11,428.06	0.01
		Base		97.318883	58,391.33	78.272112	46,963.27	-11,428.06	0.01
91324PDZ2	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9					2.900000	15 May 2050		
	90,000.000	Local		99.279322	89,351.39	75.434482	67,891.03	-21,460.36	0.01
		Base		99.279322	89,351.39	75.434482	67,891.03	-21,460.36	0.01
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000	15 May 2060		
	10,000.000	Local		105.487100	10,548.71	73.549750	7,354.98	-3,193.73	0.00
		Base		105.487100	10,548.71	73.549750	7,354.98	-3,193.73	0.00
91324PED0	UNITEDHEALTH GROUP INC SR UNSECURED 05/31 2.3					2.300000	15 May 2031		
	20,000.000	Local		93.857600	18,771.52	86.845725	17,369.15	-1,402.37	0.00
		Base		93.857600	18,771.52	86.845725	17,369.15	-1,402.37	0.00
91324PEF5	UNITEDHEALTH GROUP INC SR UNSECURED 05/51 3.25					3.250000	15 May 2051		
	40,000.000	Local		110.513975	44,205.59	79.045811	31,618.32	-12,587.27	0.01
		Base		110.513975	44,205.59	79.045811	31,618.32	-12,587.27	0.01
91324PEH1	UNITEDHEALTH GROUP INC SR UNSECURED 05/29 4					4.000000	15 May 2029		
	100,000.000	Local		99.644160	99,644.16	99.245417	99,245.42	-398.74	0.02
		Base		99.644160	99,644.16	99.245417	99,245.42	-398.74	0.02
91324PEJ7	UNITEDHEALTH GROUP INC SR UNSECURED 05/32 4.2					4.200000	15 May 2032		
	50,000.000	Local		99.744400	49,872.20	100.420656	50,210.33	338.13	0.01
		Base		99.744400	49,872.20	100.420656	50,210.33	338.13	0.01

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Books Closed

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
917288BK7	REPUBLICA ORIENT URUGUAY SR UNSECURED 01/31 4.375				4.375000	23 Jan 2031		
		400,000.000	Local 106.431510	425,726.04	101.031207	404,124.83	-21,601.21	0.09
Original Face:		400,000.000	Base 106.431510	425,726.04	101.031207	404,124.83	-21,601.21	0.09
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875				6.875000	10 Nov 2039		
		490,000.000	Local 115.756282	567,205.78	106.101000	519,894.90	-47,310.88	0.11
			Base 115.756282	567,205.78	106.101000	519,894.90	-47,310.88	0.11
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85				3.850000	01 Nov 2042		
		40,000.000	Local 95.703325	38,281.33	85.677520	34,271.01	-4,010.32	0.01
			Base 95.703325	38,281.33	85.677520	34,271.01	-4,010.32	0.01
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862				4.862000	21 Aug 2046		
		40,000.000	Local 121.337450	48,534.98	99.413344	39,765.34	-8,769.64	0.01
			Base 121.337450	48,534.98	99.413344	39,765.34	-8,769.64	0.01
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125				4.125000	15 Aug 2046		
		40,000.000	Local 116.463925	46,585.57	89.242222	35,696.89	-10,888.68	0.01
			Base 116.463925	46,585.57	89.242222	35,696.89	-10,888.68	0.01
92343VDD3	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625				2.625000	15 Aug 2026		
		50,000.000	Local 94.650180	47,325.09	94.595771	47,297.89	-27.20	0.01
			Base 94.650180	47,325.09	94.595771	47,297.89	-27.20	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25				5.250000	16 Mar 2037		
		30,000.000	Local 103.440400	31,032.12	103.899479	31,169.84	137.72	0.01
			Base 103.440400	31,032.12	103.899479	31,169.84	137.72	0.01
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5				5.500000	16 Mar 2047		
		30,000.000	Local 110.170000	33,051.00	108.273862	32,482.16	-568.84	0.01
			Base 110.170000	33,051.00	108.273862	32,482.16	-568.84	0.01
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125				4.125000	16 Mar 2027		
		230,000.000	Local 99.639496	229,170.84	99.837972	229,627.34	456.50	0.05
			Base 99.639496	229,170.84	99.837972	229,627.34	456.50	0.05
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5				4.500000	10 Aug 2033		
		540,000.000	Local 116.098094	626,929.71	97.791015	528,071.48	-98,858.23	0.11
			Base 116.098094	626,929.71	97.791015	528,071.48	-98,858.23	0.11

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

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92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	50,000.000	Local		99.867140	49,933.57	96.944074	48,472.04	-1,461.53	0.01
		Base		99.867140	49,933.57	96.944074	48,472.04	-1,461.53	0.01
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	130,000.000	Local		121.358192	157,765.65	86.984230	113,079.50	-44,686.15	0.02
		Base		121.358192	157,765.65	86.984230	113,079.50	-44,686.15	0.02
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
	50,000.000	Local		99.754740	49,877.37	91.134170	45,567.09	-4,310.28	0.01
		Base		99.754740	49,877.37	91.134170	45,567.09	-4,310.28	0.01
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027		
	20,000.000	Local		99.969350	19,993.87	95.117976	19,023.60	-970.27	0.00
		Base		99.969350	19,993.87	95.117976	19,023.60	-970.27	0.00
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75					1.750000	20 Jan 2031		
	30,000.000	Local		99.611833	29,883.55	80.540275	24,162.08	-5,721.47	0.01
		Base		99.611833	29,883.55	80.540275	24,162.08	-5,721.47	0.01
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
	140,000.000	Local		100.185200	140,259.28	73.938612	103,514.06	-36,745.22	0.02
		Base		100.185200	140,259.28	73.938612	103,514.06	-36,745.22	0.02
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
	110,000.000	Local		99.749018	109,723.92	71.309045	78,439.95	-31,283.97	0.02
		Base		99.749018	109,723.92	71.309045	78,439.95	-31,283.97	0.02
92343VGH1	VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1					2.100000	22 Mar 2028		
	80,000.000	Local		99.962700	79,970.16	89.010284	71,208.23	-8,761.93	0.02
		Base		99.962700	79,970.16	89.010284	71,208.23	-8,761.93	0.02
92343VGJ7	VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55					2.550000	21 Mar 2031		
	250,000.000	Local		99.635720	249,089.30	85.729656	214,324.14	-34,765.16	0.05
		Base		99.635720	249,089.30	85.729656	214,324.14	-34,765.16	0.05
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4					3.400000	22 Mar 2041		
	30,000.000	Local		94.645967	28,393.79	81.547113	24,464.13	-3,929.66	0.01
		Base		94.645967	28,393.79	81.547113	24,464.13	-3,929.66	0.01

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STATE STREET

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92343VGN8	VERIZON COMMUNICATIONS SR UNSECURED 03/32 2.355					2.355000	15 Mar 2032		
	391,000.000	Local	99.232696	387,999.84	83.159415	325,153.31	-62,846.53	0.07	
		Base	99.232696	387,999.84	83.159415	325,153.31	-62,846.53	0.07	
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
	250,000.000	Local	98.415876	246,039.69	98.874347	247,185.87	1,146.18	0.05	
		Base	98.415876	246,039.69	98.874347	247,185.87	1,146.18	0.05	
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	110,000.000	Local	129.750127	142,725.14	99.325834	109,258.42	-33,466.72	0.02	
		Base	129.750127	142,725.14	99.325834	109,258.42	-33,466.72	0.02	
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
	80,000.000	Local	98.150313	78,520.25	99.516785	79,613.43	1,093.18	0.02	
		Base	98.150313	78,520.25	99.516785	79,613.43	1,093.18	0.02	
931142EQ2	WALMART INC SR UNSECURED 09/29 2.375					2.375000	24 Sep 2029		
	20,000.000	Local	103.838500	20,767.70	91.040544	18,208.11	-2,559.59	0.00	
		Base	103.838500	20,767.70	91.040544	18,208.11	-2,559.59	0.00	
931142ES8	WALMART INC SR UNSECURED 09/28 1.5					1.500000	22 Sep 2028		
	30,000.000	Local	99.905167	29,971.55	87.870035	26,361.01	-3,610.54	0.01	
		Base	99.905167	29,971.55	87.870035	26,361.01	-3,610.54	0.01	
931142ET6	WALMART INC SR UNSECURED 09/31 1.8					1.800000	22 Sep 2031		
	20,000.000	Local	99.670250	19,934.05	85.148595	17,029.72	-2,904.33	0.00	
		Base	99.670250	19,934.05	85.148595	17,029.72	-2,904.33	0.00	
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	220,000.000	Local	100.222582	220,489.68	99.040399	217,888.88	-2,600.80	0.05	
		Base	100.222582	220,489.68	99.040399	217,888.88	-2,600.80	0.05	
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	50,000.000	Local	100.188600	50,094.30	87.546946	43,773.47	-6,320.83	0.01	
		Base	100.188600	50,094.30	87.546946	43,773.47	-6,320.83	0.01	
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	310,000.000	Local	98.477371	305,279.85	92.049557	285,353.63	-19,926.22	0.06	
		Base	98.477371	305,279.85	92.049557	285,353.63	-19,926.22	0.06	

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94989AAU9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 A5				3.405000	15 Dec 2047		
		120,000.000	Local 102.248550	122,698.26	97.748380	117,298.06	-5,400.20	0.03
Original Face:		120,000.000	Base 102.248550	122,698.26	97.748380	117,298.06	-5,400.20	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 96.984340	387,937.36	95.009232	380,036.93	-7,900.43	0.08
			Base 96.984340	387,937.36	95.009232	380,036.93	-7,900.43	0.08
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75				3.750000	24 Jan 2024		
		70,000.000	Local 99.939700	69,957.79	100.242003	70,169.40	211.61	0.02
			Base 99.939700	69,957.79	100.242003	70,169.40	211.61	0.02
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15				4.150000	24 Jan 2029		
		260,000.000	Local 99.875092	259,675.24	96.864629	251,848.04	-7,827.20	0.05
			Base 99.875092	259,675.24	96.864629	251,848.04	-7,827.20	0.05
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR				2.879000	30 Oct 2030		
		40,000.000	Local 99.630975	39,852.39	88.136951	35,254.78	-4,597.61	0.01
			Base 99.630975	39,852.39	88.136951	35,254.78	-4,597.61	0.01
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR				4.478000	04 Apr 2031		
		150,000.000	Local 111.991720	167,987.58	98.017643	147,026.46	-20,961.12	0.03
			Base 111.991720	167,987.58	98.017643	147,026.46	-20,961.12	0.03
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR				5.013000	04 Apr 2051		
		1,010,000.000	Local 121.373581	1,225,873.17	98.682955	996,697.85	-229,175.32	0.22
			Base 121.373581	1,225,873.17	98.682955	996,697.85	-229,175.32	0.22
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR				2.188000	30 Apr 2026		
		130,000.000	Local 100.027800	130,036.14	93.639280	121,731.06	-8,305.08	0.03
			Base 100.027800	130,036.14	93.639280	121,731.06	-8,305.08	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	89.687358	71,749.89	-8,250.11	0.02
			Base 100.000000	80,000.00	89.687358	71,749.89	-8,250.11	0.02

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Books Closed

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
95000U2U6	WELLS FARGO + COMPANY SR UNSECURED 03/33 VAR					3.350000	02 Mar 2033		
	50,000.000	Local		98.269780	49,134.89	88.997627	44,498.81	-4,636.08	0.01
		Base		98.269780	49,134.89	88.997627	44,498.81	-4,636.08	0.01
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 3.35					3.600000	01 Feb 2025		
	30,000.000	Local		99.978933	29,993.68	92.125000	27,637.50	-2,356.18	0.01
		Base		99.978933	29,993.68	92.125000	27,637.50	-2,356.18	0.01
958667AD9	WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR					3.555140	13 Jan 2023		
	20,000.000	Local		100.000000	20,000.00	99.500000	19,900.00	-100.00	0.00
		Base		100.000000	20,000.00	99.500000	19,900.00	-100.00	0.00
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	100,000.000	Local		116.096040	116,096.04	115.130225	115,130.23	-965.81	0.02
		Base		116.096040	116,096.04	115.130225	115,130.23	-965.81	0.02
969457BX7	WILLIAMS COMPANIES INC SR UNSECURED 11/30 3.5					3.500000	15 Nov 2030		
	100,000.000	Local		109.709440	109,709.44	90.354435	90,354.44	-19,355.00	0.02
		Base		109.709440	109,709.44	90.354435	90,354.44	-19,355.00	0.02
96949LAC9	WILLIAMS COMPANIES INC SR UNSECURED 09/45 5.1					5.100000	15 Sep 2045		
	80,000.000	Local		124.396175	99,516.94	93.608926	74,887.14	-24,629.80	0.02
		Base		124.396175	99,516.94	93.608926	74,887.14	-24,629.80	0.02
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75					3.750000	15 Jun 2027		
	200,000.000	Local		103.614045	207,228.09	95.867199	191,734.40	-15,493.69	0.04
		Base		103.614045	207,228.09	95.867199	191,734.40	-15,493.69	0.04
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9					4.900000	15 Jan 2045		
	50,000.000	Local		120.736680	60,368.34	90.225033	45,112.52	-15,255.82	0.01
		Base		120.736680	60,368.34	90.225033	45,112.52	-15,255.82	0.01
98138HAG6	WORKDAY INC SR UNSECURED 04/27 3.5					3.500000	01 Apr 2027		
	40,000.000	Local		99.943700	39,977.48	95.669243	38,267.70	-1,709.78	0.01
		Base		99.943700	39,977.48	95.669243	38,267.70	-1,709.78	0.01
98138HAH4	WORKDAY INC SR UNSECURED 04/29 3.7					3.700000	01 Apr 2029		
	50,000.000	Local		100.106660	50,053.33	93.710043	46,855.02	-3,198.31	0.01
		Base		100.106660	50,053.33	93.710043	46,855.02	-3,198.31	0.01

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Books Closed

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
98138HAJ0	WORKDAY INC SR UNSECURED 04/32 3.8				3.800000	01 Apr 2032			
		280,000.000	Local	95.556307	267,557.66	91.647932	256,614.21	-10,943.45	0.06
			Base	95.556307	267,557.66	91.647932	256,614.21	-10,943.45	0.06
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95				5.950000	01 Apr 2037			
		110,000.000	Local	116.867573	128,554.33	115.804830	127,385.31	-1,169.02	0.03
			Base	116.867573	128,554.33	115.804830	127,385.31	-1,169.02	0.03
US DOLLAR Total									
		234,027,675.800	Local		226,601,159.20		202,761,105.74	-23,840,053.46	43.81
Original Face:		192,304,925.630	Base		226,601,159.20		202,761,105.74	-23,840,053.46	43.81
FIXED INCOME Total									
		234,027,675.800	Base		226,601,159.20		202,761,105.74	-23,840,053.46	43.81
Original Face:		192,304,925.630							

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

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

OPTIONS PURCHASED - CALLS

								Exchange Rate:	1.000000
US DOLLAR									
ADI26CR49	US 10YR FUT OPTN AUG22C 117 JUL22 117 CALL					22 Jul 2022			
14,000.000		14.000	Local	0.885659	12,399.22	1.921875	26,906.25	14,507.03	0.01
			Base	0.885659	12,399.22	1.921875	26,906.25	14,507.03	0.01
ADI26D467	US 5YR FUTR OPTN AUG22C 112.2 JUL22 112.25 CALL					22 Jul 2022			
20,000.000		20.000	Local	0.486105	9,722.10	0.640625	12,812.50	3,090.40	0.00
			Base	0.486105	9,722.10	0.640625	12,812.50	3,090.40	0.00
ADI26FD88	US BOND FUTR OPTN AUG22C 136 JUL22 136 CALL					22 Jul 2022			
8,000.000		8.000	Local	1.743918	13,951.34	3.453125	27,625.00	13,673.66	0.01
			Base	1.743918	13,951.34	3.453125	27,625.00	13,673.66	0.01
ADI26SL16	US BOND FUTR OPTN AUG22C 138.5 JUL22 138.5 CALL					22 Jul 2022			
8,000.000		8.000	Local	1.493918	11,951.34	1.906250	15,250.00	3,298.66	0.00
			Base	1.493918	11,951.34	1.906250	15,250.00	3,298.66	0.00
AEIF07275	9WR021487 SWAPTION RECEIVER 80 220720 80 CALL					20 Jul 2022			
2,750,000.000		2,750,000.000	Local	0.300000	8,250.00	0.007435	204.46	-8,045.54	0.00
			Base	0.300000	8,250.00	0.007435	204.46	-8,045.54	0.00
US DOLLAR Total									
2,800,000.000		2,750,050.000	Local		56,274.00		82,798.21	26,524.21	0.02
			Base		56,274.00		82,798.21	26,524.21	0.02
OPTIONS PURCHASED - CALLS Total									
2,800,000.000		2,750,050.000	Base		56,274.00		82,798.21	26,524.21	0.02

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR								Exchange Rate:	1.000000
ADI25XSV3	US 10YR FUT OPTN AUG22P 116.5 JUL22 116.5 PUT					22 Jul 2022			
30,000.000	30.000	Local	0.911105	27,333.15	0.281250	8,437.50	-18,895.65	0.00	
		Base	0.911105	27,333.15	0.281250	8,437.50	-18,895.65	0.00	
ADI26JBD1	US 5YR FUTR OPTN AUG22P 110.2 JUL22 110.25 PUT					22 Jul 2022			
16,000.000	16.000	Local	0.751730	12,027.68	0.101563	1,625.01	-10,402.67	0.00	
		Base	0.751730	12,027.68	0.101563	1,625.01	-10,402.67	0.00	
ADI26MD67	US 5YR FUTR OPTN AUG22P 110.7 JUL22 110.75 PUT					22 Jul 2022			
7,000.000	7.000	Local	0.595480	4,168.36	0.164063	1,148.44	-3,019.92	0.00	
		Base	0.595480	4,168.36	0.164063	1,148.44	-3,019.92	0.00	
US DOLLAR Total									
53,000.000	53.000	Local		43,529.19		11,210.95	-32,318.24	0.00	
		Base		43,529.19		11,210.95	-32,318.24	0.00	
OPTIONS PURCHASED - PUTS Total									
53,000.000	53.000	Base		43,529.19		11,210.95	-32,318.24	0.00	

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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

OPTIONS WRITTEN - CALLS

US DOLLAR									Exchange Rate:	1.000000
ADI25F5T2	IMM EUR FUT OPT DEC22C 97 DEC22 97 CALL					19 Dec 2022				
-397,500.000		-159.000	Local 0.313688	-124,691.10	0.137500		-54,656.25	70,034.85	0.01	
			Base 0.313688	-124,691.10	0.137500		-54,656.25	70,034.85	0.01	
ADI25TVP1	US 10YR FUT OPTN AUG22C 120 JUL22 120 CALL					22 Jul 2022				
-24,000.000		-24.000	Local 0.482645	-11,583.48	0.390625		-9,375.00	2,208.48	0.00	
			Base 0.482645	-11,583.48	0.390625		-9,375.00	2,208.48	0.00	
ADI26BF44	US 10YR FUT OPTN AUG22C 117.5 JUL22 117.5 CALL					22 Jul 2022				
-5,000.000		-5.000	Local 0.477274	-2,386.37	1.562500		-7,812.50	-5,426.13	0.00	
			Base 0.477274	-2,386.37	1.562500		-7,812.50	-5,426.13	0.00	
ADI26BJT5	US 10YR FUT OPTN AUG22C 118 JUL22 118 CALL					22 Jul 2022				
-28,000.000		-28.000	Local 0.471485	-13,201.57	1.234375		-34,562.50	-21,360.93	0.01	
			Base 0.471485	-13,201.57	1.234375		-34,562.50	-21,360.93	0.01	
ADI26BZ59	US 5YR FUTR OPTN AUG22C 112 JUL22 112 CALL					22 Jul 2022				
-67,000.000		-67.000	Local 0.418979	-28,071.60	0.773438		-51,820.35	-23,748.75	0.01	
			Base 0.418979	-28,071.60	0.773438		-51,820.35	-23,748.75	0.01	
ADI26F8C5	US 5YR FUTR OPTN AUG22C 111.5 JUL22 111.5 CALL					22 Jul 2022				
-22,000.000		-22.000	Local 0.732645	-16,118.19	1.085938		-23,890.64	-7,772.45	0.01	
			Base 0.732645	-16,118.19	1.085938		-23,890.64	-7,772.45	0.01	
ADI26GYG5	IMM EUR FUT OPT DEC22C 96.5 DEC22 96.5 CALL					19 Dec 2022				
-100,000.000		-40.000	Local 0.264160	-26,416.00	0.287500		-28,750.00	-2,334.00	0.01	
			Base 0.264160	-26,416.00	0.287500		-28,750.00	-2,334.00	0.01	
ADI26H6C3	US 10YR FUT OPTN AUG22C 119 JUL22 119 CALL					22 Jul 2022				
-10,000.000		-10.000	Local 0.349833	-3,498.33	0.718750		-7,187.50	-3,689.17	0.00	
			Base 0.349833	-3,498.33	0.718750		-7,187.50	-3,689.17	0.00	
ADI26MCB7	US 10YR FUT OPTN AUG22C 118.5 JUL22 118.5 CALL					22 Jul 2022				
-32,000.000		-32.000	Local 0.467020	-14,944.64	0.953125		-30,500.00	-15,555.36	0.01	
			Base 0.467020	-14,944.64	0.953125		-30,500.00	-15,555.36	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	
ADI26P6D3	US 10YR FUT OPTN SEP22C 120.5 AUG22 120.5 CALL					26 Aug 2022			
-22,000.000		-22.000	Local	0.545145	-11,993.19	0.750000	-16,500.00	-4,506.81	0.00
			Base	0.545145	-11,993.19	0.750000	-16,500.00	-4,506.81	0.00
US DOLLAR Total									
-707,500.000		-409.000	Local		-252,904.47		-265,054.74	-12,150.27	0.06
			Base		-252,904.47		-265,054.74	-12,150.27	0.06
OPTIONS WRITTEN - CALLS Total									
-707,500.000		-409.000	Base		-252,904.47		-265,054.74	-12,150.27	0.06

Holdings

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WESTERN ASSET MANAGEMENT COMPANY

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

US DOLLAR								Exchange Rate:	1.000000
ADI25TVZ9	US 10YR FUT OPTN AUG22P 116 JUL22 116 PUT					22 Jul 2022			
-41,000.000	-41.000	Local	0.530663	-21,757.20	0.203125	-8,328.13	13,429.07	0.00	
		Base	0.530663	-21,757.20	0.203125	-8,328.13	13,429.07	0.00	
ADI260R94	US BOND FUTR OPTN AUG22P 133 JUL22 133 PUT					22 Jul 2022			
-7,000.000	-7.000	Local	0.873270	-6,112.89	0.296875	-2,078.13	4,034.76	0.00	
		Base	0.873270	-6,112.89	0.296875	-2,078.13	4,034.76	0.00	
ADI265LQ1	US 10YR FUT OPTN AUG22P 117 JUL22 117 PUT					22 Jul 2022			
-24,000.000	-24.000	Local	0.599833	-14,395.98	0.390625	-9,375.00	5,020.98	0.00	
		Base	0.599833	-14,395.98	0.390625	-9,375.00	5,020.98	0.00	
ADI26BJQ1	US 10YR FUT OPTN AUG22P 115 JUL22 115 PUT					22 Jul 2022			
-24,000.000	-24.000	Local	0.451395	-10,833.48	0.109375	-2,625.00	8,208.48	0.00	
		Base	0.451395	-10,833.48	0.109375	-2,625.00	8,208.48	0.00	
ADI26JBY5	US 5YR FUTR OPTN AUG22P 109 JUL22 109 PUT					22 Jul 2022			
-32,000.000	-32.000	Local	0.365458	-11,694.66	0.031250	-1,000.00	10,694.66	0.00	
		Base	0.365458	-11,694.66	0.031250	-1,000.00	10,694.66	0.00	
ADI26MGD9	US 5YR FUTR OPTN AUG22P 109.7 JUL22 109.75 PUT					22 Jul 2022			
-38,000.000	-38.000	Local	0.310770	-11,809.26	0.062500	-2,375.00	9,434.26	0.00	
		Base	0.310770	-11,809.26	0.062500	-2,375.00	9,434.26	0.00	
ADI26QL02	US LONG BND W1 OP JUL22P 133 JUL22 133 PUT					01 Jul 2022			
-3,000.000	-3.000	Local	0.326397	-979.19	0.001000	-3.00	976.19	0.00	
		Base	0.326397	-979.19	0.001000	-3.00	976.19	0.00	
AEIF07317	9WP032825 SWAPTION PAYER 100 220720 100 PUT					20 Jul 2022			
-2,750,000.000	-2,750,000.000	Local	0.322500	-8,868.75	0.295815	-8,134.91	733.84	0.00	
		Base	0.322500	-8,868.75	0.295815	-8,134.91	733.84	0.00	
US DOLLAR Total									
-2,919,000.000	-2,750,169.000	Local		-86,451.41		-33,919.17	52,532.24	0.01	
		Base		-86,451.41		-33,919.17	52,532.24	0.01	

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OPTIONS WRITTEN - PUTS Total

-2,919,000.000	-2,750,169.000	Base		-86,451.41		-33,919.17	52,532.24	0.01
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SWAPS FIXED INCOME

US DOLLAR								Exchange Rate:	1.000000
99S1GSWR8	BWS036004 IRS USD R V 00MSOFR 1 CCPOIS				1.530000	20 Jul 2045			
	1,890,000.000	Local	100.685932	1,902,964.11	100.000000	1,890,000.00	-12,964.11	0.41	
		Base	100.685932	1,902,964.11	100.000000	1,890,000.00	-12,964.11	0.41	
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	62.712108	-1,185,258.84	704,741.16	0.26	
		Base	100.000000	-1,890,000.00	62.712108	-1,185,258.84	704,741.16	0.26	
99S1H41U7	SWS036020 IRS USD R F .19000 2 CCPVANILLA				0.190000	15 Jun 2022			
	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	
99S1H9VL3	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS				1.530000	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	65.709926	-473,111.47	246,888.53	0.10	
		Base	100.000000	-720,000.00	65.709926	-473,111.47	246,888.53	0.10	
99S1L9U96	BWS051383 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.443710	15 Feb 2028			
	2,362,000.000	Local	99.924736	2,360,222.27	100.000000	2,362,000.00	1,777.73	0.51	
		Base	99.924736	2,360,222.27	100.000000	2,362,000.00	1,777.73	0.51	
99S1L9UA3	BWS051383 IRS USD P F 1.35000 2 CCPVANILLA				1.350000	15 Feb 2028			
	-2,362,000.000	Local	100.000000	-2,362,000.00	91.392833	-2,158,698.72	203,301.28	0.47	
		Base	100.000000	-2,362,000.00	91.392833	-2,158,698.72	203,301.28	0.47	
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	97.668903	20,246,763.59	-483,236.41	4.37	
		Base	100.000000	20,730,000.00	97.668903	20,246,763.59	-483,236.41	4.37	

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View Date: September 1, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1MDOG7	SWS052688 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.000000	04 Jun 2024		
	-20,730,000.00	Local	100.000000	-20,730,000.00	100.000000	-20,730,000.00	0.00	4.48
		Base	100.000000	-20,730,000.00	100.000000	-20,730,000.00	0.00	4.48
99S1MQZR2	BWS053009 IRS USD R V 00MSOFR 1 CCPOIS				1.530000	15 Feb 2047		
	1,645,000.00	Local	101.598641	1,671,297.65	100.000000	1,645,000.00	-26,297.65	0.36
		Base	101.598641	1,671,297.65	100.000000	1,645,000.00	-26,297.65	0.36
99S1MQZS0	BWS053009 IRS USD P F 1.72875 2 CCPOIS				1.728750	15 Feb 2047		
	-1,645,000.00	Local	100.000000	-1,645,000.00	82.353337	-1,354,712.39	290,287.61	0.29
		Base	100.000000	-1,645,000.00	82.353337	-1,354,712.39	290,287.61	0.29
99S1N07L2	BWS053322 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.443710	15 Feb 2047		
	1,139,000.00	Local	100.769406	1,147,763.54	100.000000	1,139,000.00	-8,763.54	0.25
		Base	100.769406	1,147,763.54	100.000000	1,139,000.00	-8,763.54	0.25
99S1N07M0	BWS053322 IRS USD P F 1.63000 2 CCPVANILLA				1.630000	15 Feb 2047		
	-1,139,000.00	Local	100.000000	-1,139,000.00	75.860107	-864,046.62	274,953.38	0.19
		Base	100.000000	-1,139,000.00	75.860107	-864,046.62	274,953.38	0.19
99S1NKCO6	BWS053223 IRS USD R V 00MSOFR 1 CCPOIS				1.530000	15 Feb 2047		
	1,170,000.00	Local	98.715657	1,154,973.19	100.000000	1,170,000.00	15,026.81	0.25
		Base	98.715657	1,154,973.19	100.000000	1,170,000.00	15,026.81	0.25
99S1NKCP3	BWS053223 IRS USD P F 1.52000 2 CCPOIS				1.520000	15 Feb 2047		
	-1,170,000.00	Local	100.000000	-1,170,000.00	78.635505	-920,035.41	249,964.59	0.20
		Base	100.000000	-1,170,000.00	78.635505	-920,035.41	249,964.59	0.20
99S1NXPR7	BWS058263 IRS USD R V 00MSOFR 1 CCPOIS				1.530000	15 May 2027		
	8,189,000.00	Local	100.277209	8,211,700.63	100.000000	8,189,000.00	-22,700.63	1.77
		Base	100.277209	8,211,700.63	100.000000	8,189,000.00	-22,700.63	1.77
99S1NXPS5	BWS058263 IRS USD P F .71000 2 CCPOIS				0.710000	15 May 2027		
	-8,189,000.00	Local	100.000000	-8,189,000.00	90.703290	-7,427,692.42	761,307.58	1.60
		Base	100.000000	-8,189,000.00	90.703290	-7,427,692.42	761,307.58	1.60
99S1OI5L4	BWS060863 IRS USD R V 00MSOFR 1 CCPOIS				1.530000	15 Aug 2028		
	4,044,000.00	Local	100.649951	4,070,284.03	100.000000	4,044,000.00	-26,284.03	0.87
		Base	100.649951	4,070,284.03	100.000000	4,044,000.00	-26,284.03	0.87

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1OI5M2	BWS060863 IRS USD P F	1.13000 2 CCPOIS			1.130000	15 Aug 2028			
		-4,044,000.000	Local 100.000000	-4,044,000.00	90.886905	-3,675,466.44	368,533.56		0.79
			Base 100.000000	-4,044,000.00	90.886905	-3,675,466.44	368,533.56		0.79
99S1OJWR9	BWS060988 IRS USD R V 00MSOFR 1	CCPOIS			1.000000	20 Oct 2031			
		2,160,000.000	Local 100.366119	2,167,908.18	100.000000	2,160,000.00	-7,908.18		0.47
			Base 100.366119	2,167,908.18	100.000000	2,160,000.00	-7,908.18		0.47
99S1OJWS7	BWS060988 IRS USD P F	1.73340 2 CCPOIS			1.733400	20 Oct 2031			
		-2,160,000.000	Local 100.000000	-2,160,000.00	95.739032	-2,067,963.09	92,036.91		0.45
			Base 100.000000	-2,160,000.00	95.739032	-2,067,963.09	92,036.91		0.45
99S1OK166	BWS061002 IRS USD R V 12MUSCPI 1	CCPZERO			1.000000	20 Oct 2026			
		2,140,000.000	Local 99.954944	2,139,035.80	100.000000	2,140,000.00	964.20		0.46
			Base 99.954944	2,139,035.80	100.000000	2,140,000.00	964.20		0.46
99S1OK174	BWS061002 IRS USD P F	2.95000 2 CCPZERO			2.950000	20 Oct 2026			
		-2,140,000.000	Local 100.000000	-2,140,000.00	96.284377	-2,060,485.67	79,514.33		0.45
			Base 100.000000	-2,140,000.00	96.284377	-2,060,485.67	79,514.33		0.45
99S1OK1L3	SWS061069 IRS USD R F	2.77000 1 CCP ZERO			2.770000	20 Oct 2031			
		2,140,000.000	Local 100.080027	2,141,712.58	97.403692	2,084,439.01	-57,273.57		0.45
			Base 100.080027	2,141,712.58	97.403692	2,084,439.01	-57,273.57		0.45
99S1OK1M1	SWS061069 IRS USD P V 12MUSCPI 2	CCP ZERO			1.000000	20 Oct 2031			
		-2,140,000.000	Local 100.000000	-2,140,000.00	100.000000	-2,140,000.00	0.00		0.46
			Base 100.000000	-2,140,000.00	100.000000	-2,140,000.00	0.00		0.46
99S1ORKU7	BWS063123 IRS USD R V 00MSOFR 1	CCPOIS			1.530000	15 Aug 2028			
		2,451,000.000	Local 99.962524	2,450,081.46	100.000000	2,451,000.00	918.54		0.53
			Base 99.962524	2,450,081.46	100.000000	2,451,000.00	918.54		0.53
99S1ORKV5	BWS063123 IRS USD P F	1.22000 2 CCPOIS			1.220000	15 Aug 2028			
		-2,451,000.000	Local 100.000000	-2,451,000.00	91.394105	-2,240,069.51	210,930.49		0.48
			Base 100.000000	-2,451,000.00	91.394105	-2,240,069.51	210,930.49		0.48
99S1P1795	BWS063248 IRS USD R V 00MUSCPI 20231118	IRS PAY F CCP L			1.000000	18 Nov 2023			
		2,960,000.000	Local 99.740181	2,952,309.35	100.000000	2,960,000.00	7,690.65		0.64
			Base 99.740181	2,952,309.35	100.000000	2,960,000.00	7,690.65		0.64

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1P17A2	BWS063248 IRS USD P F	3.97000	20231118	IRS PAY F CCP S	3.970000	18 Nov 2023			
	-2,960,000.00	Local	100.000000	-2,960,000.00	96.991441	-2,870,946.65	89,053.35		0.62
		Base	100.000000	-2,960,000.00	96.991441	-2,870,946.65	89,053.35		0.62
99S1P17C8	SWS063289 IRS USD R F	3.37000	20261118	IRS PAY V CCP L	3.370000	18 Nov 2026			
	2,960,000.00	Local	100.938754	2,987,787.11	98.491310	2,915,342.78	-72,444.33		0.63
		Base	100.938754	2,987,787.11	98.491310	2,915,342.78	-72,444.33		0.63
99S1P17D6	SWS063289 IRS USD P V	00MUSCPI	20261118	IRS PAY V CCP S	1.000000	18 Nov 2026			
	-2,960,000.00	Local	100.000000	-2,960,000.00	100.000000	-2,960,000.00	0.00		0.64
		Base	100.000000	-2,960,000.00	100.000000	-2,960,000.00	0.00		0.64
99S1P1FX3	BWS063222 IRS USD R V	00MSOFR	1	CCPOIS	1.000000	20 Nov 2026			
	3,360,000.00	Local	99.848226	3,354,900.40	100.000000	3,360,000.00	5,099.60		0.73
		Base	99.848226	3,354,900.40	100.000000	3,360,000.00	5,099.60		0.73
99S1P1FY1	BWS063222 IRS USD P F	1.52000	2	CCPOIS	1.520000	20 Nov 2026			
	-3,360,000.00	Local	100.000000	-3,360,000.00	96.982599	-3,258,615.33	101,384.67		0.70
		Base	100.000000	-3,360,000.00	96.982599	-3,258,615.33	101,384.67		0.70
99S1QDTI4	BWS069120 IRS USD R V	00MSOFR	1	CCPOIS	1.530000	15 May 2047			
	1,150,000.00	Local	104.196748	1,198,262.60	100.000000	1,150,000.00	-48,262.60		0.25
		Base	104.196748	1,198,262.60	100.000000	1,150,000.00	-48,262.60		0.25
99S1QDTJ2	BWS069120 IRS USD P F	1.63000	2	CCPOIS	1.630000	15 May 2047			
	-1,150,000.00	Local	100.000000	-1,150,000.00	80.552894	-926,358.28	223,641.72		0.20
		Base	100.000000	-1,150,000.00	80.552894	-926,358.28	223,641.72		0.20
99S1QQHU1	SWS072843 IRS USD R F	1.55000	2	CCPOIS	1.550000	04 Mar 2027			
	2,319,000.00	Local	99.854918	2,315,635.56	94.776462	2,197,866.15	-117,769.41		0.47
		Base	99.854918	2,315,635.56	94.776462	2,197,866.15	-117,769.41		0.47
99S1QQHV9	SWS072843 IRS USD P V	00MSOFR	1	CCPOIS	1.530000	04 Mar 2027			
	-2,319,000.00	Local	100.000000	-2,319,000.00	100.000000	-2,319,000.00	0.00		0.50
		Base	100.000000	-2,319,000.00	100.000000	-2,319,000.00	0.00		0.50
99S1QS6U9	BWS073262 IRS USD R V	00MSOFR	1	CCPOIS	1.530000	15 Aug 2047			
	369,000.00	Local	109.945347	405,698.33	100.000000	369,000.00	-36,698.33		0.08
		Base	109.945347	405,698.33	100.000000	369,000.00	-36,698.33		0.08

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Books Closed

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S1QS6V7	BWS073262 IRS USD P F	1.65000 2 CCPOIS			1.650000	15 Aug 2047			
		-369,000.00 Local	100.000000	-369,000.00	80.875199	-298,429.48	70,570.52		0.06
		Base	100.000000	-369,000.00	80.875199	-298,429.48	70,570.52		0.06
99S1R0QO1	BWS074104 IRS USD R V 00MSOFR 1 CCPOIS				1.530000	18 Mar 2032			
		1,193,000.00 Local	100.787059	1,202,389.61	100.000000	1,193,000.00	-9,389.61		0.26
		Base	100.787059	1,202,389.61	100.000000	1,193,000.00	-9,389.61		0.26
99S1R0QP8	BWS074104 IRS USD P F 2.00000 2 CCPOIS				2.000000	18 Mar 2032			
		-1,193,000.00 Local	100.000000	-1,193,000.00	93.513368	-1,115,614.48	77,385.52		0.24
		Base	100.000000	-1,193,000.00	93.513368	-1,115,614.48	77,385.52		0.24
99S1R3ZR8	SWS074161 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Jun 2027			
		63,200,000.00 Local	101.068805	63,875,484.46	99.953800	63,170,801.60	-704,682.86		13.65
		Base	101.068805	63,875,484.46	99.953800	63,170,801.60	-704,682.86		13.65
99S1R3ZS6	SWS074161 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2027			
		-63,200,000.00 Local	100.000000	-63,200,000.00	100.000000	-63,200,000.00	0.00		13.66
		Base	100.000000	-63,200,000.00	100.000000	-63,200,000.00	0.00		13.66
99S1RNQF0	BWS074468 IRS USD R V 00MSOFR 1 CCPOIS				1.530000	21 Apr 2052			
		780,000.00 Local	100.092574	780,722.08	100.000000	780,000.00	-722.08		0.17
		Base	100.092574	780,722.08	100.000000	780,000.00	-722.08		0.17
99S1RNQG8	BWS074468 IRS USD P F 2.50000 2 CCPOIS				2.500000	21 Apr 2052			
		-780,000.00 Local	100.000000	-780,000.00	97.722287	-762,233.84	17,766.16		0.16
		Base	100.000000	-780,000.00	97.722287	-762,233.84	17,766.16		0.16
99S1S31U7	BWS074823 IRS USD R V 00MSOFR 1 CCPOIS				1.530000	15 Feb 2029			
		2,005,000.00 Local	99.812311	2,001,236.83	100.000000	2,005,000.00	3,763.17		0.43
		Base	99.812311	2,001,236.83	100.000000	2,005,000.00	3,763.17		0.43
99S1S31V5	BWS074823 IRS USD P F 2.85000 2 CCPOIS				2.850000	15 Feb 2029			
		-2,005,000.00 Local	100.000000	-2,005,000.00	100.654758	-2,018,127.90	-13,127.90		0.44
		Base	100.000000	-2,005,000.00	100.654758	-2,018,127.90	-13,127.90		0.44
US DOLLAR Total									
		Local		866,369.75		3,315,346.59	2,448,976.84		55.61
		Base		866,369.75		3,315,346.59	2,448,976.84		55.61

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Books Closed

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

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

0.000	Base			866,369.75		3,315,346.59	2,448,976.84	55.61
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Holdings

WESTERN ASSET CORE BOND CIF
 WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
-773,500.000	235,696,563.450	Base		228,897,338.91		207,540,850.23	-21,356,488.68	99.86
Original Face:	192,304,925.630							

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

ADI0G8YN1	90DAY EUR FUTR DEC23 XCME 20231218	18 Dec 2023	42.000	10,500,000.000	Local 10,175,025.00 Base 10,175,025.00	10,278,000.70	96.905000	-102,975.70	-124,500.70	21,525.00	0.00
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ADI0GMCT1	90DAY EUR FUTR SEP23 XCME 20230918	18 Sep 2023	11.000	2,750,000.000	Local 2,660,762.50 Base 2,660,762.50	2,724,798.10	96.755000	-64,035.60	-69,810.60	5,775.00	0.00
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ADI0GMD11	90DAY EUR FUTR DEC22 XCME 20221219	19 Dec 2022	228.000	57,000,000.000	Local 54,896,700.00 Base 54,896,700.00	55,787,090.00	96.310000	-890,390.00	-970,190.00	79,800.00	0.02
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ADI0GMD45	90DAY EUR FUTR JUN23 XCME 20230619	19 Jun 2023	48.000	12,000,000.000	Local 11,587,800.00 Base 11,587,800.00	11,909,023.03	96.565000	-321,223.03	-347,023.03	25,800.00	0.01
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ADI21GLS8	3 MONTH SOFR FUT JUN23 XCME 20230919	19 Sep 2023	40.000	10,000,000.000	Local 9,682,500.00 Base 9,682,500.00	9,654,996.50	96.825000	27,503.50	6,003.50	21,500.00	0.00
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ADI22MS08	US ULTRA BOND CBT SEP22 XCBT 20220921	21 Sep 2022	39.000	3,900,000.000	Local 6,019,406.25 Base 6,019,406.25	6,087,148.95	154.343750	-67,742.70	-159,148.95	91,406.25	0.02
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ADI22T953	US 5YR NOTE (CBT) SEP22 XCBT 20220930	30 Sep 2022	232.000	23,200,000.000	Local 26,042,000.00 Base 26,042,000.00	26,047,047.87	112.250000	-5,047.87	-165,431.57	160,383.70	0.03
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ADI23KL08	US 2YR NOTE (CBT) SEP22 XCBT 20220930	30 Sep 2022	29.000	5,800,000.000	Local 6,090,453.15 Base 6,090,453.15	6,109,604.42	105.007813	-19,151.27	-35,463.77	16,312.50	0.00
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US DOLLAR Total			669.000	125,150,000.000	Local 127,154,646.90 Base	128,597,709.57		-1,443,062.67	-1,865,565.12	422,502.45	0.09
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Books Closed

Prepared by State Street

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES LONG Total									
669.000	125,150,000.000	Base				-1,443,062.67	-1,865,565.12	422,502.45	0.09

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

US DOLLAR										
									Exchange Rate:	1.000000
ADI1SBVS1	3 MONTH SOFR FUT SEP22 XCME 20221220						20 Dec 2022			
-40.000	-10,000,000.000	Local	-9,704,500.00	-9,694,746.18	97.045000	-9,753.82		-2,753.82	-7,000.00	
		Base	-9,704,500.00		97.045000	-9,753.82		-2,753.82	-7,000.00	0.00
ADI22MSJ7	US 10YR ULTRA FUT SEP22 XCBT 20220921						21 Sep 2022			
-34.000	-3,400,000.000	Local	-4,330,750.00	-4,355,946.56	127.375000	25,196.56		70,352.81	-45,156.25	
		Base	-4,330,750.00		127.375000	25,196.56		70,352.81	-45,156.25	0.01
ADI22MT15	US LONG BOND(CBT) SEP22 XCBT 20220921						21 Sep 2022			
-98.000	-9,800,000.000	Local	-13,585,250.00	-13,660,263.54	138.625000	75,013.54		236,645.46	-161,631.92	
		Base	-13,585,250.00		138.625000	75,013.54		236,645.46	-161,631.92	0.03
ADI22N4K8	US 10YR NOTE (CBT)SEP22 XCBT 20220921						21 Sep 2022			
-1.000	-100,000.000	Local	-118,531.25	-116,623.27	118.531250	-1,907.98		-892.53	-1,015.45	
		Base	-118,531.25		118.531250	-1,907.98		-892.53	-1,015.45	0.00
US DOLLAR Total										
-173.000	-23,300,000.000	Local	-27,739,031.25	-27,827,579.55		88,548.30		303,351.92	-214,803.62	
		Base				88,548.30		303,351.92	-214,803.62	0.05
FUTURES SHORT Total										
-173.000	-23,300,000.000	Base				88,548.30		303,351.92	-214,803.62	0.05

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

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								
496.000	101,850,000.000	Base			-1,354,514.37	-1,562,213.20	207,698.83	0.14

Holdings



WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 125.219000

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	0.007986	5,510.06	-3,407.18	0.00

ARGENTINE PESO Total

		689,964.030	Local		689,964.03		689,964.03	0.00	100.00
			Base		8,917.24		5,510.06	-3,407.18	0.00

AUSTRALIAN DOLLAR

Exchange Rate: 1.448750

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		938,693.230	Local	1.000000	938,693.23	1.000000	938,693.23	0.00	97.20
			Base	0.700737	657,776.89	0.690250	647,933.20	-9,843.69	0.04

AUSTRALIAN DOLLAR Total

		938,693.230	Local		938,693.23		938,693.23	0.00	97.20
			Base		657,776.89		647,933.20	-9,843.69	0.04

CANADIAN DOLLAR

Exchange Rate: 1.287200

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		598,867.890	Local	1.000000	598,867.89	1.000000	598,867.89	0.00	100.00
			Base	0.792575	474,647.70	0.776880	465,248.52	-9,399.18	0.03

CANADIAN DOLLAR Total

		598,867.890	Local		598,867.89		598,867.89	0.00	100.00
			Base		474,647.70		465,248.52	-9,399.18	0.03

EURO CURRENCY

Exchange Rate: 0.954244

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,844,298.690	Local	1.000000	1,844,298.69	1.000000	1,844,298.69	0.00	89.46

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	1.059903	1,954,778.12	1.047950	1,932,732.81	-22,045.31	0.12
INTERNATIONAL Total		1,844,298.690		1,844,298.69		1,844,298.69	0.00	89.46
		Local		1,844,298.69		1,844,298.69	0.00	89.46
		Base		1,954,778.12		1,932,732.81	-22,045.31	0.12
EURO CURRENCY Total		1,844,298.690		1,844,298.69		1,844,298.69	0.00	89.46
		Local		1,844,298.69		1,844,298.69	0.00	89.46
		Base		1,954,778.12		1,932,732.81	-22,045.31	0.12
INDONESIAN RUPIAH							Exchange Rate:	14,897.500000
IDR	INDONESIAN RUPIAH							
		Local	1.000000	13,182,915,718.50	1.000000	13,182,915,718.50	0.00	8.86
		Base	0.000070	917,732.10	0.000067	884,907.92	-32,824.18	0.05
INDONESIAN RUPIAH Total		13,182,915,718.500		13,182,915,718.50		13,182,915,718.50	0.00	8.86
		Local		13,182,915,718.50		13,182,915,718.50	0.00	8.86
		Base		917,732.10		884,907.92	-32,824.18	0.05
JAPANESE YEN							Exchange Rate:	135.680000
JPY	JAPANESE YEN							
		Local	1.000000	22,148,381.00	1.000000	22,148,381.00	0.00	4.92
		Base	0.007051	156,167.94	0.007370	163,239.84	7,071.90	0.01
JAPANESE YEN Total		22,148,381.000		22,148,381.00		22,148,381.00	0.00	4.92
		Local		22,148,381.00		22,148,381.00	0.00	4.92
		Base		156,167.94		163,239.84	7,071.90	0.01
MEXICAN PESO							Exchange Rate:	20.109500
MXN	MEXICAN PESO (NEW)							
		Local	1.000000	44,678,934.49	1.000000	44,678,934.49	0.00	6.24
		Base	0.049130	2,195,097.49	0.049728	2,221,782.47	26,684.98	0.13
MEXICAN PESO Total		44,678,934.490		44,678,934.49		44,678,934.49	0.00	6.24
		Local		44,678,934.49		44,678,934.49	0.00	6.24

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		2,195,097.49		2,221,782.47	26,684.98	0.13

POUND STERLING

Exchange Rate: 0.821490

GBP	POUND STERLING								
		1,082,761.450	Local	1.000000	1,082,761.45	1.000000	1,082,761.45	0.00	99.60
			Base	1.359665	1,472,193.22	1.217300	1,318,045.81	-154,147.41	0.08

POUND STERLING Total

		1,082,761.450	Local		1,082,761.45		1,082,761.45	0.00	99.60
			Base		1,472,193.22		1,318,045.81	-154,147.41	0.08

RUSSIAN RUBLE

Exchange Rate: 55.000000

RUB	RUSSIAN RUBLE								
		17,713,962.300	Local	1.000000	17,713,962.30	1.000000	17,713,962.30	0.00	19.79
			Base	0.012268	217,312.47	0.018182	322,072.04	104,759.57	0.02

RUSSIAN RUBLE Total

		17,713,962.300	Local		17,713,962.30		17,713,962.30	0.00	19.79
			Base		217,312.47		322,072.04	104,759.57	0.02

US DOLLAR

Exchange Rate: 1.000000

USD	US DOLLAR								
		9,908,513.570	Local	1.000000	9,908,513.57	1.000000	9,908,513.57	0.00	0.61
			Base	1.000000	9,908,513.57	1.000000	9,908,513.57	0.00	0.59

US DOLLAR Total

		9,908,513.570	Local		9,908,513.57		9,908,513.57	0.00	0.61
			Base		9,908,513.57		9,908,513.57	0.00	0.59

CASH Total

		13,282,520,095.150	Base		17,963,136.74		17,869,986.24	-93,150.50	1.07
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CASH EQUIVALENT

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

Books Closed

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
US DOLLAR							Exchange Rate:	1.000000	
7839989D1	SSC GOVERNMENT MM GVMXX				1.450583	31 Dec 2030			
		1,503,639.180	Local	100.000000	1,503,639.18	100.000000	1,503,639.18	0.00	0.09
			Base	100.000000	1,503,639.18	100.000000	1,503,639.18	0.00	0.09
US DOLLAR Total		1,503,639.180	Local		1,503,639.18		1,503,639.18	0.00	0.09
			Base		1,503,639.18		1,503,639.18	0.00	0.09
CASH EQUIVALENT Total		1,503,639.180	Base		1,503,639.18		1,503,639.18	0.00	0.09
FIXED INCOME							Exchange Rate:	14,897.500000	
INDONESIAN RUPIAH									
ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7				7.000000	15 May 2027			
		41,010,000,000.000	Local	100.554286	41,237,312,843.77	102.500000	42,035,250,000.00	797,937,156.23	28.25
			Base	0.007072	2,900,054.22	0.006880	2,821,631.15	-78,423.07	0.17
ACI1D2T45	INDONESIA GOVERNMENT BONDS 06/35 7.5				7.500000	15 Jun 2035			
		4,450,000,000.000	Local	98.532245	4,384,684,885.33	100.500000	4,472,250,000.00	87,565,114.67	3.01
			Base	0.006969	310,137.00	0.006746	300,201.38	-9,935.62	0.02
ACI1Q75B0	INDONESIA GOVERNMENT BONDS 02/31 6.5				6.500000	15 Feb 2031			
		86,055,000,000.000	Local	100.420440	86,416,810,004.85	95.400000	82,096,470,000.00	-4,320,340,004.85	55.18
			Base	0.007023	6,043,630.73	0.006404	5,510,754.82	-532,875.91	0.33
ACI1Z26W4	INDONESIA GOVERNMENT BONDS 04/32 6.375				6.375000	15 Apr 2032			
		7,451,000,000.000	Local	102.591628	7,644,102,194.92	93.882000	6,995,147,820.00	-648,954,374.92	4.70
			Base	0.007193	535,964.27	0.006302	469,551.79	-66,412.48	0.03
INDONESIAN RUPIAH Total		138,966,000,000.000	Local		139,682,909,928.87		135,599,117,820.00	-4,083,792,108.87	91.14
			Base		9,789,786.22		9,102,139.14	-687,647.08	0.54

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Books Closed

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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MEXICAN PESO Exchange Rate: 20.109500

ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042		
	215,346,300.000	Local	106.641459	229,648,435.74	87.391000	188,193,285.03	-41,455,150.71	26.26
		Base	5.671122	12,212,551.88	4.345757	9,358,426.86	-2,854,125.02	0.56

ACI087B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75				7.750000	23 Nov 2034		
	82,700,000.000	Local	92.856232	76,792,104.25	90.211000	74,604,497.00	-2,187,607.25	10.41
		Base	4.713462	3,898,032.99	4.485989	3,709,913.08	-188,119.91	0.22

ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047		
	132,310,000.000	Local	102.877778	136,117,587.91	89.121000	117,915,995.10	-18,201,592.81	16.46
		Base	5.341929	7,067,906.74	4.431786	5,863,696.02	-1,204,210.72	0.35

P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
	76,440,000.000	Local	110.746534	84,654,650.36	97.048000	74,183,491.20	-10,471,159.16	10.35
		Base	5.541367	4,235,820.76	4.825978	3,688,977.41	-546,843.35	0.22

MEXICAN PESO Total								
	506,796,300.000	Local		527,212,778.26		454,897,268.33	-72,315,509.93	63.48
		Base		27,414,312.37		22,621,013.37	-4,793,299.00	1.35

RUSSIAN RUBLE Exchange Rate: 55.000000

ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15				8.150000	03 Feb 2027		
	53,660,000.000	Local	99.727747	53,513,909.26	8.500000	4,561,100.00	-48,952,809.26	5.10
		Base	1.571895	843,478.97	0.154545	82,929.09	-760,549.88	0.00

ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
	148,713,000.000	Local	94.973525	141,237,977.78	8.500000	12,640,605.00	-128,597,372.78	14.13
		Base	1.510679	2,246,576.09	0.154545	229,829.18	-2,016,746.91	0.01

ACI04VQK0	RUSSIA GOVT BOND OFZ BONDS 01/23 7				7.000000	25 Jan 2023		
	19,200,000.000	Local	100.162690	19,231,236.42	8.500000	1,632,000.00	-17,599,236.42	1.82
		Base	1.629625	312,888.06	0.154545	29,672.73	-283,215.33	0.00

ACI070PP5	RUSSIA GOVT BOND OFZ BONDS 08/23 7				7.000000	16 Aug 2023		
	22,740,000.000	Local	100.199531	22,785,373.26	8.500000	1,932,900.00	-20,852,473.26	2.16
		Base	1.618557	368,059.89	0.154545	35,143.64	-332,916.25	0.00

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Books Closed

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI116PV3	RUSSIA GOVT BOND OFZ BONDS 05/34 7.25				7.250000	10 May 2034		
		4,910,000.000	Local 98.844329	4,853,256.55	8.500000	417,350.00	-4,435,906.55	0.47
			Base 1.559711	76,581.81	0.154545	7,588.18	-68,993.63	0.00
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9				6.900000	23 May 2029		
		132,374,000.000	Local 100.879943	133,538,816.08	8.500000	11,251,790.00	-122,287,026.08	12.57
			Base 1.539720	2,038,188.39	0.154545	204,578.00	-1,833,610.39	0.01
ACI1BL160	RUSSIA GOVT BOND OFZ BONDS 04/30 7.65				7.650000	10 Apr 2030		
		222,140,000.000	Local 105.792817	235,008,164.58	8.500000	18,881,900.00	-216,126,264.58	21.10
			Base 1.595897	3,545,126.62	0.154545	343,307.27	-3,201,819.35	0.02
ACI1CRWV7	RUSSIA GOVT BOND OFZ BONDS 03/39 7.7				7.700000	16 Mar 2039		
		240,670,000.000	Local 113.142458	272,299,954.05	8.500000	20,456,950.00	-251,843,004.05	22.86
			Base 1.671642	4,023,140.06	0.154545	371,944.55	-3,651,195.51	0.02
RUSSIAN RUBLE Total		844,407,000.000	Local	882,468,687.98		71,774,595.00	-810,694,092.98	80.21
			Base	13,454,039.89		1,304,992.64	-12,149,047.25	0.08
US DOLLAR							Exchange Rate:	1.000000
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75				4.750000	28 Jul 2025		
		320,000.000	Local 99.903775	319,692.08	99.518200	318,458.24	-1,233.84	0.02
			Base 99.903775	319,692.08	99.518200	318,458.24	-1,233.84	0.02
00103CAA7	ACRES PLC ACRES 2021 FL1 A 144A				2.723000	15 Jun 2036		
		1,420,000.000	Local 100.000000	1,420,000.00	98.160800	1,393,883.36	-26,116.64	0.09
Original Face:		1,420,000.000	Base 100.000000	1,420,000.00	98.160800	1,393,883.36	-26,116.64	0.08
00109LAA1	ADT SEC CORP SR SECURED 144A 08/29 4.125				4.125000	01 Aug 2029		
		20,000.000	Local 93.632500	18,726.50	81.156500	16,231.30	-2,495.20	0.00
			Base 93.632500	18,726.50	81.156500	16,231.30	-2,495.20	0.00
00186XAB9	API GROUP DE INC TERM LOAN B					01 Oct 2026		
		692,123.880	Local 100.461023	695,314.73	95.875000	663,573.77	-31,740.96	0.04
			Base 100.461023	695,314.73	95.875000	663,573.77	-31,740.96	0.04

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55					5.550000	15 Aug 2041		
	100,000.000	Local		132.162930	132,162.93	103.265036	103,265.04	-28,897.89	0.01
		Base		132.162930	132,162.93	103.265036	103,265.04	-28,897.89	0.01
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
	42,000.000	Local		87.981643	36,952.29	87.449719	36,728.88	-223.41	0.00
		Base		87.981643	36,952.29	87.449719	36,728.88	-223.41	0.00
00206RHJ4	AT+T INC SR UNSECURED 03/29 4.35					4.350000	01 Mar 2029		
	430,000.000	Local		101.001619	434,306.96	98.661641	424,245.06	-10,061.90	0.03
		Base		101.001619	434,306.96	98.661641	424,245.06	-10,061.90	0.03
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8					3.800000	15 Feb 2027		
	10,000.000	Local		108.966800	10,896.68	98.100334	9,810.03	-1,086.65	0.00
		Base		108.966800	10,896.68	98.100334	9,810.03	-1,086.65	0.00
00206RJX1	AT+T INC SR UNSECURED 06/27 2.3					2.300000	01 Jun 2027		
	530,000.000	Local		100.147096	530,779.61	91.323899	484,016.66	-46,762.95	0.03
		Base		100.147096	530,779.61	91.323899	484,016.66	-46,762.95	0.03
00206RKE1	AT+T INC SR UNSECURED 02/52 3.3					3.300000	01 Feb 2052		
	90,000.000	Local		97.575078	87,817.57	74.027063	66,624.36	-21,193.21	0.00
		Base		97.575078	87,817.57	74.027063	66,624.36	-21,193.21	0.00
00206RKG6	AT+T INC SR UNSECURED 02/28 1.65					1.650000	01 Feb 2028		
	980,000.000	Local		99.904594	979,065.02	86.660391	849,271.83	-129,793.19	0.05
		Base		99.904594	979,065.02	86.660391	849,271.83	-129,793.19	0.05
00206RKH4	AT+T INC SR UNSECURED 02/32 2.25					2.250000	01 Feb 2032		
	790,000.000	Local		100.311976	792,464.61	81.828657	646,446.39	-146,018.22	0.04
		Base		100.311976	792,464.61	81.828657	646,446.39	-146,018.22	0.04
00206RKJ0	AT+T INC SR UNSECURED 09/53 3.5					3.500000	15 Sep 2053		
	690,000.000	Local		103.939359	717,181.58	76.356933	526,862.84	-190,318.74	0.03
		Base		103.939359	717,181.58	76.356933	526,862.84	-190,318.74	0.03
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55					3.550000	15 Sep 2055		
	346,000.000	Local		96.444251	333,697.11	75.421971	260,960.02	-72,737.09	0.02
		Base		96.444251	333,697.11	75.421971	260,960.02	-72,737.09	0.02

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WESTERN CORE PLUS BOND PORT
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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RLV2	AT+T INC SR UNSECURED 09/59 3.65					3.650000	15 Sep 2059		
	90,000.000	Local	101.551856	91,396.67	75.444041	67,899.64	-23,497.03	0.00	
		Base	101.551856	91,396.67	75.444041	67,899.64	-23,497.03	0.00	
00206RMM1	AT+T INC SR UNSECURED 12/33 2.55					2.550000	01 Dec 2033		
	230,000.000	Local	94.927148	218,332.44	81.385765	187,187.26	-31,145.18	0.01	
		Base	94.927148	218,332.44	81.385765	187,187.26	-31,145.18	0.01	
00206RMN9	AT+T INC SR UNSECURED 12/57 3.8					3.800000	01 Dec 2057		
	40,000.000	Local	104.712900	41,885.16	77.990279	31,196.11	-10,689.05	0.00	
		Base	104.712900	41,885.16	77.990279	31,196.11	-10,689.05	0.00	
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.750000	30 Nov 2026		
	525,000.000	Local	106.048627	556,755.29	100.646431	528,393.76	-28,361.53	0.03	
		Base	106.048627	556,755.29	100.646431	528,393.76	-28,361.53	0.03	
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	220,000.000	Local	100.022132	220,048.69	106.323112	233,910.85	13,862.16	0.01	
		Base	100.022132	220,048.69	106.323112	233,910.85	13,862.16	0.01	
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9					2.900000	06 Nov 2022		
	80,000.000	Local	99.962763	79,970.21	99.990689	79,992.55	22.34	0.00	
		Base	99.962763	79,970.21	99.990689	79,992.55	22.34	0.00	
00287YBC2	ABBVIE INC SR UNSECURED 11/23 3.75					3.750000	14 Nov 2023		
	60,000.000	Local	103.070150	61,842.09	100.315631	60,189.38	-1,652.71	0.00	
		Base	103.070150	61,842.09	100.315631	60,189.38	-1,652.71	0.00	
00287YBD0	ABBVIE INC SR UNSECURED 11/48 4.875					4.875000	14 Nov 2048		
	60,000.000	Local	112.648450	67,589.07	96.926244	58,155.75	-9,433.32	0.00	
		Base	112.648450	67,589.07	96.926244	58,155.75	-9,433.32	0.00	
00287YBM0	ABBVIE INC SR UNSECURED 11/22 2.3					2.300000	21 Nov 2022		
	900,000.000	Local	99.986939	899,882.45	99.803829	898,234.46	-1,647.99	0.06	
		Base	99.986939	899,882.45	99.803829	898,234.46	-1,647.99	0.05	
00287YBV0	ABBVIE INC SR UNSECURED 11/26 2.95					2.950000	21 Nov 2026		
	830,000.000	Local	103.056620	855,369.95	94.849634	787,251.96	-68,117.99	0.05	
		Base	103.056620	855,369.95	94.849634	787,251.96	-68,117.99	0.05	

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00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2					3.200000	21 Nov 2029		
	2,400,000.000	Local		104.289938	2,502,958.50	92.158911	2,211,813.86	-291,144.64	0.14
		Base		104.289938	2,502,958.50	92.158911	2,211,813.86	-291,144.64	0.13
00287YBZ1	ABBVIE INC SR UNSECURED 11/24 2.6					2.600000	21 Nov 2024		
	780,000.000	Local		99.979910	779,843.30	96.894335	755,775.81	-24,067.49	0.05
		Base		99.979910	779,843.30	96.894335	755,775.81	-24,067.49	0.05
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25					4.250000	21 Nov 2049		
	650,000.000	Local		120.169802	781,103.71	89.128908	579,337.90	-201,765.81	0.04
		Base		120.169802	781,103.71	89.128908	579,337.90	-201,765.81	0.03
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8					3.800000	15 Mar 2025		
	270,000.000	Local		104.478281	282,091.36	99.283718	268,066.04	-14,025.32	0.02
		Base		104.478281	282,091.36	99.283718	268,066.04	-14,025.32	0.02
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
	80,000.000	Local		100.127413	80,101.93	97.911005	78,328.80	-1,773.13	0.00
		Base		100.127413	80,101.93	97.911005	78,328.80	-1,773.13	0.00
00774MAQ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/24 3.15					3.150000	15 Feb 2024		
	440,000.000	Local		99.669111	438,544.09	96.845014	426,118.06	-12,426.03	0.03
		Base		99.669111	438,544.09	96.845014	426,118.06	-12,426.03	0.03
00774MAV7	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/26 2.45					2.450000	29 Oct 2026		
	260,000.000	Local		99.853415	259,618.88	87.191231	226,697.20	-32,921.68	0.01
		Base		99.853415	259,618.88	87.191231	226,697.20	-32,921.68	0.01
00774MAW5	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/28 3					3.000000	29 Oct 2028		
	860,000.000	Local		100.239865	862,062.84	84.387370	725,731.38	-136,331.46	0.04
		Base		100.239865	862,062.84	84.387370	725,731.38	-136,331.46	0.04
00774MAX3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/32 3.3					3.300000	30 Jan 2032		
	540,000.000	Local		101.040117	545,616.63	79.915446	431,543.41	-114,073.22	0.03
		Base		101.040117	545,616.63	79.915446	431,543.41	-114,073.22	0.03
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8					2.800000	15 Jun 2023		
	90,000.000	Local		99.990844	89,991.76	99.017243	89,115.52	-876.24	0.01
		Base		99.990844	89,991.76	99.017243	89,115.52	-876.24	0.01

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00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375				3.375000	01 Jul 2025		
		200,000.000	Local 99.365450	198,730.90	94.255560	188,511.12	-10,219.78	0.01
			Base 99.365450	198,730.90	94.255560	188,511.12	-10,219.78	0.01
019576AA5	ALLIED UNIVERSAL SR SECURED 144A 07/26 6.625				6.625000	15 Jul 2026		
		20,000.000	Local 100.044350	20,008.87	91.534114	18,306.82	-1,702.05	0.00
			Base 100.044350	20,008.87	91.534114	18,306.82	-1,702.05	0.00
01957TAH0	ALLIED UNIVERSAL HOLDCO LLC 2021 USD TERM LOAN					12 May 2028		
		787,872.380	Local 99.842865	786,634.36	91.666700	722,216.61	-64,417.75	0.04
			Base 99.842865	786,634.36	91.666700	722,216.61	-64,417.75	0.04
01F022675	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE				2.500000	14 Jul 2052		
		300,000.000	Local 88.829267	266,487.80	90.101563	270,304.69	3,816.89	0.02
Original Face:		300,000.000	Base 88.829267	266,487.80	90.101563	270,304.69	3,816.89	0.02
01F040677	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE				4.000000	14 Jul 2052		
		2,000,000.000	Local 98.003924	1,960,078.47	98.726563	1,974,531.26	14,452.79	0.12
Original Face:		2,000,000.000	Base 98.003924	1,960,078.47	98.726563	1,974,531.26	14,452.79	0.12
01F040685	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE				4.000000	25 Apr 2052		
		200,000.000	Local 99.302270	198,604.54	98.542969	197,085.94	-1,518.60	0.01
Original Face:		200,000.000	Base 99.302270	198,604.54	98.542969	197,085.94	-1,518.60	0.01
01F042673	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.500000	14 Jul 2052		
		2,000,000.000	Local 100.078029	2,001,560.58	100.511719	2,010,234.38	8,673.80	0.12
Original Face:		2,000,000.000	Base 100.078029	2,001,560.58	100.511719	2,010,234.38	8,673.80	0.12
01F042681	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.500000	11 Aug 2052		
		200,000.000	Local 100.343535	200,687.07	100.277344	200,554.69	-132.38	0.01
Original Face:		200,000.000	Base 100.343535	200,687.07	100.277344	200,554.69	-132.38	0.01
01F042699	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.500000	14 Sep 2052		
		2,300,000.000	Local 99.453125	2,287,421.87	100.092653	2,302,131.02	14,709.15	0.14
Original Face:		2,300,000.000	Base 99.453125	2,287,421.87	100.092653	2,302,131.02	14,709.15	0.14
01F050676	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE				5.000000	14 Jul 2052		
		1,300,000.000	Local 102.891226	1,337,585.94	102.144531	1,327,878.90	-9,707.04	0.08
Original Face:		1,300,000.000	Base 102.891226	1,337,585.94	102.144531	1,327,878.90	-9,707.04	0.08

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01F050684	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE					5.000000	11 Aug 2052		
	400,000.000	Local		102.308595	409,234.38	101.830078	407,320.31	-1,914.07	0.03
Original Face:	400,000.000	Base		102.308595	409,234.38	101.830078	407,320.31	-1,914.07	0.02
01F050692	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE					5.000000	14 Sep 2052		
	200,000.000	Local		101.042970	202,085.94	101.595703	203,191.41	1,105.47	0.01
Original Face:	200,000.000	Base		101.042970	202,085.94	101.595703	203,191.41	1,105.47	0.01
02079KAD9	ALPHABET INC SR UNSECURED 08/30 1.1					1.100000	15 Aug 2030		
	170,000.000	Local		99.775665	169,618.63	82.243287	139,813.59	-29,805.04	0.01
		Base		99.775665	169,618.63	82.243287	139,813.59	-29,805.04	0.01
02079KAE7	ALPHABET INC SR UNSECURED 08/40 1.9					1.900000	15 Aug 2040		
	340,000.000	Local		73.007265	248,224.70	72.076141	245,058.88	-3,165.82	0.02
		Base		73.007265	248,224.70	72.076141	245,058.88	-3,165.82	0.01
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05					2.050000	15 Aug 2050		
	210,000.000	Local		96.733638	203,140.64	67.581067	141,920.24	-61,220.40	0.01
		Base		96.733638	203,140.64	67.581067	141,920.24	-61,220.40	0.01
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
	80,000.000	Local		99.938200	79,950.56	91.971107	73,576.89	-6,373.67	0.00
		Base		99.938200	79,950.56	91.971107	73,576.89	-6,373.67	0.00
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
	140,000.000	Local		99.750086	139,650.12	87.628517	122,679.92	-16,970.20	0.01
		Base		99.750086	139,650.12	87.628517	122,679.92	-16,970.20	0.01
02156LAH4	ALTICE FRANCE SA SR SECURED 144A 10/29 5.5					5.500000	15 Oct 2029		
	210,000.000	Local		90.646795	190,358.27	76.380000	160,398.00	-29,960.27	0.01
		Base		90.646795	190,358.27	76.380000	160,398.00	-29,960.27	0.01
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875000	16 Sep 2046		
	140,000.000	Local		84.343393	118,080.75	67.648468	94,707.86	-23,372.89	0.01
		Base		84.343393	118,080.75	67.648468	94,707.86	-23,372.89	0.01
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
	384,000.000	Local		100.368648	385,415.61	98.376906	377,767.32	-7,648.29	0.02
		Base		100.368648	385,415.61	98.376906	377,767.32	-7,648.29	0.02

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02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
	17,000.000	Local	108.099353	18,376.89	95.202957	16,184.50	-2,192.39	0.00	
		Base	108.099353	18,376.89	95.202957	16,184.50	-2,192.39	0.00	
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		
	200,000.000	Local	99.871175	199,742.35	91.227340	182,454.68	-17,287.67	0.01	
		Base	99.871175	199,742.35	91.227340	182,454.68	-17,287.67	0.01	
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	1,050,000.000	Local	125.753343	1,320,410.10	88.575588	930,043.67	-390,366.43	0.06	
		Base	125.753343	1,320,410.10	88.575588	930,043.67	-390,366.43	0.06	
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	44,000.000	Local	101.022068	44,449.71	91.267842	40,157.85	-4,291.86	0.00	
		Base	101.022068	44,449.71	91.267842	40,157.85	-4,291.86	0.00	
02209SBH5	ALTRIA GROUP INC COMPANY GUAR 05/25 2.35					2.350000	06 May 2025		
	80,000.000	Local	99.975488	79,980.39	94.505388	75,604.31	-4,376.08	0.00	
		Base	99.975488	79,980.39	94.505388	75,604.31	-4,376.08	0.00	
02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45					2.450000	04 Feb 2032		
	870,000.000	Local	96.935295	843,337.07	75.529368	657,105.50	-186,231.57	0.04	
		Base	96.935295	843,337.07	75.529368	657,105.50	-186,231.57	0.04	
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
	440,000.000	Local	99.900948	439,564.17	97.378159	428,463.90	-11,100.27	0.03	
		Base	99.900948	439,564.17	97.378159	428,463.90	-11,100.27	0.03	
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	110,000.000	Local	99.795155	109,774.67	95.166666	104,683.33	-5,091.34	0.01	
		Base	99.795155	109,774.67	95.166666	104,683.33	-5,091.34	0.01	
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.050000	22 Aug 2047		
	400,000.000	Local	122.144673	488,578.69	94.197005	376,788.02	-111,790.67	0.02	
		Base	122.144673	488,578.69	94.197005	376,788.02	-111,790.67	0.02	
023135BM7	AMAZON.COM INC SR UNSECURED 08/57 4.25					4.250000	22 Aug 2057		
	70,000.000	Local	139.288700	97,502.09	94.506493	66,154.55	-31,347.54	0.00	
		Base	139.288700	97,502.09	94.506493	66,154.55	-31,347.54	0.00	

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023135BQ8	AMAZON.COM INC SR UNSECURED 06/25 0.8					0.800000	03 Jun 2025		
	350,000.000	Local		99.977006	349,919.52	93.193977	326,178.92	-23,740.60	0.02
		Base		99.977006	349,919.52	93.193977	326,178.92	-23,740.60	0.02
023135BR6	AMAZON.COM INC SR UNSECURED 06/27 1.2					1.200000	03 Jun 2027		
	450,000.000	Local		100.003687	450,016.59	89.247624	401,614.31	-48,402.28	0.02
		Base		100.003687	450,016.59	89.247624	401,614.31	-48,402.28	0.02
023135BS4	AMAZON.COM INC SR UNSECURED 06/30 1.5					1.500000	03 Jun 2030		
	210,000.000	Local		99.910695	209,812.46	83.315786	174,963.15	-34,849.31	0.01
		Base		99.910695	209,812.46	83.315786	174,963.15	-34,849.31	0.01
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5					2.500000	03 Jun 2050		
	850,000.000	Local		101.232539	860,476.58	71.072089	604,112.76	-256,363.82	0.04
		Base		101.232539	860,476.58	71.072089	604,112.76	-256,363.82	0.04
023135BZ8	AMAZON.COM INC SR UNSECURED 05/31 2.1					2.100000	12 May 2031		
	200,000.000	Local		100.145730	200,291.46	85.903650	171,807.30	-28,484.16	0.01
		Base		100.145730	200,291.46	85.903650	171,807.30	-28,484.16	0.01
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
	120,000.000	Local		99.802242	119,762.69	98.223644	117,868.37	-1,894.32	0.01
		Base		99.802242	119,762.69	98.223644	117,868.37	-1,894.32	0.01
023135CG9	AMAZON.COM INC SR UNSECURED 04/29 3.45					3.450000	13 Apr 2029		
	250,000.000	Local		99.789940	249,474.85	97.411326	243,528.32	-5,946.53	0.02
		Base		99.789940	249,474.85	97.411326	243,528.32	-5,946.53	0.01
023135CH7	AMAZON.COM INC SR UNSECURED 04/32 3.6					3.600000	13 Apr 2032		
	1,000,000.000	Local		99.820313	998,203.13	96.599073	965,990.73	-32,212.40	0.06
		Base		99.820313	998,203.13	96.599073	965,990.73	-32,212.40	0.06
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
025816CV9	AMERICAN EXPRESS CO SR UNSECURED 05/24 3.375					3.375000	03 May 2024		
	370,000.000	Local		99.990781	369,965.89	99.358083	367,624.91	-2,340.98	0.02
		Base		99.990781	369,965.89	99.358083	367,624.91	-2,340.98	0.02

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025816CW7	AMERICAN EXPRESS CO SR UNSECURED 05/29 4.05					4.050000	03 May 2029		
	560,000.000	Local	99.816743	558,973.76	98.442561	551,278.34	-7,695.42	0.03	
		Base	99.816743	558,973.76	98.442561	551,278.34	-7,695.42	0.03	
02660TDA8	AMERICAN HOME MORTGAGE INVESTM AHM 2005 1 1A2					1.565710	25 Jun 2045		
	160,181.900	Local	96.636824	154,794.70	98.871070	158,373.56	3,578.86	0.01	
	Original Face: 13,440,000.000	Base	96.636824	154,794.70	98.871070	158,373.56	3,578.86	0.01	
026874DQ7	AMERICAN INTL GROUP SR UNSECURED 06/25 2.5					2.500000	30 Jun 2025		
	170,000.000	Local	100.289794	170,492.65	95.385670	162,155.64	-8,337.01	0.01	
		Base	100.289794	170,492.65	95.385670	162,155.64	-8,337.01	0.01	
030288AC8	AMERICAN TRANSMISSION SY SR UNSECURED 144A 01/32 2.65					2.650000	15 Jan 2032		
	130,000.000	Local	93.561685	121,630.19	84.923930	110,401.11	-11,229.08	0.01	
		Base	93.561685	121,630.19	84.923930	110,401.11	-11,229.08	0.01	
03065WAD7	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2022 2 A3					4.380000	18 Apr 2028		
	390,000.000	Local	99.980154	389,922.60	100.974880	393,802.03	3,879.43	0.02	
	Original Face: 390,000.000	Base	99.980154	389,922.60	100.974880	393,802.03	3,879.43	0.02	
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625					3.625000	22 May 2024		
	10,000.000	Local	99.963800	9,996.38	99.873409	9,987.34	-9.04	0.00	
		Base	99.963800	9,996.38	99.873409	9,987.34	-9.04	0.00	
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663000	15 Jun 2051		
	69,000.000	Local	103.210435	71,215.20	94.085709	64,919.14	-6,296.06	0.00	
		Base	103.210435	71,215.20	94.085709	64,919.14	-6,296.06	0.00	
03234TAW8	AMWINS GROUP INC AMWINS GROUP INC TERM LOAN B						19 Feb 2028		
	384,152.240	Local	99.794704	383,363.59	94.062500	361,343.20	-22,020.39	0.02	
		Base	99.794704	383,363.59	94.062500	361,343.20	-22,020.39	0.02	
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.750000	10 Apr 2027		
	200,000.000	Local	100.361145	200,722.29	99.098605	198,197.21	-2,525.08	0.01	
		Base	100.361145	200,722.29	99.098605	198,197.21	-2,525.08	0.01	
034863AS9	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625					3.625000	11 Sep 2024		
	280,000.000	Local	100.339393	280,950.30	97.910361	274,149.01	-6,801.29	0.02	
		Base	100.339393	280,950.30	97.910361	274,149.01	-6,801.29	0.02	

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034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4					4.000000	11 Sep 2027		
	250,000.000	Local		96.108724	240,271.81	95.274928	238,187.32	-2,084.49	0.01
		Base		96.108724	240,271.81	95.274928	238,187.32	-2,084.49	0.01
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65					3.650000	01 Feb 2026		
	730,000.000	Local		96.994292	708,058.33	98.481816	718,917.26	10,858.93	0.04
		Base		96.994292	708,058.33	98.481816	718,917.26	10,858.93	0.04
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9					4.900000	01 Feb 2046		
	340,000.000	Local		97.562506	331,712.52	94.519033	321,364.71	-10,347.81	0.02
		Base		97.562506	331,712.52	94.519033	321,364.71	-10,347.81	0.02
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	100,000.000	Local		119.679400	119,679.40	102.719514	102,719.51	-16,959.89	0.01
		Base		119.679400	119,679.40	102.719514	102,719.51	-16,959.89	0.01
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.000000	13 Apr 2028		
	670,000.000	Local		99.688058	667,909.99	98.883544	662,519.74	-5,390.25	0.04
		Base		99.688058	667,909.99	98.883544	662,519.74	-5,390.25	0.04
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6					4.600000	15 Apr 2048		
	60,000.000	Local		108.326583	64,995.95	90.261243	54,156.75	-10,839.20	0.00
		Base		108.326583	64,995.95	90.261243	54,156.75	-10,839.20	0.00
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75					4.750000	23 Jan 2029		
	1,650,000.000	Local		110.548428	1,824,049.07	101.929862	1,681,842.72	-142,206.35	0.10
		Base		110.548428	1,824,049.07	101.929862	1,681,842.72	-142,206.35	0.10
035240AS9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/40 4.35					4.350000	01 Jun 2040		
	330,000.000	Local		99.941621	329,807.35	89.912367	296,710.81	-33,096.54	0.02
		Base		99.941621	329,807.35	89.912367	296,710.81	-33,096.54	0.02
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
	760,000.000	Local		107.366808	815,987.74	90.462746	687,516.87	-128,470.87	0.04
		Base		107.366808	815,987.74	90.462746	687,516.87	-128,470.87	0.04
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	280,000.000	Local		100.311257	280,871.52	93.965804	263,104.25	-17,767.27	0.02
		Base		100.311257	280,871.52	93.965804	263,104.25	-17,767.27	0.02

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036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
	220,000.000	Local		98.210836	216,063.84	97.479378	214,454.63	-1,609.21	0.01
		Base		98.210836	216,063.84	97.479378	214,454.63	-1,609.21	0.01
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	80,000.000	Local		99.987425	79,989.94	98.720115	78,976.09	-1,013.85	0.00
		Base		99.987425	79,989.94	98.720115	78,976.09	-1,013.85	0.00
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
	220,000.000	Local		99.995186	219,989.41	99.945999	219,881.20	-108.21	0.01
		Base		99.995186	219,989.41	99.945999	219,881.20	-108.21	0.01
036752AT0	ANTHEM INC SR UNSECURED 05/32 4.1					4.100000	15 May 2032		
	300,000.000	Local		98.405303	295,215.91	97.593834	292,781.50	-2,434.41	0.02
		Base		98.405303	295,215.91	97.593834	292,781.50	-2,434.41	0.02
036752AU7	ANTHEM INC SR UNSECURED 05/52 4.55					4.550000	15 May 2052		
	200,000.000	Local		99.040035	198,080.07	95.486564	190,973.13	-7,106.94	0.01
		Base		99.040035	198,080.07	95.486564	190,973.13	-7,106.94	0.01
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.100000	01 Sep 2040		
	410,000.000	Local		100.960971	413,939.98	84.438000	346,195.80	-67,744.18	0.02
		Base		100.960971	413,939.98	84.438000	346,195.80	-67,744.18	0.02
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	30,000.000	Local		110.949267	33,284.78	83.630072	25,089.02	-8,195.76	0.00
		Base		110.949267	33,284.78	83.630072	25,089.02	-8,195.76	0.00
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	60,000.000	Local		49.322300	29,593.38	77.960113	46,776.07	17,182.69	0.00
		Base		49.322300	29,593.38	77.960113	46,776.07	17,182.69	0.00
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	330,000.000	Local		91.810282	302,973.93	72.975212	240,818.20	-62,155.73	0.01
		Base		91.810282	302,973.93	72.975212	240,818.20	-62,155.73	0.01
037411BG9	APACHE CORP SR UNSECURED 07/49 5.35					5.350000	01 Jul 2049		
	190,000.000	Local		112.036063	212,868.52	79.049545	150,194.14	-62,674.38	0.01
		Base		112.036063	212,868.52	79.049545	150,194.14	-62,674.38	0.01

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03746AAA8	APACHE CORP SR UNSECURED 12/29 7.75					7.750000	15 Dec 2029		
	170,000.000	Local		125.306682	213,021.36	105.500000	179,350.00	-33,671.36	0.01
		Base		125.306682	213,021.36	105.500000	179,350.00	-33,671.36	0.01
03765VAK6	PRIME SECURITY SERV BOROWR LLC 2021 TERM LOAN						23 Sep 2026		
	916,572.670	Local		100.089433	917,392.39	93.250000	854,704.01	-62,688.38	0.05
		Base		100.089433	917,392.39	93.250000	854,704.01	-62,688.38	0.05
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
	570,000.000	Local		99.621791	567,844.21	95.775155	545,918.38	-21,925.83	0.03
		Base		99.621791	567,844.21	95.775155	545,918.38	-21,925.83	0.03
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	690,000.000	Local		100.212880	691,468.87	93.951851	648,267.77	-43,201.10	0.04
		Base		100.212880	691,468.87	93.951851	648,267.77	-43,201.10	0.04
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A21 144A					4.194000	05 Jun 2049		
	2,732,400.000	Local		102.116822	2,790,240.04	97.018100	2,650,922.56	-139,317.48	0.16
Original Face:	2,760,000.000	Base		102.116822	2,790,240.04	97.018100	2,650,922.56	-139,317.48	0.16
03835EAC8	APPLOVIN CORP TERM LOAN B						15 Aug 2025		
	244,303.810	Local		98.021983	239,471.44	95.500000	233,310.14	-6,161.30	0.01
		Base		98.021983	239,471.44	95.500000	233,310.14	-6,161.30	0.01
038413AC4	AQUA FINANCE TRUST AQFIT 2020 AA C 144A					3.970000	17 Jul 2046		
	460,000.000	Local		104.132820	479,010.97	94.335580	433,943.67	-45,067.30	0.03
Original Face:	460,000.000	Base		104.132820	479,010.97	94.335580	433,943.67	-45,067.30	0.03
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7					7.750000	15 Oct 2039		
	100,000.000	Local		81.252740	81,252.74	100.875000	100,875.00	19,622.26	0.01
		Base		81.252740	81,252.74	100.875000	100,875.00	19,622.26	0.01
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR					1.750000	09 Jul 2030		
	830,904.000	Local		58.646938	487,299.75	23.332097	193,867.33	-293,432.42	0.01
Original Face:	830,904.000	Base		58.646938	487,299.75	23.332097	193,867.33	-293,432.42	0.01
040114HT0	REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VAR					3.625000	09 Jul 2035		
	672,594.000	Local		51.263187	344,793.12	21.537396	144,859.23	-199,933.89	0.01
Original Face:	672,594.000	Base		51.263187	344,793.12	21.537396	144,859.23	-199,933.89	0.01

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040114HV5	REPUBLIC OF ARGENTINA SR UNSECURED 07/41 VAR					4.875000	09 Jul 2041		
	860,000.000	Local		48.680990	418,656.51	26.676593	229,418.70	-189,237.81	0.01
Original Face:	860,000.000	Base		48.680990	418,656.51	26.676593	229,418.70	-189,237.81	0.01
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1					1.000000	09 Jul 2029		
	92,634.000	Local		61.954444	57,390.88	22.738438	21,063.52	-36,327.36	0.00
Original Face:	92,634.000	Base		61.954444	57,390.88	22.738438	21,063.52	-36,327.36	0.00
04538FAD1	ASPLUNDH TREE EXPERT LLC 2021 TERM LOAN B						07 Sep 2027		
	750,248.560	Local		100.221300	751,908.86	96.589300	724,659.83	-27,249.03	0.04
		Base		100.221300	751,908.86	96.589300	724,659.83	-27,249.03	0.04
04649VAV2	ASURION LLC TERM LOAN B 6						03 Nov 2023		
	154,586.940	Local		98.026431	151,536.06	95.666700	147,888.22	-3,647.84	0.01
		Base		98.026431	151,536.06	95.666700	147,888.22	-3,647.84	0.01
04649VAW0	ASURION LLC TERM LOAN B 7						03 Nov 2024		
	318,926.600	Local		99.939252	318,732.86	93.700000	298,834.22	-19,898.64	0.02
		Base		99.939252	318,732.86	93.700000	298,834.22	-19,898.64	0.02
04649VAX8	ASURION LLC 2020 TERM LOAN B8						23 Dec 2026		
	603,844.640	Local		99.809482	602,694.21	90.437500	546,102.00	-56,592.21	0.03
		Base		99.809482	602,694.21	90.437500	546,102.00	-56,592.21	0.03
04649VAY6	ASURION LLC 2021 TERM LOAN B9						31 Jul 2027		
	306,125.000	Local		99.199566	303,674.67	90.250000	276,277.81	-27,396.86	0.02
		Base		99.199566	303,674.67	90.250000	276,277.81	-27,396.86	0.02
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35					5.350000	01 Sep 2040		
	100,000.000	Local		127.762100	127,762.10	99.176224	99,176.22	-28,585.88	0.01
		Base		127.762100	127,762.10	99.176224	99,176.22	-28,585.88	0.01
04686RAB9	ATHENAHEALTH INC 2022 TERM LOAN B						15 Feb 2029		
	1,043,188.410	Local		99.522316	1,038,205.27	91.650000	956,082.18	-82,123.09	0.06
		Base		99.522316	1,038,205.27	91.650000	956,082.18	-82,123.09	0.06
04686RAC7	ATHENAHEALTH INC 2022 DELAYED DRAW TERM LOAN						15 Feb 2029		
	176,811.590	Local		100.000000	176,811.59	91.650000	162,047.82	-14,763.77	0.01
		Base		100.000000	176,811.59	91.650000	162,047.82	-14,763.77	0.01

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05377RDY7	AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A A 144A				2.020000	20 Feb 2027			
		1,840,000.000	Local	99.966314	1,839,380.17	91.948430	1,691,851.11	-147,529.06	0.10
Original Face:		1,840,000.000	Base	99.966314	1,839,380.17	91.948430	1,691,851.11	-147,529.06	0.10
05400KAH3	AVOLON TLB BORROWER 1 (US) LLC 2021 TERM LOAN B5					01 Dec 2027			
		186,777.820	Local	99.330017	185,526.44	94.812500	177,088.72	-8,437.72	0.01
			Base	99.330017	185,526.44	94.812500	177,088.72	-8,437.72	0.01
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557				3.557000	15 Aug 2027			
		580,000.000	Local	104.220760	604,480.41	91.622294	531,409.31	-73,071.10	0.03
			Base	104.220760	604,480.41	91.622294	531,409.31	-73,071.10	0.03
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54				4.540000	15 Aug 2047			
		920,000.000	Local	100.566666	925,213.33	73.718489	678,210.10	-247,003.23	0.04
			Base	100.566666	925,213.33	73.718489	678,210.10	-247,003.23	0.04
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5				5.000000	30 Sep 2043			
		210,000.000	Local	102.354710	214,944.89	103.301831	216,933.85	1,988.96	0.01
			Base	102.354710	214,944.89	103.301831	216,933.85	1,988.96	0.01
05551VBK8	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2021 C10 XA				1.426084	15 Jul 2054			
		4,675,840.920	Local	9.091528	425,105.38	7.980070	373,135.38	-51,970.00	0.02
Original Face:		4,700,000.000	Base	9.091528	425,105.38	7.980070	373,135.38	-51,970.00	0.02
05554JAH0	FIRST EAGLE HOLDINGS INC 2020 TERM LOAN B					01 Feb 2027			
		594,304.270	Local	100.306774	596,127.44	93.166700	553,693.68	-42,433.76	0.03
			Base	100.306774	596,127.44	93.166700	553,693.68	-42,433.76	0.03
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625				4.625000	13 Mar 2027			
		250,000.000	Local	98.949192	247,372.98	98.010001	245,025.00	-2,347.98	0.02
			Base	98.949192	247,372.98	98.010001	245,025.00	-2,347.98	0.01
05608RAJ4	BX TRUST BX 2021 ARIA D 144A				3.219400	15 Oct 2036			
		470,000.000	Local	99.522502	467,755.76	93.095390	437,548.33	-30,207.43	0.03
Original Face:		470,000.000	Base	99.522502	467,755.76	93.095390	437,548.33	-30,207.43	0.03
05609KAG4	BX TRUST BX 2021 XL2 D 144A				2.720700	15 Oct 2038			
		466,731.020	Local	99.519978	464,490.61	94.224560	439,775.25	-24,715.36	0.03
Original Face:		500,000.000	Base	99.519978	464,490.61	94.224560	439,775.25	-24,715.36	0.03

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
058498AX4	BALL CORP COMPANY GUAR 09/31 3.125					3.125000	15 Sep 2031		
	310,000.000	Local	98.181187	304,361.68	80.375000	249,162.50	-55,199.18	0.02	
		Base	98.181187	304,361.68	80.375000	249,162.50	-55,199.18	0.01	
05964HAG0	BANCO SANTANDER SA SR UNSECURED 04/23 3.848					3.848000	12 Apr 2023		
	200,000.000	Local	99.991545	199,983.09	99.799270	199,598.54	-384.55	0.01	
		Base	99.991545	199,983.09	99.799270	199,598.54	-384.55	0.01	
05964HAH8	BANCO SANTANDER SA SR UNSECURED 04/23 VAR					2.130710	12 Apr 2023		
	200,000.000	Local	100.000000	200,000.00	99.964043	199,928.09	-71.91	0.01	
		Base	100.000000	200,000.00	99.964043	199,928.09	-71.91	0.01	
05971KAE9	BANCO SANTANDER SA SR UNSECURED 05/25 2.746					2.746000	28 May 2025		
	800,000.000	Local	100.567013	804,536.10	94.775989	758,207.91	-46,328.19	0.05	
		Base	100.567013	804,536.10	94.775989	758,207.91	-46,328.19	0.05	
05990RAL5	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R4 4A2 144A					4.500000	27 Jan 2030		
	1,263,994.980	Local	100.000000	1,263,994.98	99.312080	1,255,299.71	-8,695.27	0.08	
Original Face:	2,980,000.000	Base	100.000000	1,263,994.98	99.312080	1,255,299.71	-8,695.27	0.07	
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.300000	11 Jan 2023		
	260,000.000	Local	99.969131	259,919.74	100.165863	260,431.24	511.50	0.02	
		Base	99.969131	259,919.74	100.165863	260,431.24	511.50	0.02	
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	510,000.000	Local	105.867155	539,922.49	97.467650	497,085.02	-42,837.47	0.03	
		Base	105.867155	539,922.49	97.467650	497,085.02	-42,837.47	0.03	
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4					4.000000	01 Apr 2024		
	290,000.000	Local	99.941652	289,830.79	100.761321	292,207.83	2,377.04	0.02	
		Base	99.941652	289,830.79	100.761321	292,207.83	2,377.04	0.02	
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.200000	26 Aug 2024		
	2,090,000.000	Local	101.516067	2,121,685.81	100.190792	2,093,987.55	-27,698.26	0.13	
		Base	101.516067	2,121,685.81	100.190792	2,093,987.55	-27,698.26	0.12	
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.250000	22 Oct 2026		
	50,000.000	Local	107.052360	53,526.18	98.690628	49,345.31	-4,180.87	0.00	
		Base	107.052360	53,526.18	98.690628	49,345.31	-4,180.87	0.00	

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WESTERN ASSET MANAGEMENT COMPANY

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06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
	520,000.000	Local	101.915506	529,960.63	99.622838	518,038.76	-11,921.87	0.03	
		Base	101.915506	529,960.63	99.622838	518,038.76	-11,921.87	0.03	
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	690,000.000	Local	99.993135	689,952.63	94.451723	651,716.89	-38,235.74	0.04	
		Base	99.993135	689,952.63	94.451723	651,716.89	-38,235.74	0.04	
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
	17,000.000	Local	99.997059	16,999.50	99.692618	16,947.75	-51.75	0.00	
		Base	99.997059	16,999.50	99.692618	16,947.75	-51.75	0.00	
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
	682,000.000	Local	99.654273	679,642.14	93.276533	636,145.96	-43,496.18	0.04	
		Base	99.654273	679,642.14	93.276533	636,145.96	-43,496.18	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	99.707819	299,123.46	-876.54	0.02	
		Base	100.000000	300,000.00	99.707819	299,123.46	-876.54	0.02	
06051GHG7	BANK OF AMERICA CORP SR UNSECURED 03/29 VAR					3.970000	05 Mar 2029		
	250,000.000	Local	98.675888	246,689.72	95.512092	238,780.23	-7,909.49	0.01	
		Base	98.675888	246,689.72	95.512092	238,780.23	-7,909.49	0.01	
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	1,080,000.000	Local	108.101162	1,167,492.55	94.607944	1,021,765.80	-145,726.75	0.06	
		Base	108.101162	1,167,492.55	94.607944	1,021,765.80	-145,726.75	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	90.369189	126,516.86	-13,483.14	0.01	
		Base	100.000000	140,000.00	90.369189	126,516.86	-13,483.14	0.01	
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR					4.083000	20 Mar 2051		
	1,610,000.000	Local	109.949482	1,770,186.66	86.387130	1,390,832.79	-379,353.87	0.09	
		Base	109.949482	1,770,186.66	86.387130	1,390,832.79	-379,353.87	0.08	
06051GJB6	BANK OF AMERICA CORP SR UNSECURED 04/31 VAR					2.592000	29 Apr 2031		
	1,790,000.000	Local	103.064797	1,844,859.87	85.048070	1,522,360.45	-322,499.42	0.09	
		Base	103.064797	1,844,859.87	85.048070	1,522,360.45	-322,499.42	0.09	

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06051GJD2	BANK OF AMERICA CORP SR UNSECURED 06/26 VAR					1.319000	19 Jun 2026		
	350,000.000	Local		100.000000	350,000.00	90.827133	317,894.97	-32,105.03	0.02
		Base		100.000000	350,000.00	90.827133	317,894.97	-32,105.03	0.02
06051GKD0	BANK OF AMERICA CORP SR UNSECURED 10/32 VAR					2.572000	20 Oct 2032		
	1,100,000.000	Local		95.904096	1,054,945.06	82.713632	909,849.95	-145,095.11	0.06
		Base		95.904096	1,054,945.06	82.713632	909,849.95	-145,095.11	0.05
06051GKK4	BANK OF AMERICA CORP SR UNSECURED 02/33 VAR					2.972000	04 Feb 2033		
	420,000.000	Local		94.845681	398,351.86	85.434896	358,826.56	-39,525.30	0.02
		Base		94.845681	398,351.86	85.434896	358,826.56	-39,525.30	0.02
06051GKP3	BANK OF AMERICA CORP SR UNSECURED 04/28 VAR					4.376000	27 Apr 2028		
	930,000.000	Local		100.000000	930,000.00	98.586802	916,857.26	-13,142.74	0.06
		Base		100.000000	930,000.00	98.586802	916,857.26	-13,142.74	0.05
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1					4.100000	24 Jul 2023		
	300,000.000	Local		99.887317	299,661.95	100.974780	302,924.34	3,262.39	0.02
		Base		99.887317	299,661.95	100.974780	302,924.34	3,262.39	0.02
06367WB85	BANK OF MONTREAL SR UNSECURED 05/25 1.85					1.850000	01 May 2025		
	560,000.000	Local		99.956155	559,754.47	94.883651	531,348.45	-28,406.02	0.03
		Base		99.956155	559,754.47	94.883651	531,348.45	-28,406.02	0.03
06368BGS1	BANK OF MONTREAL SUBORDINATED 12/32 VAR					3.803000	15 Dec 2032		
	70,000.000	Local		94.572357	66,200.65	92.836384	64,985.47	-1,215.18	0.00
		Base		94.572357	66,200.65	92.836384	64,985.47	-1,215.18	0.00
06406RAN7	BANK OF NY MELLON CORP SR UNSECURED 04/25 1.6					1.600000	24 Apr 2025		
	170,000.000	Local		99.978241	169,963.01	93.996720	159,794.42	-10,168.59	0.01
		Base		99.978241	169,963.01	93.996720	159,794.42	-10,168.59	0.01
064159VL7	BANK OF NOVA SCOTIA SR UNSECURED 06/25 1.3					1.300000	11 Jun 2025		
	310,000.000	Local		99.867432	309,589.04	92.670394	287,278.22	-22,310.82	0.02
		Base		99.867432	309,589.04	92.670394	287,278.22	-22,310.82	0.02
06417XAG6	BANK OF NOVA SCOTIA SUBORDINATED 05/37 VAR					4.588000	04 May 2037		
	320,000.000	Local		99.006688	316,821.40	92.185558	294,993.79	-21,827.61	0.02
		Base		99.006688	316,821.40	92.185558	294,993.79	-21,827.61	0.02

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06541WAX0	BANK BANK 2017 BNK5 A5				3.390000	15 Jun 2060			
		1,060,000.000	Local	97.564578	1,034,184.53	96.399410	1,021,833.75	-12,350.78	0.06
Original Face:		1,060,000.000	Base	97.564578	1,034,184.53	96.399410	1,021,833.75	-12,350.78	0.06
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR				4.972000	16 May 2029			
		200,000.000	Local	99.670810	199,341.62	98.397128	196,794.26	-2,547.36	0.01
			Base	99.670810	199,341.62	98.397128	196,794.26	-2,547.36	0.01
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR				5.088000	20 Jun 2030			
		2,240,000.000	Local	109.576254	2,454,508.10	94.580267	2,118,597.98	-335,910.12	0.13
			Base	109.576254	2,454,508.10	94.580267	2,118,597.98	-335,910.12	0.13
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25				5.250000	01 Apr 2042			
		10,000.000	Local	104.420200	10,442.02	98.854167	9,885.42	-556.60	0.00
			Base	104.420200	10,442.02	98.854167	9,885.42	-556.60	0.00
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7				5.700000	30 May 2041			
		170,000.000	Local	101.579824	172,685.70	103.991078	176,784.83	4,099.13	0.01
			Base	101.579824	172,685.70	103.991078	176,784.83	4,099.13	0.01
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75				5.750000	01 May 2043			
		200,000.000	Local	133.206275	266,412.55	104.473055	208,946.11	-57,466.44	0.01
			Base	133.206275	266,412.55	104.473055	208,946.11	-57,466.44	0.01
071734AF4	BAUSCH HEALTH COS INC COMPANY GUAR 144A 05/29 7.25				7.250000	30 May 2029			
		150,000.000	Local	107.336180	161,004.27	54.250000	81,375.00	-79,629.27	0.01
			Base	107.336180	161,004.27	54.250000	81,375.00	-79,629.27	0.00
071734AJ6	BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/30 5.25				5.250000	30 Jan 2030			
		1,500,000.000	Local	99.356938	1,490,354.07	51.632550	774,488.25	-715,865.82	0.05
			Base	99.356938	1,490,354.07	51.632550	774,488.25	-715,865.82	0.05
071734AK3	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 6.25				6.250000	15 Feb 2029			
		460,000.000	Local	101.614607	467,427.19	53.630000	246,698.00	-220,729.19	0.02
			Base	101.614607	467,427.19	53.630000	246,698.00	-220,729.19	0.01
071734AM9	BAUSCH HEALTH COS INC COMPANY GUAR 144A 02/29 5				5.000000	15 Feb 2029			
		430,000.000	Local	93.157098	400,575.52	51.703522	222,325.14	-178,250.38	0.01
			Base	93.157098	400,575.52	51.703522	222,325.14	-178,250.38	0.01

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075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
	23,000.000	Local		101.176000	23,270.48	99.641867	22,917.63	-352.85	0.00
		Base		101.176000	23,270.48	99.641867	22,917.63	-352.85	0.00
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	79,000.000	Local		100.418734	79,330.80	92.843830	73,346.63	-5,984.17	0.00
		Base		100.418734	79,330.80	92.843830	73,346.63	-5,984.17	0.00
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363000	06 Jun 2024		
	272,000.000	Local		102.142618	277,827.92	99.048366	269,411.56	-8,416.36	0.02
		Base		102.142618	277,827.92	99.048366	269,411.56	-8,416.36	0.02
08162XBJ2	BENCHMARK MORTGAGE TRUST BMARK 2020 B20 XA					1.735195	15 Oct 2053		
	4,286,334.140	Local		9.689248	415,313.54	8.594910	368,406.56	-46,906.98	0.02
Original Face:	4,310,000.000	Base		9.689248	415,313.54	8.594910	368,406.56	-46,906.98	0.02
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
	450,000.000	Local		106.673160	480,029.22	92.689340	417,102.03	-62,927.19	0.03
		Base		106.673160	480,029.22	92.689340	417,102.03	-62,927.19	0.02
08579JBG6	BERRY GLOBAL INC 2021 TERM LOAN Z						01 Jul 2026		
	229,993.830	Local		100.190479	230,431.92	96.541700	222,039.95	-8,391.97	0.01
		Base		100.190479	230,431.92	96.541700	222,039.95	-8,391.97	0.01
09659T2A8	BNP PARIBAS SUBORDINATED 144A 03/33 VAR					4.375000	01 Mar 2033		
	240,000.000	Local		95.887321	230,129.57	92.909913	222,983.79	-7,145.78	0.01
		Base		95.887321	230,129.57	92.909913	222,983.79	-7,145.78	0.01
09659W2F0	BNP PARIBAS SR UNSECURED 144A 08/28 4.4					4.400000	14 Aug 2028		
	670,000.000	Local		99.659939	667,721.59	95.839563	642,125.07	-25,596.52	0.04
		Base		99.659939	667,721.59	95.839563	642,125.07	-25,596.52	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	100.012262	680,083.38	83.38	0.04
		Base		100.000000	680,000.00	100.012262	680,083.38	83.38	0.04
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
	840,000.000	Local		109.313302	918,231.74	100.048872	840,410.52	-77,821.22	0.05
		Base		109.313302	918,231.74	100.048872	840,410.52	-77,821.22	0.05

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09659W2K9	BNP PARIBAS SR UNSECURED 144A 01/31 VAR					3.052000	13 Jan 2031		
	600,000.000	Local		106.780303	640,681.82	86.471646	518,829.88	-121,851.94	0.03
		Base		106.780303	640,681.82	86.471646	518,829.88	-121,851.94	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	92.403134	360,372.22	-29,627.78	0.02
		Base		100.000000	390,000.00	92.403134	360,372.22	-29,627.78	0.02
097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
	80,000.000	Local		97.916050	78,332.84	89.431725	71,545.38	-6,787.46	0.00
		Base		97.916050	78,332.84	89.431725	71,545.38	-6,787.46	0.00
097023BY0	BOEING CO SR UNSECURED 03/38 3.55					3.550000	01 Mar 2038		
	80,000.000	Local		89.848000	71,878.40	73.120014	58,496.01	-13,382.39	0.00
		Base		89.848000	71,878.40	73.120014	58,496.01	-13,382.39	0.00
097023CD5	BOEING CO SR UNSECURED 03/29 3.2					3.200000	01 Mar 2029		
	260,000.000	Local		99.126327	257,728.45	86.680903	225,370.35	-32,358.10	0.01
		Base		99.126327	257,728.45	86.680903	225,370.35	-32,358.10	0.01
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026		
	50,000.000	Local		99.960880	49,980.44	93.607204	46,803.60	-3,176.84	0.00
		Base		99.960880	49,980.44	93.607204	46,803.60	-3,176.84	0.00
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
	70,000.000	Local		99.828500	69,879.95	89.232262	62,462.58	-7,417.37	0.00
		Base		99.828500	69,879.95	89.232262	62,462.58	-7,417.37	0.00
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
	1,160,000.000	Local		96.033489	1,113,988.47	75.929888	880,786.70	-233,201.77	0.05
		Base		96.033489	1,113,988.47	75.929888	880,786.70	-233,201.77	0.05
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	180,000.000	Local		96.191639	173,144.95	70.177687	126,319.84	-46,825.11	0.01
		Base		96.191639	173,144.95	70.177687	126,319.84	-46,825.11	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	99.656748	956,704.78	-3,295.22	0.06
		Base		100.000000	960,000.00	99.656748	956,704.78	-3,295.22	0.06

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097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
	460,000.000	Local		101.927517	468,866.58	93.656252	430,818.76	-38,047.82	0.03
		Base		101.927517	468,866.58	93.656252	430,818.76	-38,047.82	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	92.536980	814,325.42	-65,674.58	0.05
		Base		100.000000	880,000.00	92.536980	814,325.42	-65,674.58	0.05
097023CX1	BOEING CO SR UNSECURED 05/60 5.93					5.930000	01 May 2060		
	390,000.000	Local		103.484756	403,590.55	91.576910	357,149.95	-46,440.60	0.02
		Base		103.484756	403,590.55	91.576910	357,149.95	-46,440.60	0.02
097023CY9	BOEING CO SR UNSECURED 05/30 5.15					5.150000	01 May 2030		
	1,260,000.000	Local		106.360694	1,340,144.74	96.254942	1,212,812.27	-127,332.47	0.07
		Base		106.360694	1,340,144.74	96.254942	1,212,812.27	-127,332.47	0.07
097023DE2	BOEING CO SR UNSECURED 02/24 1.433					1.433000	04 Feb 2024		
	780,000.000	Local		100.000000	780,000.00	95.588353	745,589.15	-34,410.85	0.05
		Base		100.000000	780,000.00	95.588353	745,589.15	-34,410.85	0.04
097023DG7	BOEING CO SR UNSECURED 02/26 2.196					2.196000	04 Feb 2026		
	1,440,000.000	Local		99.700890	1,435,692.82	90.072491	1,297,043.87	-138,648.95	0.08
		Base		99.700890	1,435,692.82	90.072491	1,297,043.87	-138,648.95	0.08
10373QAD2	BP CAP MARKETS AMERICA COMPANY GUAR 02/24 3.79					3.790000	06 Feb 2024		
	60,000.000	Local		101.401400	60,840.84	100.473907	60,284.34	-556.50	0.00
		Base		101.401400	60,840.84	100.473907	60,284.34	-556.50	0.00
10373QAZ3	BP CAP MARKETS AMERICA COMPANY GUAR 04/27 3.588					3.588000	14 Apr 2027		
	130,000.000	Local		97.802092	127,142.72	97.608895	126,891.56	-251.16	0.01
		Base		97.802092	127,142.72	97.608895	126,891.56	-251.16	0.01
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
	360,000.000	Local		100.003158	360,011.37	98.087273	353,114.18	-6,897.19	0.02
		Base		100.003158	360,011.37	98.087273	353,114.18	-6,897.19	0.02
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3					3.000000	24 Feb 2050		
	1,120,000.000	Local		100.001865	1,120,020.89	73.106265	818,790.17	-301,230.72	0.05
		Base		100.001865	1,120,020.89	73.106265	818,790.17	-301,230.72	0.05

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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	94.827423	189,654.85	-10,345.15	0.01
			Base 100.000000	200,000.00	94.827423	189,654.85	-10,345.15	0.01
10569FAA6	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM1 A1 144A				3.626000	25 Sep 2061		
		1,536,798.410	Local 99.923903	1,535,628.96	96.765230	1,487,086.52	-48,542.44	0.09
Original Face:		1,750,000.000	Base 99.923903	1,535,628.96	96.765230	1,487,086.52	-48,542.44	0.09
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5				5.000000	27 Jan 2045		
		2,730,000.000	Local 97.719341	2,667,738.01	71.318024	1,946,982.06	-720,755.95	0.12
			Base 97.719341	2,667,738.01	71.318024	1,946,982.06	-720,755.95	0.12
105756BY5	FED REPUBLIC OF BRAZIL SR UNSECURED 02/47 5.625				5.625000	21 Feb 2047		
		720,000.000	Local 84.856492	610,966.74	76.929451	553,892.05	-57,074.69	0.03
			Base 84.856492	610,966.74	76.929451	553,892.05	-57,074.69	0.03
105756BZ2	FED REPUBLIC OF BRAZIL SR UNSECURED 01/28 4.625				4.625000	13 Jan 2028		
		320,000.000	Local 95.172016	304,550.45	93.345282	298,704.90	-5,845.55	0.02
			Base 95.172016	304,550.45	93.345282	298,704.90	-5,845.55	0.02
105756CB4	FED REPUBLIC OF BRAZIL SR UNSECURED 01/50 4.75				4.750000	14 Jan 2050		
		530,000.000	Local 83.150540	440,697.86	67.703095	358,826.40	-81,871.46	0.02
			Base 83.150540	440,697.86	67.703095	358,826.40	-81,871.46	0.02
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9				2.900000	26 Jul 2024		
		428,000.000	Local 101.108126	432,742.78	99.132728	424,288.08	-8,454.70	0.03
			Base 101.108126	432,742.78	99.132728	424,288.08	-8,454.70	0.03
110122CN6	BRISTOL MYERS SQUIBB CO SR UNSECURED 06/26 3.2				3.200000	15 Jun 2026		
		466,000.000	Local 101.871326	474,720.38	98.698769	459,936.26	-14,784.12	0.03
			Base 101.871326	474,720.38	98.698769	459,936.26	-14,784.12	0.03
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4				3.400000	26 Jul 2029		
		158,000.000	Local 107.612658	170,028.00	96.738509	152,846.84	-17,181.16	0.01
			Base 107.612658	170,028.00	96.738509	152,846.84	-17,181.16	0.01
11135FBP5	BROADCOM INC SR UNSECURED 144A 11/35 3.137				3.137000	15 Nov 2035		
		1,700,000.000	Local 99.860858	1,697,634.58	76.514882	1,300,752.99	-396,881.59	0.08
			Base 99.860858	1,697,634.58	76.514882	1,300,752.99	-396,881.59	0.08

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12008RAP2	BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 02/32 4.25					4.250000	01 Feb 2032		
	60,000.000	Local		92.814383	55,688.63	76.117000	45,670.20	-10,018.43	0.00
		Base		92.814383	55,688.63	76.117000	45,670.20	-10,018.43	0.00
12433XAG4	BX TRUST BX 2020 VIVA D 144A					3.667042	11 Mar 2044		
	930,000.000	Local		101.243752	941,566.89	80.850580	751,910.39	-189,656.50	0.05
Original Face:	930,000.000	Base		101.243752	941,566.89	80.850580	751,910.39	-189,656.50	0.04
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125					5.125000	01 May 2027		
	150,000.000	Local		97.671360	146,507.04	94.375000	141,562.50	-4,944.54	0.01
		Base		97.671360	146,507.04	94.375000	141,562.50	-4,944.54	0.01
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5					5.000000	01 Feb 2028		
	70,000.000	Local		96.123700	67,286.59	92.041000	64,428.70	-2,857.89	0.00
		Base		96.123700	67,286.59	92.041000	64,428.70	-2,857.89	0.00
1248EPCE1	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 08/30 4.5					4.500000	15 Aug 2030		
	30,000.000	Local		101.499933	30,449.98	83.166683	24,950.00	-5,499.98	0.00
		Base		101.499933	30,449.98	83.166683	24,950.00	-5,499.98	0.00
1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5					4.500000	01 May 2032		
	1,330,000.000	Local		99.264541	1,320,218.39	80.750000	1,073,975.00	-246,243.39	0.07
		Base		99.264541	1,320,218.39	80.750000	1,073,975.00	-246,243.39	0.06
1248EPCQ4	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/32 4.75					4.750000	01 Feb 2032		
	120,000.000	Local		93.890058	112,668.07	82.500000	99,000.00	-13,668.07	0.01
		Base		93.890058	112,668.07	82.500000	99,000.00	-13,668.07	0.01
12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN						18 Nov 2024		
	64,819.930	Local		100.624962	65,225.03	88.281200	57,223.81	-8,001.22	0.00
		Base		100.624962	65,225.03	88.281200	57,223.81	-8,001.22	0.00
125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75					3.750000	15 Jul 2023		
	220,000.000	Local		100.614441	221,351.77	100.231200	220,508.64	-843.13	0.01
		Base		100.614441	221,351.77	100.231200	220,508.64	-843.13	0.01
125523AG5	CIGNA CORP COMPANY GUAR 11/25 4.125					4.125000	15 Nov 2025		
	120,000.000	Local		99.957900	119,949.48	100.208962	120,250.75	301.27	0.01
		Base		99.957900	119,949.48	100.208962	120,250.75	301.27	0.01

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125523AH3	CIGNA CORP COMPANY GUAR 10/28 4.375				4.375000	15 Oct 2028		
		1,380,000.000	Local 109.003481	1,504,248.04	99.215266	1,369,170.67	-135,077.37	0.08
			Base 109.003481	1,504,248.04	99.215266	1,369,170.67	-135,077.37	0.08
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8				4.800000	15 Aug 2038		
		500,000.000	Local 126.171536	630,857.68	97.714000	488,570.00	-142,287.68	0.03
			Base 126.171536	630,857.68	97.714000	488,570.00	-142,287.68	0.03
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9				4.900000	15 Dec 2048		
		60,000.000	Local 111.265933	66,759.56	96.563273	57,937.96	-8,821.60	0.00
			Base 111.265933	66,759.56	96.563273	57,937.96	-8,821.60	0.00
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM				4.300000	10 Oct 2046		
		30,000.000	Local 102.206967	30,662.09	99.079510	29,723.85	-938.24	0.00
Original Face:		30,000.000	Base 102.206967	30,662.09	99.079510	29,723.85	-938.24	0.00
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B				4.762000	10 Oct 2046		
		30,000.000	Local 102.208800	30,662.64	96.889000	29,066.70	-1,595.94	0.00
Original Face:		30,000.000	Base 102.208800	30,662.64	96.889000	29,066.70	-1,595.94	0.00
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C				5.236580	10 Oct 2046		
		10,000.000	Local 101.009100	10,100.91	81.500000	8,150.00	-1,950.91	0.00
Original Face:		10,000.000	Base 101.009100	10,100.91	81.500000	8,150.00	-1,950.91	0.00
12595BAJ0	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2017 C8 C				4.439137	15 Jun 2050		
		1,000,000.000	Local 94.723143	947,231.43	86.987900	869,879.00	-77,352.43	0.05
Original Face:		1,000,000.000	Base 94.723143	947,231.43	86.987900	869,879.00	-77,352.43	0.05
12597XAC5	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 RPL5 A1 144A				3.023000	25 Aug 2060		
		638,046.300	Local 99.998524	638,036.88	96.465390	615,493.85	-22,543.03	0.04
Original Face:		900,000.000	Base 99.998524	638,036.88	96.465390	615,493.85	-22,543.03	0.04
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA				1.827142	15 Oct 2045		
		1,551,979.040	Local 0.000002	0.03	0.022740	352.92	352.89	0.00
Original Face:		3,700,000.000	Base 0.000002	0.03	0.022740	352.92	352.89	0.00
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B				4.035000	10 Feb 2048		
		240,000.000	Local 102.326646	245,583.95	96.573080	231,775.39	-13,808.56	0.01
Original Face:		240,000.000	Base 102.326646	245,583.95	96.573080	231,775.39	-13,808.56	0.01

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12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C				4.441021	10 Feb 2048			
		70,000.000	Local	100.993814	70,695.67	93.438100	65,406.67	-5,289.00	0.00
Original Face:		70,000.000	Base	100.993814	70,695.67	93.438100	65,406.67	-5,289.00	0.00
126307BF3	CSC HOLDINGS LLC COMPANY GUAR 144A 02/31 3.375				3.375000	15 Feb 2031			
		200,000.000	Local	83.184745	166,369.49	73.931000	147,862.00	-18,507.49	0.01
			Base	83.184745	166,369.49	73.931000	147,862.00	-18,507.49	0.01
126307BH9	CSC HOLDINGS LLC COMPANY GUAR 144A 11/31 4.5				4.500000	15 Nov 2031			
		890,000.000	Local	94.533680	841,349.75	76.870000	684,143.00	-157,206.75	0.04
			Base	94.533680	841,349.75	76.870000	684,143.00	-157,206.75	0.04
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM				4.526000	10 Feb 2047			
		200,000.000	Local	105.981900	211,963.80	99.859950	199,719.90	-12,243.90	0.01
Original Face:		200,000.000	Base	105.981900	211,963.80	99.859950	199,719.90	-12,243.90	0.01
126438AE0	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 NET B 144A				2.815900	15 Aug 2037			
		450,000.000	Local	104.421509	469,896.79	92.036270	414,163.22	-55,733.57	0.03
Original Face:		450,000.000	Base	104.421509	469,896.79	92.036270	414,163.22	-55,733.57	0.02
126458AE8	CTR PARTNERSHIP/CARETRST COMPANY GUAR 144A 06/28 3.875				3.875000	30 Jun 2028			
		80,000.000	Local	94.464763	75,571.81	84.000000	67,200.00	-8,371.81	0.00
			Base	94.464763	75,571.81	84.000000	67,200.00	-8,371.81	0.00
12651YAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL3 A1 144A				4.000000	01 Aug 2057			
		294,115.560	Local	102.863847	302,538.58	94.877840	279,050.49	-23,488.09	0.02
Original Face:		830,000.000	Base	102.863847	302,538.58	94.877840	279,050.49	-23,488.09	0.02
12652XAA1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 TIME A 144A				3.646300	13 Nov 2039			
		330,000.000	Local	102.377558	337,845.94	89.250030	294,525.10	-43,320.84	0.02
Original Face:		330,000.000	Base	102.377558	337,845.94	89.250030	294,525.10	-43,320.84	0.02
12653TAB7	CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A				3.500000	25 Feb 2048			
		916,756.810	Local	97.702393	895,693.34	92.669750	849,556.24	-46,137.10	0.05
Original Face:		3,881,000.000	Base	97.702393	895,693.34	92.669750	849,556.24	-46,137.10	0.05
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A				2.304000	15 May 2036			
		1,050,000.000	Local	100.000000	1,050,000.00	98.362900	1,032,810.45	-17,189.55	0.06
Original Face:		1,050,000.000	Base	100.000000	1,050,000.00	98.362900	1,032,810.45	-17,189.55	0.06

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STATE STREET

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View Date: July 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
12655VAB0	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 NQM1 A2 144A					2.860000	25 Oct 2059		
	657,016.230	Local		99.999146	657,010.62	97.117460	638,077.47	-18,933.15	0.04
Original Face:	1,200,000.000	Base		99.999146	657,010.62	97.117460	638,077.47	-18,933.15	0.04
12656KAE7	COMM MORTGAGE TRUST COMM 2020 CX B 144A					2.446000	10 Nov 2046		
	870,000.000	Local		102.801818	894,375.82	80.900180	703,831.57	-190,544.25	0.04
Original Face:	870,000.000	Base		102.801818	894,375.82	80.900180	703,831.57	-190,544.25	0.04
12657PAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 2R 1A1 144A					2.869860	25 Jul 2047		
	671,035.190	Local		100.000000	671,035.19	96.821000	649,702.98	-21,332.21	0.04
Original Face:	1,080,000.000	Base		100.000000	671,035.19	96.821000	649,702.98	-21,332.21	0.04
12661GAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 A1 144A					2.000000	25 Jan 2060		
	1,291,143.780	Local		101.490252	1,310,385.08	93.841130	1,211,623.91	-98,761.17	0.07
Original Face:	1,860,000.000	Base		101.490252	1,310,385.08	93.841130	1,211,623.91	-98,761.17	0.07
12661GAE9	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL3 M3 144A					3.841347	25 Jan 2060		
	990,000.000	Local		104.341991	1,032,985.71	87.548770	866,732.82	-166,252.89	0.05
Original Face:	990,000.000	Base		104.341991	1,032,985.71	87.548770	866,732.82	-166,252.89	0.05
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75					2.750000	01 Dec 2022		
	180,000.000	Local		99.965672	179,938.21	99.947930	179,906.27	-31.94	0.01
		Base		99.965672	179,938.21	99.947930	179,906.27	-31.94	0.01
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875000	20 Jul 2025		
	186,000.000	Local		99.965102	185,935.09	99.465072	185,005.03	-930.06	0.01
		Base		99.965102	185,935.09	99.465072	185,005.03	-930.06	0.01
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	200,000.000	Local		105.086915	210,173.83	96.801760	193,603.52	-16,570.31	0.01
		Base		105.086915	210,173.83	96.801760	193,603.52	-16,570.31	0.01
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
	484,000.000	Local		101.759992	492,518.36	99.106302	479,674.50	-12,843.86	0.03
		Base		101.759992	492,518.36	99.106302	479,674.50	-12,843.86	0.03
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	1,030,000.000	Local		118.528676	1,220,845.36	96.329324	992,192.04	-228,653.32	0.06
		Base		118.528676	1,220,845.36	96.329324	992,192.04	-228,653.32	0.06

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WESTERN ASSET MANAGEMENT COMPANY
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126650DH0	CVS HEALTH CORP SR UNSECURED 04/27 3.625					3.625000	01 Apr 2027		
	90,000.000	Local		99.874422	89,886.98	97.552090	87,796.88	-2,090.10	0.01
		Base		99.874422	89,886.98	97.552090	87,796.88	-2,090.10	0.01
126650DJ6	CVS HEALTH CORP SR UNSECURED 04/30 3.75					3.750000	01 Apr 2030		
	1,920,000.000	Local		105.678430	2,029,025.86	93.712718	1,799,284.19	-229,741.67	0.11
		Base		105.678430	2,029,025.86	93.712718	1,799,284.19	-229,741.67	0.11
126650DK3	CVS HEALTH CORP SR UNSECURED 04/40 4.125					4.125000	01 Apr 2040		
	120,000.000	Local		98.440983	118,129.18	87.596188	105,115.43	-13,013.75	0.01
		Base		98.440983	118,129.18	87.596188	105,115.43	-13,013.75	0.01
126650DQ0	CVS HEALTH CORP SR UNSECURED 02/31 1.875					1.875000	28 Feb 2031		
	90,000.000	Local		88.108589	79,297.73	80.295656	72,266.09	-7,031.64	0.00
		Base		88.108589	79,297.73	80.295656	72,266.09	-7,031.64	0.00
126650DR8	CVS HEALTH CORP SR UNSECURED 09/31 2.125					2.125000	15 Sep 2031		
	300,000.000	Local		99.418207	298,254.62	81.340025	244,020.08	-54,234.54	0.02
		Base		99.418207	298,254.62	81.340025	244,020.08	-54,234.54	0.01
127097AE3	COTERRA ENERGY INC SR UNSECURED 144A 05/27 3.9					3.900000	15 May 2027		
	370,000.000	Local		98.686789	365,141.12	96.016750	355,261.98	-9,879.14	0.02
		Base		98.686789	365,141.12	96.016750	355,261.98	-9,879.14	0.02
127097AH6	COTERRA ENERGY INC SR UNSECURED 144A 03/29 4.375					4.375000	15 Mar 2029		
	910,000.000	Local		104.795655	953,640.46	98.283900	894,383.49	-59,256.97	0.06
		Base		104.795655	953,640.46	98.283900	894,383.49	-59,256.97	0.05
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS						23 Dec 2024		
	659,690.840	Local		99.575806	656,892.47	96.111100	634,036.12	-22,856.35	0.04
		Base		99.575806	656,892.47	96.111100	634,036.12	-22,856.35	0.04
12769LAD1	CAESARS RESORT COLLECTION LLC 2020 TERM LOAN						21 Jul 2025		
	609,150.000	Local		99.486010	606,019.03	96.375000	587,068.31	-18,950.72	0.04
		Base		99.486010	606,019.03	96.375000	587,068.31	-18,950.72	0.04
133434AA8	CAMERON LNG LLC SR SECURED 144A 07/31 2.902					2.902000	15 Jul 2031		
	610,000.000	Local		106.419526	649,159.11	88.280749	538,512.57	-110,646.54	0.03
		Base		106.419526	649,159.11	88.280749	538,512.57	-110,646.54	0.03

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133434AB6	CAMERON LNG LLC SR SECURED 144A 01/35 3.302					3.302000	15 Jan 2035		
	270,000.000	Local	103.885115	280,489.81	85.864100	231,833.07	-48,656.74	0.01	
		Base	103.885115	280,489.81	85.864100	231,833.07	-48,656.74	0.01	
13607GRK2	CANADIAN IMPERIAL BANK SR UNSECURED 06/23 0.95					0.950000	23 Jun 2023		
	300,000.000	Local	99.981563	299,944.69	97.208744	291,626.23	-8,318.46	0.02	
		Base	99.981563	299,944.69	97.208744	291,626.23	-8,318.46	0.02	
141781BL7	CARGILL INC SR UNSECURED 144A 07/23 1.375					1.375000	23 Jul 2023		
	290,000.000	Local	100.037679	290,109.27	98.037756	284,309.49	-5,799.78	0.02	
		Base	100.037679	290,109.27	98.037756	284,309.49	-5,799.78	0.02	
14448CAL8	CARRIER GLOBAL CORP SR UNSECURED 02/31 2.7					2.700000	15 Feb 2031		
	40,000.000	Local	99.875725	39,950.29	84.828837	33,931.53	-6,018.76	0.00	
		Base	99.875725	39,950.29	84.828837	33,931.53	-6,018.76	0.00	
14448CAQ7	CARRIER GLOBAL CORP SR UNSECURED 02/30 2.722					2.722000	15 Feb 2030		
	80,000.000	Local	101.918100	81,534.48	86.635719	69,308.58	-12,225.90	0.00	
		Base	101.918100	81,534.48	86.635719	69,308.58	-12,225.90	0.00	
14448CAS3	CARRIER GLOBAL CORP SR UNSECURED 04/50 3.577					3.577000	05 Apr 2050		
	30,000.000	Local	101.677567	30,503.27	76.179198	22,853.76	-7,649.51	0.00	
		Base	101.677567	30,503.27	76.179198	22,853.76	-7,649.51	0.00	
14855NAB2	CASTLELAKE AVIATION ONE DSGNTD TERM LOAN B						22 Oct 2026		
	753,252.640	Local	99.120206	746,625.57	95.250000	717,473.14	-29,152.43	0.04	
		Base	99.120206	746,625.57	95.250000	717,473.14	-29,152.43	0.04	
15135BAR2	CENTENE CORP SR UNSECURED 12/27 4.25					4.250000	15 Dec 2027		
	210,000.000	Local	101.129838	212,372.66	93.065000	195,436.50	-16,936.16	0.01	
		Base	101.129838	212,372.66	93.065000	195,436.50	-16,936.16	0.01	
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625					4.625000	15 Dec 2029		
	380,000.000	Local	103.304097	392,555.57	92.770250	352,526.95	-40,028.62	0.02	
		Base	103.304097	392,555.57	92.770250	352,526.95	-40,028.62	0.02	
15135BAW1	CENTENE CORP SR UNSECURED 10/30 3					3.000000	15 Oct 2030		
	30,000.000	Local	92.827000	27,848.10	82.875000	24,862.50	-2,985.60	0.00	
		Base	92.827000	27,848.10	82.875000	24,862.50	-2,985.60	0.00	

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15135BAZ4	CENTENE CORP SR UNSECURED 08/31 2.625					2.625000	01 Aug 2031		
	30,000.000	Local	89.639100	26,891.73	79.550000	23,865.00	-3,026.73	0.00	
		Base	89.639100	26,891.73	79.550000	23,865.00	-3,026.73	0.00	
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
	576,370.780	Local	99.864022	575,587.04	97.041700	559,320.00	-16,267.04	0.03	
		Base	99.864022	575,587.04	97.041700	559,320.00	-16,267.04	0.03	
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908000	23 Jul 2025		
	260,000.000	Local	107.425454	279,306.18	100.148013	260,384.83	-18,921.35	0.02	
		Base	107.425454	279,306.18	100.148013	260,384.83	-18,921.35	0.02	
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384					6.384000	23 Oct 2035		
	50,000.000	Local	108.718220	54,359.11	100.878698	50,439.35	-3,919.76	0.00	
		Base	108.718220	54,359.11	100.878698	50,439.35	-3,919.76	0.00	
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484					6.484000	23 Oct 2045		
	20,000.000	Local	113.984500	22,796.90	97.451648	19,490.33	-3,306.57	0.00	
		Base	113.984500	22,796.90	97.451648	19,490.33	-3,306.57	0.00	
161175BC7	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834					6.834000	23 Oct 2055		
	30,000.000	Local	111.868233	33,560.47	100.980664	30,294.20	-3,266.27	0.00	
		Base	111.868233	33,560.47	100.980664	30,294.20	-3,266.27	0.00	
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	780,000.000	Local	97.493782	760,451.50	94.181455	734,615.35	-25,836.15	0.05	
		Base	97.493782	760,451.50	94.181455	734,615.35	-25,836.15	0.04	
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375					5.375000	01 May 2047		
	40,000.000	Local	88.540750	35,416.30	85.594230	34,237.69	-1,178.61	0.00	
		Base	88.540750	35,416.30	85.594230	34,237.69	-1,178.61	0.00	
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	400,000.000	Local	122.172955	488,691.82	89.919984	359,679.94	-129,011.88	0.02	
		Base	122.172955	488,691.82	89.919984	359,679.94	-129,011.88	0.02	
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
	1,650,000.000	Local	114.263238	1,885,343.43	96.436100	1,591,195.65	-294,147.78	0.10	
		Base	114.263238	1,885,343.43	96.436100	1,591,195.65	-294,147.78	0.09	

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161175BS2	CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125					5.125000	01 Jul 2049		
	140,000.000	Local		85.382936	119,536.11	83.229359	116,521.10	-3,015.01	0.01
		Base		85.382936	119,536.11	83.229359	116,521.10	-3,015.01	0.01
161175BT0	CHARTER COMM OPT LLC/CAP SR SECURED 03/50 4.8					4.800000	01 Mar 2050		
	360,000.000	Local		103.326744	371,976.28	79.876794	287,556.46	-84,419.82	0.02
		Base		103.326744	371,976.28	79.876794	287,556.46	-84,419.82	0.02
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5					3.500000	01 Mar 2042		
	360,000.000	Local		87.331169	314,392.21	69.726404	251,015.05	-63,377.16	0.02
		Base		87.331169	314,392.21	69.726404	251,015.05	-63,377.16	0.01
161175CJ1	CHARTER COMM OPT LLC/CAP SR SECURED 04/33 4.4					4.400000	01 Apr 2033		
	440,000.000	Local		99.641700	438,423.48	89.414010	393,421.64	-45,001.84	0.02
		Base		99.641700	438,423.48	89.414010	393,421.64	-45,001.84	0.02
161175CL6	CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5					5.500000	01 Apr 2063		
	260,000.000	Local		100.773115	262,010.10	85.452513	222,176.53	-39,833.57	0.01
		Base		100.773115	262,010.10	85.452513	222,176.53	-39,833.57	0.01
16117LBS7	CHARTER COMMUNICATIONS OPERAT TERM LOAN B						30 Apr 2025		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
16117LBW8	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B1						30 Apr 2025		
	562,410.910	Local		100.241283	563,767.91	97.166700	546,476.12	-17,291.79	0.03
		Base		100.241283	563,767.91	97.166700	546,476.12	-17,291.79	0.03
16117LBX6	CHARTER COMMUNICATIONS OPERATI 2019 TERM LOAN B2						01 Feb 2027		
	888,772.640	Local		100.149830	890,104.29	95.203100	846,139.11	-43,965.18	0.05
		Base		100.149830	890,104.29	95.203100	846,139.11	-43,965.18	0.05
16411QAK7	CHENIERE ENERGY PARTNERS COMPANY GUAR 03/31 4					4.000000	01 Mar 2031		
	80,000.000	Local		104.918000	83,934.40	85.030000	68,024.00	-15,910.40	0.00
		Base		104.918000	83,934.40	85.030000	68,024.00	-15,910.40	0.00
16411QAL5	CHENIERE ENERGY PARTNERS COMPANY GUAR 144A 01/32 3.25					3.250000	31 Jan 2032		
	420,000.000	Local		100.302481	421,270.42	78.750000	330,750.00	-90,520.42	0.02
		Base		100.302481	421,270.42	78.750000	330,750.00	-90,520.42	0.02

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16411RAK5	CHENIERE ENERGY INC SR SECURED 10/28 4.625					4.625000	15 Oct 2028		
	200,000.000	Local	100.000000	200,000.00	90.057000	180,114.00	-19,886.00	0.01	
		Base	100.000000	200,000.00	90.057000	180,114.00	-19,886.00	0.01	
166756AR7	CHEVRON USA INC COMPANY GUAR 01/28 3.85					3.850000	15 Jan 2028		
	100,000.000	Local	112.473390	112,473.39	99.485256	99,485.26	-12,988.13	0.01	
		Base	112.473390	112,473.39	99.485256	99,485.26	-12,988.13	0.01	
166764BW9	CHEVRON CORP SR UNSECURED 05/25 1.554					1.554000	11 May 2025		
	330,000.000	Local	100.012355	330,040.77	94.907872	313,195.98	-16,844.79	0.02	
		Base	100.012355	330,040.77	94.907872	313,195.98	-16,844.79	0.02	
166764BX7	CHEVRON CORP SR UNSECURED 05/27 1.995					1.995000	11 May 2027		
	110,000.000	Local	100.155873	110,171.46	92.059304	101,265.23	-8,906.23	0.01	
		Base	100.155873	110,171.46	92.059304	101,265.23	-8,906.23	0.01	
166764CA6	CHEVRON CORP SR UNSECURED 05/50 3.078					3.078000	11 May 2050		
	440,000.000	Local	108.438936	477,131.32	80.483990	354,129.56	-123,001.76	0.02	
		Base	108.438936	477,131.32	80.483990	354,129.56	-123,001.76	0.02	
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A					0.436860	25 Aug 2035		
	152,660.490	Local	93.798605	143,193.41	93.374440	142,545.88	-647.53	0.01	
Original Face:	21,100,000.000	Base	93.798605	143,193.41	93.374440	142,545.88	-647.53	0.01	
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
	0.000	Local	0.000000	79.20	0.000000	0.00	-79.20	0.00	
		Base	0.000000	79.20	0.000000	0.00	-79.20	0.00	
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
	140,000.000	Local	100.184807	140,258.73	98.895674	138,453.94	-1,804.79	0.01	
		Base	100.184807	140,258.73	98.895674	138,453.94	-1,804.79	0.01	
17252MAQ3	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/32 4					4.000000	01 May 2032		
	170,000.000	Local	98.218212	166,970.96	98.485040	167,424.57	453.61	0.01	
		Base	98.218212	166,970.96	98.485040	167,424.57	453.61	0.01	
17288YAD4	CITADEL SECURITIES LP 2021 TERM LOAN B						02 Feb 2028		
	964,880.230	Local	99.897112	963,887.48	95.968800	925,983.98	-37,903.50	0.06	
		Base	99.897112	963,887.48	95.968800	925,983.98	-37,903.50	0.06	

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625				6.625000	15 Jun 2032			
		40,000.000	Local	111.214825	44,485.93	109.253535	43,701.41	-784.52	0.00
			Base	111.214825	44,485.93	109.253535	43,701.41	-784.52	0.00
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039			
		792,000.000	Local	155.111391	1,228,482.22	130.590941	1,034,280.25	-194,201.97	0.06
			Base	155.111391	1,228,482.22	130.590941	1,034,280.25	-194,201.97	0.06
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05				4.050000	30 Jul 2022			
		50,000.000	Local	100.039300	50,019.65	100.095344	50,047.67	28.02	0.00
			Base	100.039300	50,019.65	100.095344	50,047.67	28.02	0.00
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675				6.675000	13 Sep 2043			
		110,000.000	Local	109.232300	120,155.53	112.793807	124,073.19	3,917.66	0.01
			Base	109.232300	120,155.53	112.793807	124,073.19	3,917.66	0.01
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5				5.500000	13 Sep 2025			
		1,840,000.000	Local	106.766991	1,964,512.63	102.836614	1,892,193.70	-72,318.93	0.12
			Base	106.766991	1,964,512.63	102.836614	1,892,193.70	-72,318.93	0.11
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR				6.300000	29 Dec 2049			
		100,000.000	Local	99.903240	99,903.24	93.089164	93,089.16	-6,814.08	0.01
			Base	99.903240	99,903.24	93.089164	93,089.16	-6,814.08	0.01
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3				5.300000	06 May 2044			
		671,000.000	Local	106.524684	714,780.63	96.214695	645,600.60	-69,180.03	0.04
			Base	106.524684	714,780.63	96.214695	645,600.60	-69,180.03	0.04
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.950000	29 Dec 2049			
		440,000.000	Local	99.845061	439,318.27	92.832981	408,465.12	-30,853.15	0.03
			Base	99.845061	439,318.27	92.832981	408,465.12	-30,853.15	0.02
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65				4.650000	30 Jul 2045			
		704,000.000	Local	101.689848	715,896.53	91.893025	646,926.90	-68,969.63	0.04
			Base	101.689848	715,896.53	91.893025	646,926.90	-68,969.63	0.04
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR				4.075000	23 Apr 2029			
		400,000.000	Local	107.602343	430,409.37	95.563215	382,252.86	-48,156.51	0.02
			Base	107.602343	430,409.37	95.563215	382,252.86	-48,156.51	0.02

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172967ML2	CITIGROUP INC SR UNSECURED 01/31 VAR					2.666000	29 Jan 2031		
	670,000.000	Local		103.510325	693,519.18	85.108526	570,227.12	-123,292.06	0.04
		Base		103.510325	693,519.18	85.108526	570,227.12	-123,292.06	0.03
172967MP3	CITIGROUP INC SR UNSECURED 03/31 VAR					4.412000	31 Mar 2031		
	390,000.000	Local		100.000000	390,000.00	95.715510	373,290.49	-16,709.51	0.02
		Base		100.000000	390,000.00	95.715510	373,290.49	-16,709.51	0.02
172967MQ1	CITIGROUP INC SR UNSECURED 04/26 VAR					3.106000	08 Apr 2026		
	220,000.000	Local		102.640759	225,809.67	96.079222	211,374.29	-14,435.38	0.01
		Base		102.640759	225,809.67	96.079222	211,374.29	-14,435.38	0.01
172967MR9	CITIGROUP INC SR UNSECURED 05/24 VAR					1.678000	15 May 2024		
	330,000.000	Local		100.000000	330,000.00	98.043236	323,542.68	-6,457.32	0.02
		Base		100.000000	330,000.00	98.043236	323,542.68	-6,457.32	0.02
172967MS7	CITIGROUP INC SR UNSECURED 06/31 VAR					2.572000	03 Jun 2031		
	520,000.000	Local		100.000000	520,000.00	84.264639	438,176.12	-81,823.88	0.03
		Base		100.000000	520,000.00	84.264639	438,176.12	-81,823.88	0.03
172967NE7	CITIGROUP INC SR UNSECURED 11/32 VAR					2.520000	03 Nov 2032		
	690,000.000	Local		89.885638	620,210.90	81.377056	561,501.69	-58,709.21	0.03
		Base		89.885638	620,210.90	81.377056	561,501.69	-58,709.21	0.03
172967NN7	CITIGROUP INC SR UNSECURED 03/33 VAR					3.785000	17 Mar 2033		
	660,000.000	Local		100.476376	663,144.08	90.350270	596,311.78	-66,832.30	0.04
		Base		100.476376	663,144.08	90.350270	596,311.78	-66,832.30	0.04
172967NS6	CITIGROUP INC SR UNSECURED 05/28 VAR					4.658000	24 May 2028		
	160,000.000	Local		100.000000	160,000.00	99.496865	159,194.98	-805.02	0.01
		Base		100.000000	160,000.00	99.496865	159,194.98	-805.02	0.01
172967NU1	CITIGROUP INC SR UNSECURED 05/33 VAR					4.910000	24 May 2033		
	420,000.000	Local		100.000000	420,000.00	98.735882	414,690.70	-5,309.30	0.03
		Base		100.000000	420,000.00	98.735882	414,690.70	-5,309.30	0.02
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5					3.146233	25 Aug 2035		
	57,900.700	Local		85.344011	49,414.78	86.675060	50,185.47	770.69	0.00
	Original Face:	Base		85.344011	49,414.78	86.675060	50,185.47	770.69	0.00

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17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B					18 Apr 2024			
		0.000	Local	0.000000	-52.53	0.000000	0.00	52.53	0.00
			Base	0.000000	-52.53	0.000000	0.00	52.53	0.00
191216CR9	COCA COLA CO/THE SR UNSECURED 03/27 3.375				3.375000	25 Mar 2027			
		230,000.000	Local	110.049222	253,113.21	99.474378	228,791.07	-24,322.14	0.01
			Base	110.049222	253,113.21	99.474378	228,791.07	-24,322.14	0.01
191216CU2	COCA COLA CO/THE SR UNSECURED 06/27 1.45				1.450000	01 Jun 2027			
		170,000.000	Local	100.281176	170,478.00	90.637693	154,084.08	-16,393.92	0.01
			Base	100.281176	170,478.00	90.637693	154,084.08	-16,393.92	0.01
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5				2.500000	01 Jun 2040			
		10,000.000	Local	101.695300	10,169.53	78.616737	7,861.67	-2,307.86	0.00
			Base	101.695300	10,169.53	78.616737	7,861.67	-2,307.86	0.00
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6				2.600000	01 Jun 2050			
		400,000.000	Local	102.104720	408,418.88	75.030301	300,121.20	-108,297.68	0.02
			Base	102.104720	408,418.88	75.030301	300,121.20	-108,297.68	0.02
193051AA7	COLD STORAGE TRUST COLD 2020 ICE5 A 144A				2.224000	15 Nov 2037			
		1,258,227.870	Local	100.000000	1,258,227.87	97.487810	1,226,618.80	-31,609.07	0.08
Original Face:		1,280,000.000	Base	100.000000	1,258,227.87	97.487810	1,226,618.80	-31,609.07	0.07
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625				5.625000	26 Feb 2044			
		1,260,000.000	Local	118.075578	1,487,752.28	71.755728	904,122.17	-583,630.11	0.06
			Base	118.075578	1,487,752.28	71.755728	904,122.17	-583,630.11	0.05
195325DZ5	REPUBLIC OF COLOMBIA SR UNSECURED 04/32 3.25				3.250000	22 Apr 2032			
		540,000.000	Local	99.120628	535,251.39	72.258586	390,196.36	-145,055.03	0.02
			Base	99.120628	535,251.39	72.258586	390,196.36	-145,055.03	0.02
195325EA9	REPUBLIC OF COLOMBIA SR UNSECURED 02/42 4.125				4.125000	22 Feb 2042			
		550,000.000	Local	98.547555	542,011.55	62.132640	341,729.52	-200,282.03	0.02
			Base	98.547555	542,011.55	62.132640	341,729.52	-200,282.03	0.02
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25				4.250000	15 Jan 2033			
		360,000.000	Local	116.644336	419,919.61	98.535336	354,727.21	-65,192.40	0.02
			Base	116.644336	419,919.61	98.535336	354,727.21	-65,192.40	0.02

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20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2					4.200000	15 Aug 2034		
	130,000.000	Local		100.536285	130,697.17	96.434886	125,365.35	-5,331.82	0.01
		Base		100.536285	130,697.17	96.434886	125,365.35	-5,331.82	0.01
20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375					3.375000	15 Aug 2025		
	50,000.000	Local		99.957100	49,978.55	98.680474	49,340.24	-638.31	0.00
		Base		99.957100	49,978.55	98.680474	49,340.24	-638.31	0.00
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
	210,000.000	Local		102.879390	216,046.72	97.447814	204,640.41	-11,406.31	0.01
		Base		102.879390	216,046.72	97.447814	204,640.41	-11,406.31	0.01
20030NBU4	COMCAST CORP COMPANY GUAR 07/46 3.4					3.400000	15 Jul 2046		
	30,000.000	Local		107.506767	32,252.03	80.389351	24,116.81	-8,135.22	0.00
		Base		107.506767	32,252.03	80.389351	24,116.81	-8,135.22	0.00
20030NBZ3	COMCAST CORP COMPANY GUAR 08/47 4					4.000000	15 Aug 2047		
	70,000.000	Local		99.306629	69,514.64	87.020406	60,914.28	-8,600.36	0.00
		Base		99.306629	69,514.64	87.020406	60,914.28	-8,600.36	0.00
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969					3.969000	01 Nov 2047		
	270,000.000	Local		87.860619	237,223.67	87.014572	234,939.34	-2,284.33	0.01
		Base		87.860619	237,223.67	87.014572	234,939.34	-2,284.33	0.01
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999					3.999000	01 Nov 2049		
	50,000.000	Local		88.112240	44,056.12	87.769684	43,884.84	-171.28	0.00
		Base		88.112240	44,056.12	87.769684	43,884.84	-171.28	0.00
20030NCJ8	COMCAST CORP COMPANY GUAR 03/38 3.9					3.900000	01 Mar 2038		
	10,000.000	Local		99.591400	9,959.14	90.823171	9,082.32	-876.82	0.00
		Base		99.591400	9,959.14	90.823171	9,082.32	-876.82	0.00
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.000000	01 Mar 2048		
	50,000.000	Local		112.379500	56,189.75	87.506467	43,753.23	-12,436.52	0.00
		Base		112.379500	56,189.75	87.506467	43,753.23	-12,436.52	0.00
20030NCN9	COMCAST CORP COMPANY GUAR 10/58 4.95					4.950000	15 Oct 2058		
	50,000.000	Local		103.021380	51,510.69	100.539182	50,269.59	-1,241.10	0.00
		Base		103.021380	51,510.69	100.539182	50,269.59	-1,241.10	0.00

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20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		
	490,000.000	Local		100.916761	494,492.13	100.492147	492,411.52	-2,080.61	0.03
		Base		100.916761	494,492.13	100.492147	492,411.52	-2,080.61	0.03
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
	970,000.000	Local		100.097518	970,945.92	99.842721	968,474.39	-2,471.53	0.06
		Base		100.097518	970,945.92	99.842721	968,474.39	-2,471.53	0.06
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	810,000.000	Local		107.122541	867,692.58	98.834636	800,560.55	-67,132.03	0.05
		Base		107.122541	867,692.58	98.834636	800,560.55	-67,132.03	0.05
20030NCY5	COMCAST CORP COMPANY GUAR 11/39 3.25					3.250000	01 Nov 2039		
	30,000.000	Local		101.637933	30,491.38	82.578576	24,773.57	-5,717.81	0.00
		Base		101.637933	30,491.38	82.578576	24,773.57	-5,717.81	0.00
20030NCZ2	COMCAST CORP COMPANY GUAR 02/50 3.45					3.450000	01 Feb 2050		
	280,000.000	Local		102.460943	286,890.64	80.084829	224,237.52	-62,653.12	0.01
		Base		102.460943	286,890.64	80.084829	224,237.52	-62,653.12	0.01
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4					3.400000	01 Apr 2030		
	170,000.000	Local		99.857918	169,758.46	94.109077	159,985.43	-9,773.03	0.01
		Base		99.857918	169,758.46	94.109077	159,985.43	-9,773.03	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75					3.750000	01 Apr 2040		
	170,000.000	Local		101.396641	172,374.29	88.056291	149,695.69	-22,678.60	0.01
		Base		101.396641	172,374.29	88.056291	149,695.69	-22,678.60	0.01
20030NDK4	COMCAST CORP COMPANY GUAR 04/27 3.3					3.300000	01 Apr 2027		
	120,000.000	Local		109.115183	130,938.22	96.902694	116,283.23	-14,654.99	0.01
		Base		109.115183	130,938.22	96.902694	116,283.23	-14,654.99	0.01
20030NDL2	COMCAST CORP COMPANY GUAR 01/51 2.8					2.800000	15 Jan 2051		
	550,000.000	Local		91.855087	505,202.98	71.267106	391,969.08	-113,233.90	0.02
		Base		91.855087	505,202.98	71.267106	391,969.08	-113,233.90	0.02
20030NDS7	COMCAST CORP COMPANY GUAR 11/51 2.887					2.887000	01 Nov 2051		
	530,000.000	Local		91.738674	486,214.97	72.011906	381,663.10	-104,551.87	0.02
		Base		91.738674	486,214.97	72.011906	381,663.10	-104,551.87	0.02

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20030NDU2	COMCAST CORP COMPANY GUAR 11/56 2.937				2.937000	01 Nov 2056		
		81,000.000	Local 99.876519	80,899.98	69.811462	56,547.28	-24,352.70	0.00
			Base 99.876519	80,899.98	69.811462	56,547.28	-24,352.70	0.00
203372AX5	COMMSCOPE INC SR SECURED 144A 09/29 4.75				4.750000	01 Sep 2029		
		40,000.000	Local 90.269700	36,107.88	80.669500	32,267.80	-3,840.08	0.00
			Base 90.269700	36,107.88	80.669500	32,267.80	-3,840.08	0.00
20337EAQ4	COMMSCOPE INC TERM LOAN B					06 Apr 2026		
		390,954.730	Local 97.291909	380,367.32	89.750000	350,881.87	-29,485.45	0.02
			Base 97.291909	380,367.32	89.750000	350,881.87	-29,485.45	0.02
20338QAD5	COMMSCOPE INC SR SECURED 144A 03/26 6				6.000000	01 Mar 2026		
		60,000.000	Local 100.432250	60,259.35	91.923609	55,154.17	-5,105.18	0.00
			Base 100.432250	60,259.35	91.923609	55,154.17	-5,105.18	0.00
20754AAB9	FANNIE MAE CAS CAS 2021 R03 1M2 144A				2.575660	25 Dec 2041		
		1,970,000.000	Local 100.000000	1,970,000.00	89.046900	1,754,223.93	-215,776.07	0.11
Original Face:		1,970,000.000	Base 100.000000	1,970,000.00	89.046900	1,754,223.93	-215,776.07	0.10
20754CAB5	FANNIE MAE CAS CAS 2020 R01 1M2 144A				3.673570	25 Jan 2040		
		192,597.830	Local 100.398821	193,365.95	97.867600	188,490.87	-4,875.08	0.01
Original Face:		550,000.000	Base 100.398821	193,365.95	97.867600	188,490.87	-4,875.08	0.01
208251AE8	CONOCOPHILLIPS COMPANY SR UNSECURED 04/29 6.95				6.950000	15 Apr 2029		
		120,000.000	Local 106.042258	127,250.71	114.738330	137,686.00	10,435.29	0.01
			Base 106.042258	127,250.71	114.738330	137,686.00	10,435.29	0.01
209111FX6	CON EDISON CO OF NY INC SR UNSECURED 04/30 3.35				3.350000	01 Apr 2030		
		110,000.000	Local 99.816891	109,798.58	93.374688	102,712.16	-7,086.42	0.01
			Base 99.816891	109,798.58	93.374688	102,712.16	-7,086.42	0.01
209111FY4	CON EDISON CO OF NY INC SR UNSECURED 04/50 3.95				3.950000	01 Apr 2050		
		80,000.000	Local 99.365138	79,492.11	87.371300	69,897.04	-9,595.07	0.00
			Base 99.365138	79,492.11	87.371300	69,897.04	-9,595.07	0.00
21036PBK3	CONSTELLATION BRANDS INC SR UNSECURED 05/27 4.35				4.350000	09 May 2027		
		260,000.000	Local 99.943515	259,853.14	99.293130	258,162.14	-1,691.00	0.02
			Base 99.943515	259,853.14	99.293130	258,162.14	-1,691.00	0.02

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Holdings

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
21036PBM9	CONSTELLATION BRANDS INC SR UNSECURED 05/24 3.6					3.600000	09 May 2024		
	190,000.000	Local		99.945137	189,895.76	99.706286	189,441.94	-453.82	0.01
		Base		99.945137	189,895.76	99.706286	189,441.94	-453.82	0.01
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.500000	15 Apr 2023		
	100,000.000	Local		101.130910	101,130.91	100.345000	100,345.00	-785.91	0.01
		Base		101.130910	101,130.91	100.345000	100,345.00	-785.91	0.01
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.900000	01 Jun 2044		
	240,000.000	Local		100.485938	241,166.25	78.729000	188,949.60	-52,216.65	0.01
		Base		100.485938	241,166.25	78.729000	188,949.60	-52,216.65	0.01
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	660,000.000	Local		101.069183	667,056.61	94.000000	620,400.00	-46,656.61	0.04
		Base		101.069183	667,056.61	94.000000	620,400.00	-46,656.61	0.04
212015AT8	CONTINENTAL RESOURCES COMPANY GUAR 144A 01/31 5.75					5.750000	15 Jan 2031		
	250,000.000	Local		120.556820	301,392.05	96.369000	240,922.50	-60,469.55	0.01
		Base		120.556820	301,392.05	96.369000	240,922.50	-60,469.55	0.01
212015AU5	CONTINENTAL RESOURCES COMPANY GUAR 144A 11/26 2.268					2.268000	15 Nov 2026		
	170,000.000	Local		100.000000	170,000.00	88.638769	150,685.91	-19,314.09	0.01
		Base		100.000000	170,000.00	88.638769	150,685.91	-19,314.09	0.01
21684AAC0	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375					4.375000	04 Aug 2025		
	550,000.000	Local		99.138735	545,263.04	99.255249	545,903.87	640.83	0.03
		Base		99.138735	545,263.04	99.255249	545,903.87	640.83	0.03
21H032688	GNMA II TBA 30 YR 3.5 JUMBOS					3.500000	18 Aug 2052		
	800,000.000	Local		98.687500	789,500.00	97.160156	777,281.25	-12,218.75	0.05
	Original Face:	800,000.000	Base	98.687500	789,500.00	97.160156	777,281.25	-12,218.75	0.05
21H040673	GNMA II TBA 30 YR 4 JUMBOS					4.000000	21 Jul 2052		
	2,100,000.000	Local		100.264323	2,105,550.78	99.675782	2,093,191.42	-12,359.36	0.13
	Original Face:	2,100,000.000	Base	100.264323	2,105,550.78	99.675782	2,093,191.42	-12,359.36	0.12
21H040681	GNMA II TBA 30 YR 4 JUMBOS					4.000000	18 Aug 2052		
	700,000.000	Local		100.135604	700,949.23	99.441407	696,089.85	-4,859.38	0.04
	Original Face:	700,000.000	Base	100.135604	700,949.23	99.441407	696,089.85	-4,859.38	0.04

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STATE STREET

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21H042687	GNMA II TBA 30 YR 4.5 JUMBOS					4.500000	18 Aug 2052		
	100,000.000	Local		101.367190	101,367.19	101.164062	101,164.06	-203.13	0.01
Original Face:	100,000.000	Base		101.367190	101,367.19	101.164062	101,164.06	-203.13	0.01
21H042695	GNMA II TBA 30 YR 4.5 JUMBOS					4.500000	21 Sep 2052		
	800,000.000	Local		100.128906	801,031.25	100.757812	806,062.50	5,031.25	0.05
Original Face:	800,000.000	Base		100.128906	801,031.25	100.757812	806,062.50	5,031.25	0.05
21H050698	GNMA II TBA 30 YR 5 JUMBOS					5.000000	21 Sep 2052		
	900,000.000	Local		101.281250	911,531.25	101.734375	915,609.38	4,078.13	0.06
Original Face:	900,000.000	Base		101.281250	911,531.25	101.734375	915,609.38	4,078.13	0.05
22160KAN5	COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375					1.375000	20 Jun 2027		
	520,000.000	Local		100.218467	521,136.03	89.989869	467,947.32	-53,188.71	0.03
		Base		100.218467	521,136.03	89.989869	467,947.32	-53,188.71	0.03
22160KAP0	COSTCO WHOLESALE CORP SR UNSECURED 04/30 1.6					1.600000	20 Apr 2030		
	600,000.000	Local		100.958032	605,748.19	84.562534	507,375.20	-98,372.99	0.03
		Base		100.958032	605,748.19	84.562534	507,375.20	-98,372.99	0.03
225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR					4.000000	10 Jan 2033		
	250,000.000	Local		99.528476	248,821.19	91.464036	228,660.09	-20,161.10	0.01
		Base		99.528476	248,821.19	91.464036	228,660.09	-20,161.10	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	92.050496	230,126.24	-19,873.76	0.01
		Base		100.000000	250,000.00	92.050496	230,126.24	-19,873.76	0.01
225401AP3	CREDIT SUISSE GROUP AG SR UNSECURED 144A 04/31 VAR					4.194000	01 Apr 2031		
	1,000,000.000	Local		110.514979	1,105,149.79	88.683700	886,837.00	-218,312.79	0.05
		Base		110.514979	1,105,149.79	88.683700	886,837.00	-218,312.79	0.05
225401AQ1	CREDIT SUISSE GROUP AG SR UNSECURED 144A 06/26 VAR					2.193000	05 Jun 2026		
	810,000.000	Local		100.000000	810,000.00	90.718276	734,818.04	-75,181.96	0.05
		Base		100.000000	810,000.00	90.718276	734,818.04	-75,181.96	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	79.787481	359,043.66	-90,956.34	0.02
		Base		100.000000	450,000.00	79.787481	359,043.66	-90,956.34	0.02

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225401AX6	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					9.750000	31 Dec 2099		
	1,480,000.000	Local		100.000000	1,480,000.00	102.125000	1,511,450.00	31,450.00	0.09
		Base		100.000000	1,480,000.00	102.125000	1,511,450.00	31,450.00	0.09
225433AR2	CREDIT SUISSE GROUP AG SR UNSECURED 04/26 4.55					4.550000	17 Apr 2026		
	300,000.000	Local		109.006360	327,019.08	97.847203	293,541.61	-33,477.47	0.02
		Base		109.006360	327,019.08	97.847203	293,541.61	-33,477.47	0.02
22550L2C4	CREDIT SUISSE NEW YORK SR UNSECURED 04/25 2.95					2.950000	09 Apr 2025		
	320,000.000	Local		99.902072	319,686.63	95.791225	306,531.92	-13,154.71	0.02
		Base		99.902072	319,686.63	95.791225	306,531.92	-13,154.71	0.02
22945AAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 A1 144A					2.750000	25 Jul 2057		
	189,393.670	Local		100.021014	189,433.47	97.294480	184,269.59	-5,163.88	0.01
	Original Face: 460,000.000	Base		100.021014	189,433.47	97.294480	184,269.59	-5,163.88	0.01
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A					2.962850	25 Jul 2057		
	960,000.000	Local		85.903847	824,676.93	85.315160	819,025.54	-5,651.39	0.05
	Original Face: 960,000.000	Base		85.903847	824,676.93	85.315160	819,025.54	-5,651.39	0.05
233062AA6	DBCG MORTGAGE TRUST DBCG 2017 BBG A 144A					2.025000	15 Jun 2034		
	120,000.000	Local		100.000000	120,000.00	97.722530	117,267.04	-2,732.96	0.01
	Original Face: 120,000.000	Base		100.000000	120,000.00	97.722530	117,267.04	-2,732.96	0.01
23312VAE6	DEUTSCHE BANK COMMERCIAL MORTG DBJPM 2016 C3 A4					2.632000	10 Aug 2049		
	430,000.000	Local		94.145121	404,824.02	94.875650	407,965.30	3,141.28	0.03
	Original Face: 430,000.000	Base		94.145121	404,824.02	94.875650	407,965.30	3,141.28	0.02
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	410,000.000	Local		98.695510	404,651.59	93.548200	383,547.62	-21,103.97	0.02
		Base		98.695510	404,651.59	93.548200	383,547.62	-21,103.97	0.02
23636AAT8	DANSKE BANK A/S SR UNSECURED 144A 01/24 5.375					5.375000	12 Jan 2024		
	1,370,000.000	Local		104.507839	1,431,757.39	100.950353	1,383,019.84	-48,737.55	0.09
		Base		104.507839	1,431,757.39	100.950353	1,383,019.84	-48,737.55	0.08
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	94.190447	188,380.89	-11,619.11	0.01
		Base		100.000000	200,000.00	94.190447	188,380.89	-11,619.11	0.01

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23636TAD2	DANONE SA SR UNSECURED 144A 11/23 2.589					2.589000	02 Nov 2023		
	280,000.000	Local		100.000000	280,000.00	98.869730	276,835.24	-3,164.76	0.02
		Base		100.000000	280,000.00	98.869730	276,835.24	-3,164.76	0.02
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B						16 Oct 2026		
	729,055.890	Local		99.711501	726,952.57	94.333300	687,742.48	-39,210.09	0.04
		Base		99.711501	726,952.57	94.333300	687,742.48	-39,210.09	0.04
244199BJ3	DEERE + COMPANY SR UNSECURED 04/30 3.1					3.100000	15 Apr 2030		
	60,000.000	Local		99.848467	59,909.08	93.617953	56,170.77	-3,738.31	0.00
		Base		99.848467	59,909.08	93.617953	56,170.77	-3,738.31	0.00
244199BK0	DEERE + COMPANY SR UNSECURED 04/50 3.75					3.750000	15 Apr 2050		
	340,000.000	Local		110.475176	375,615.60	92.074561	313,053.51	-62,562.09	0.02
		Base		110.475176	375,615.60	92.074561	313,053.51	-62,562.09	0.02
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B						09 Apr 2027		
	588,000.000	Local		99.279429	583,763.04	94.000000	552,720.00	-31,043.04	0.03
		Base		99.279429	583,763.04	94.000000	552,720.00	-31,043.04	0.03
247361ZP6	DELTA AIR LINES INC SR UNSECURED 04/23 3.8					3.800000	19 Apr 2023		
	80,000.000	Local		95.685813	76,548.65	99.000000	79,200.00	2,651.35	0.00
		Base		95.685813	76,548.65	99.000000	79,200.00	2,651.35	0.00
247361ZU5	DELTA AIR LINES INC SR UNSECURED 10/24 2.9					2.900000	28 Oct 2024		
	380,000.000	Local		94.053082	357,401.71	92.625000	351,975.00	-5,426.71	0.02
		Base		94.053082	357,401.71	92.625000	351,975.00	-5,426.71	0.02
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7					7.000000	01 May 2025		
	1,700,000.000	Local		100.419519	1,707,131.82	101.304573	1,722,177.74	15,045.92	0.11
		Base		100.419519	1,707,131.82	101.304573	1,722,177.74	15,045.92	0.10
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375					7.375000	15 Jan 2026		
	360,000.000	Local		99.990269	359,964.97	99.725000	359,010.00	-954.97	0.02
		Base		99.990269	359,964.97	99.725000	359,010.00	-954.97	0.02
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B						20 Oct 2027		
	430,000.000	Local		100.869353	433,738.22	98.791700	424,804.31	-8,933.91	0.03
		Base		100.869353	433,738.22	98.791700	424,804.31	-8,933.91	0.03

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24780DAC1	DELTA TOPCO, INC. 2020 TERM LOAN B					01 Dec 2027		
		433,804.540	Local 99.745865	432,702.09	90.562500	392,864.24	-39,837.85	0.02
			Base 99.745865	432,702.09	90.562500	392,864.24	-39,837.85	0.02
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.600000	15 Jul 2041		
		50,000.000	Local 101.087100	50,543.55	99.763779	49,881.89	-661.66	0.00
			Base 101.087100	50,543.55	99.763779	49,881.89	-661.66	0.00
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75				4.750000	15 May 2042		
		150,000.000	Local 113.472473	170,208.71	91.036248	136,554.37	-33,654.34	0.01
			Base 113.472473	170,208.71	91.036248	136,554.37	-33,654.34	0.01
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.000000	15 Jun 2045		
		1,740,000.000	Local 102.952414	1,791,372.01	93.193018	1,621,558.51	-169,813.50	0.10
			Base 102.952414	1,791,372.01	93.193018	1,621,558.51	-169,813.50	0.10
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85				5.850000	15 Dec 2025		
		10,000.000	Local 106.018300	10,601.83	104.185279	10,418.53	-183.30	0.00
			Base 106.018300	10,601.83	104.185279	10,418.53	-183.30	0.00
25179MBB8	DEVON ENERGY CORPORATION SR UNSECURED 08/23 8.25				8.250000	01 Aug 2023		
		30,000.000	Local 106.913167	32,073.95	103.983124	31,194.94	-879.01	0.00
			Base 106.913167	32,073.95	103.983124	31,194.94	-879.01	0.00
25179MBD4	DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25				5.250000	15 Oct 2027		
		19,000.000	Local 103.544053	19,673.37	101.294106	19,245.88	-427.49	0.00
			Base 103.544053	19,673.37	101.294106	19,245.88	-427.49	0.00
25179MBE2	DEVON ENERGY CORPORATION SR UNSECURED 06/28 5.875				5.875000	15 Jun 2028		
		13,000.000	Local 106.385462	13,830.11	102.117483	13,275.27	-554.84	0.00
			Base 106.385462	13,830.11	102.117483	13,275.27	-554.84	0.00
25278XAN9	DIAMONDBACK ENERGY INC COMPANY GUAR 12/29 3.5				3.500000	01 Dec 2029		
		330,000.000	Local 100.181403	330,598.63	91.810393	302,974.30	-27,624.33	0.02
			Base 100.181403	330,598.63	91.810393	302,974.30	-27,624.33	0.02
25278XAQ2	DIAMONDBACK ENERGY INC COMPANY GUAR 03/51 4.4				4.400000	24 Mar 2051		
		260,000.000	Local 98.765135	256,789.35	85.708473	222,842.03	-33,947.32	0.01
			Base 98.765135	256,789.35	85.708473	222,842.03	-33,947.32	0.01

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254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65					6.650000	15 Nov 2037		
	80,000.000	Local		129.682938	103,746.35	119.552240	95,641.79	-8,104.56	0.01
		Base		129.682938	103,746.35	119.552240	95,641.79	-8,104.56	0.01
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875000	15 Nov 2024		
	180,000.000	Local		98.393417	177,108.15	84.500000	152,100.00	-25,008.15	0.01
		Base		98.393417	177,108.15	84.500000	152,100.00	-25,008.15	0.01
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75					7.750000	01 Jul 2026		
	170,000.000	Local		105.088665	178,650.73	78.250000	133,025.00	-45,625.73	0.01
		Base		105.088665	178,650.73	78.250000	133,025.00	-45,625.73	0.01
25470XBD6	DISH DBS CORP COMPANY GUAR 06/29 5.125					5.125000	01 Jun 2029		
	260,000.000	Local		99.728873	259,295.07	60.417454	157,085.38	-102,209.69	0.01
		Base		99.728873	259,295.07	60.417454	157,085.38	-102,209.69	0.01
25470XBE4	DISH DBS CORP SR SECURED 144A 12/26 5.25					5.250000	01 Dec 2026		
	140,000.000	Local		100.000000	140,000.00	78.025500	109,235.70	-30,764.30	0.01
		Base		100.000000	140,000.00	78.025500	109,235.70	-30,764.30	0.01
25470XBF1	DISH DBS CORP SR SECURED 144A 12/28 5.75					5.750000	01 Dec 2028		
	20,000.000	Local		93.956400	18,791.28	74.041000	14,808.20	-3,983.08	0.00
		Base		93.956400	18,791.28	74.041000	14,808.20	-3,983.08	0.00
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A					4.250000	20 Dec 2038		
	1,278,324.070	Local		99.990686	1,278,205.01	94.489900	1,207,887.14	-70,317.87	0.07
Original Face:	2,000,000.000	Base		99.990686	1,278,205.01	94.489900	1,207,887.14	-70,317.87	0.07
256677AC9	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25					3.250000	15 Apr 2023		
	30,000.000	Local		101.274167	30,382.25	99.519133	29,855.74	-526.51	0.00
		Base		101.274167	30,382.25	99.519133	29,855.74	-526.51	0.00
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45					6.450000	03 Nov 2036		
	50,000.000	Local		104.523860	52,261.93	98.000000	49,000.00	-3,261.93	0.00
		Base		104.523860	52,261.93	98.000000	49,000.00	-3,261.93	0.00
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3					5.300000	15 Feb 2040		
	190,000.000	Local		105.033832	199,564.28	104.264882	198,103.28	-1,461.00	0.01
		Base		105.033832	199,564.28	104.264882	198,103.28	-1,461.00	0.01

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26442EAF7	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/29 3.65				3.650000	01 Feb 2029			
		280,000.000	Local	110.352914	308,988.16	95.679376	267,902.25	-41,085.91	0.02
			Base	110.352914	308,988.16	95.679376	267,902.25	-41,085.91	0.02
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9				3.900000	01 Apr 2035			
		190,000.000	Local	112.313532	213,395.71	92.579488	175,901.03	-37,494.68	0.01
			Base	112.313532	213,395.71	92.579488	175,901.03	-37,494.68	0.01
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15				4.150000	15 Jan 2026			
		190,000.000	Local	103.090974	195,872.85	100.864282	191,642.14	-4,230.71	0.01
			Base	103.090974	195,872.85	100.864282	191,642.14	-4,230.71	0.01
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95				4.950000	15 Apr 2050			
		800,000.000	Local	127.468256	1,019,746.05	103.900646	831,205.17	-188,540.88	0.05
			Base	127.468256	1,019,746.05	103.900646	831,205.17	-188,540.88	0.05
26875PAU5	EOG RESOURCES INC SR UNSECURED 04/30 4.375				4.375000	15 Apr 2030			
		100,000.000	Local	99.967420	99,967.42	100.620478	100,620.48	653.06	0.01
			Base	99.967420	99,967.42	100.620478	100,620.48	653.06	0.01
26884LAF6	EQT CORP SR UNSECURED 10/27 3.9				3.900000	01 Oct 2027			
		800,000.000	Local	101.888698	815,109.58	93.059000	744,472.00	-70,637.58	0.05
			Base	101.888698	815,109.58	93.059000	744,472.00	-70,637.58	0.04
26884LAH2	EQT CORP SR UNSECURED 02/25 6.625				6.625000	01 Feb 2025			
		20,000.000	Local	106.680900	21,336.18	103.024000	20,604.80	-731.38	0.00
			Base	106.680900	21,336.18	103.024000	20,604.80	-731.38	0.00
26884LAL3	EQT CORP SR UNSECURED 01/29 5				5.000000	15 Jan 2029			
		120,000.000	Local	110.844308	133,013.17	96.808000	116,169.60	-16,843.57	0.01
			Base	110.844308	133,013.17	96.808000	116,169.60	-16,843.57	0.01
26884LAM1	EQT CORP SR UNSECURED 144A 05/26 3.125				3.125000	15 May 2026			
		10,000.000	Local	102.252400	10,225.24	93.705000	9,370.50	-854.74	0.00
			Base	102.252400	10,225.24	93.705000	9,370.50	-854.74	0.00
26884LAN9	EQT CORP SR UNSECURED 144A 05/31 3.625				3.625000	15 May 2031			
		250,000.000	Local	105.346884	263,367.21	86.406000	216,015.00	-47,352.21	0.01
			Base	105.346884	263,367.21	86.406000	216,015.00	-47,352.21	0.01

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26885BAC4	EQM MIDSTREAM PARTNERS L SR UNSECURED 07/28 5.5					5.500000	15 Jul 2028		
	30,000.000	Local		98.844700	29,653.41	86.406755	25,922.03	-3,731.38	0.00
		Base		98.844700	29,653.41	86.406755	25,922.03	-3,731.38	0.00
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.750000	02 Nov 2022		
	460,000.000	Local		99.930678	459,681.12	99.957593	459,804.93	123.81	0.03
		Base		99.930678	459,681.12	99.957593	459,804.93	123.81	0.03
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	50,000.000	Local		100.630360	50,315.18	90.186659	45,093.33	-5,221.85	0.00
		Base		100.630360	50,315.18	90.186659	45,093.33	-5,221.85	0.00
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	330,000.000	Local		93.340379	308,023.25	67.933500	224,180.55	-83,842.70	0.01
		Base		93.340379	308,023.25	67.933500	224,180.55	-83,842.70	0.01
279158AP4	ECOPETROL SA SR UNSECURED 11/31 4.625					4.625000	02 Nov 2031		
	1,220,000.000	Local		98.170580	1,197,681.08	75.749000	924,137.80	-273,543.28	0.06
		Base		98.170580	1,197,681.08	75.749000	924,137.80	-273,543.28	0.06
27943UAK2	EDELMAN FINANCIAL CENTER LLC 2021 TERM LOAN B						07 Apr 2028		
	318,558.420	Local		99.959270	318,428.67	91.750000	292,277.35	-26,151.32	0.02
		Base		99.959270	318,428.67	91.750000	292,277.35	-26,151.32	0.02
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
	440,000.000	Local		99.980480	439,914.11	99.950000	439,780.00	-134.11	0.03
		Base		99.980480	439,914.11	99.950000	439,780.00	-134.11	0.03
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125					3.125000	30 Sep 2049		
	0.000	Local		0.000000	-0.39	0.000000	0.00	0.39	0.00
		Base		0.000000	-0.39	0.000000	0.00	0.39	0.00
29273VAL4	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					6.750000	31 Dec 2099		
	290,000.000	Local		100.489162	291,418.57	83.443855	241,987.18	-49,431.39	0.01
		Base		100.489162	291,418.57	83.443855	241,987.18	-49,431.39	0.01
29273VAM2	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					7.125000	31 Dec 2099		
	520,000.000	Local		98.062654	509,925.80	85.815153	446,238.80	-63,687.00	0.03
		Base		98.062654	509,925.80	85.815153	446,238.80	-63,687.00	0.03

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29273VAN0	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					6.500000	31 Dec 2099		
	160,000.000	Local	98.906375	158,250.20	88.391751	141,426.80	-16,823.40	0.01	
		Base	98.906375	158,250.20	88.391751	141,426.80	-16,823.40	0.01	
29278NAF0	ENERGY TRANSFER LP SR UNSECURED 06/28 4.95					4.950000	15 Jun 2028		
	90,000.000	Local	104.571278	94,114.15	98.704362	88,833.93	-5,280.22	0.01	
		Base	104.571278	94,114.15	98.704362	88,833.93	-5,280.22	0.01	
29278NAP8	ENERGY TRANSFER LP SR UNSECURED 05/25 2.9					2.900000	15 May 2025		
	180,000.000	Local	99.957483	179,923.47	95.134072	171,241.33	-8,682.14	0.01	
		Base	99.957483	179,923.47	95.134072	171,241.33	-8,682.14	0.01	
29278NAQ6	ENERGY TRANSFER LP SR UNSECURED 05/30 3.75					3.750000	15 May 2030		
	1,610,000.000	Local	101.401702	1,632,567.41	90.197948	1,452,186.96	-180,380.45	0.09	
		Base	101.401702	1,632,567.41	90.197948	1,452,186.96	-180,380.45	0.09	
29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25					6.250000	15 Apr 2049		
	570,000.000	Local	119.221095	679,560.24	97.444398	555,433.07	-124,127.17	0.03	
		Base	119.221095	679,560.24	97.444398	555,433.07	-124,127.17	0.03	
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.550000	15 Apr 2038		
	10,000.000	Local	140.525600	14,052.56	118.669520	11,866.95	-2,185.61	0.00	
		Base	140.525600	14,052.56	118.669520	11,866.95	-2,185.61	0.00	
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85					4.850000	15 Mar 2044		
	10,000.000	Local	114.713400	11,471.34	91.544077	9,154.41	-2,316.93	0.00	
		Base	114.713400	11,471.34	91.544077	9,154.41	-2,316.93	0.00	
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR					5.375000	15 Feb 2078		
	130,000.000	Local	92.380231	120,094.30	79.085672	102,811.37	-17,282.93	0.01	
		Base	92.380231	120,094.30	79.085672	102,811.37	-17,282.93	0.01	
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	530,000.000	Local	101.597153	538,464.91	97.869956	518,710.77	-19,754.14	0.03	
		Base	101.597153	538,464.91	97.869956	518,710.77	-19,754.14	0.03	
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8					4.800000	01 Feb 2049		
	30,000.000	Local	114.609433	34,382.83	90.964261	27,289.28	-7,093.55	0.00	
		Base	114.609433	34,382.83	90.964261	27,289.28	-7,093.55	0.00	

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29379VBV4	ENTERPRISE PRODUCTS OPER COMPANY GUAR 07/29 3.125					3.125000	31 Jul 2029		
	10,000.000	Local		101.645200	10,164.52	90.190046	9,019.00	-1,145.52	0.00
		Base		101.645200	10,164.52	90.190046	9,019.00	-1,145.52	0.00
29379VBW2	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/50 4.2					4.200000	31 Jan 2050		
	360,000.000	Local		107.315053	386,334.19	83.911134	302,080.08	-84,254.11	0.02
		Base		107.315053	386,334.19	83.911134	302,080.08	-84,254.11	0.02
29379VBX0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/30 2.8					2.800000	31 Jan 2030		
	1,760,000.000	Local		102.055828	1,796,182.57	87.752723	1,544,447.92	-251,734.65	0.10
		Base		102.055828	1,796,182.57	87.752723	1,544,447.92	-251,734.65	0.09
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	300,000.000	Local		103.683600	311,050.80	78.661757	235,985.27	-75,065.53	0.01
		Base		103.683600	311,050.80	78.661757	235,985.27	-75,065.53	0.01
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.250000	03 Nov 2026		
	300,000.000	Local		99.405583	298,216.75	98.008400	294,025.20	-4,191.55	0.02
		Base		99.405583	298,216.75	98.008400	294,025.20	-4,191.55	0.02
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043000	01 Mar 2026		
	330,000.000	Local		100.114455	330,377.70	98.190614	324,029.03	-6,348.67	0.02
		Base		100.114455	330,377.70	98.190614	324,029.03	-6,348.67	0.02
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114000	01 Mar 2046		
	470,000.000	Local		112.238545	527,521.16	91.736880	431,163.34	-96,357.82	0.03
		Base		112.238545	527,521.16	91.736880	431,163.34	-96,357.82	0.03
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327					4.327000	19 Mar 2050		
	40,000.000	Local		120.383975	48,153.59	94.883790	37,953.52	-10,200.07	0.00
		Base		120.383975	48,153.59	94.883790	37,953.52	-10,200.07	0.00
30231GBH4	EXXON MOBIL CORPORATION SR UNSECURED 03/25 2.992					2.992000	19 Mar 2025		
	770,000.000	Local		101.845135	784,207.54	98.509010	758,519.38	-25,688.16	0.05
		Base		101.845135	784,207.54	98.509010	758,519.38	-25,688.16	0.05
30231GBK7	EXXON MOBIL CORPORATION SR UNSECURED 03/30 3.482					3.482000	19 Mar 2030		
	290,000.000	Local		100.000000	290,000.00	96.130513	278,778.49	-11,221.51	0.02
		Base		100.000000	290,000.00	96.130513	278,778.49	-11,221.51	0.02

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30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
	30,000.000	Local	100.117633	30,035.29	99.015319	29,704.60	-330.69	0.00	
		Base	100.117633	30,035.29	99.015319	29,704.60	-330.69	0.00	
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452					3.452000	15 Apr 2051		
	500,000.000	Local	112.343316	561,716.58	82.651156	413,255.78	-148,460.80	0.03	
		Base	112.343316	561,716.58	82.651156	413,255.78	-148,460.80	0.02	
30233PAB6	EYECARE PARTNERS LLC TERM LOAN						18 Feb 2027		
	48,950.510	Local	90.597054	44,347.72	91.750000	44,912.09	564.37	0.00	
		Base	90.597054	44,347.72	91.750000	44,912.09	564.37	0.00	
30711XUX0	FANNIE MAE CAS CAS 2017 C07 1M2					4.023570	25 May 2030		
	483,091.830	Local	100.000000	483,091.83	100.120590	483,674.39	582.56	0.03	
Original Face:	850,000.000	Base	100.000000	483,091.83	100.120590	483,674.39	582.56	0.03	
31288QFR6	FED HM LN PC POOL 841076 FH 11/48 FLOATING VAR					3.007000	01 Nov 2048		
	1,221,152.280	Local	103.838544	1,268,026.75	98.541921	1,203,346.92	-64,679.83	0.07	
Original Face:	4,000,000.000	Base	103.838544	1,268,026.75	98.541921	1,203,346.92	-64,679.83	0.07	
31288QFS4	FED HM LN PC POOL 841077 FH 11/47 FLOATING VAR					2.874000	01 Nov 2047		
	377,904.590	Local	103.910818	392,683.75	98.900268	373,748.65	-18,935.10	0.02	
Original Face:	1,100,000.000	Base	103.910818	392,683.75	98.900268	373,748.65	-18,935.10	0.02	
31288QFW5	FED HM LN PC POOL 841081 FH 02/50 FLOATING VAR					3.083000	01 Feb 2050		
	440,609.460	Local	103.507430	456,063.53	99.111206	436,693.35	-19,370.18	0.03	
Original Face:	1,600,000.000	Base	103.507430	456,063.53	99.111206	436,693.35	-19,370.18	0.03	
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5					5.500000	01 Dec 2038		
	19,101.590	Local	106.184511	20,282.93	107.382960	20,511.85	228.92	0.00	
Original Face:	400,000.000	Base	106.184511	20,282.93	107.382960	20,511.85	228.92	0.00	
3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5					5.500000	01 Dec 2038		
	16,011.020	Local	104.910056	16,797.17	107.553279	17,220.38	423.21	0.00	
Original Face:	700,000.000	Base	104.910056	16,797.17	107.553279	17,220.38	423.21	0.00	
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5					5.000000	01 Jun 2041		
	56,666.950	Local	108.873038	61,695.03	104.552403	59,246.66	-2,448.37	0.00	
Original Face:	700,000.000	Base	108.873038	61,695.03	104.552403	59,246.66	-2,448.37	0.00	

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3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5				6.500000	01 Sep 2039		
		9,707.970	Local 107.542360	10,440.18	106.263181	10,316.00	-124.18	0.00
Original Face:		200,000.000	Base 107.542360	10,440.18	106.263181	10,316.00	-124.18	0.00
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5				4.500000	01 Jun 2038		
		102,343.560	Local 106.617261	109,115.90	103.089124	105,505.08	-3,610.82	0.01
Original Face:		700,000.000	Base 106.617261	109,115.90	103.089124	105,505.08	-3,610.82	0.01
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5				6.500000	01 Sep 2039		
		17,942.750	Local 107.143108	19,224.42	107.532323	19,294.26	69.84	0.00
Original Face:		200,000.000	Base 107.143108	19,224.42	107.532323	19,294.26	69.84	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		
		53,368.480	Local 104.035266	55,522.04	103.457585	55,213.74	-308.30	0.00
Original Face:		320,230.000	Base 104.035266	55,522.04	103.457585	55,213.74	-308.30	0.00
3128MJ6B1	FED HM LN PC POOL G08865 FG 03/49 FIXED 3.5				3.500000	01 Mar 2049		
		0.000	Local 0.000000	-17.56	0.000000	0.00	17.56	0.00
			Base 0.000000	-17.56	0.000000	0.00	17.56	0.00
3128MJ6H8	FED HM LN PC POOL G08871 FG 04/49 FIXED 3.5				3.500000	01 Apr 2049		
		0.000	Local 0.000000	0.81	0.000000	0.00	-0.81	0.00
			Base 0.000000	0.81	0.000000	0.00	-0.81	0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3				3.000000	01 Apr 2038		
		23,243.670	Local 98.237456	22,833.99	96.571808	22,446.83	-387.16	0.00
Original Face:		100,000.000	Base 98.237456	22,833.99	96.571808	22,446.83	-387.16	0.00
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3				3.000000	01 Feb 2038		
		22,238.340	Local 98.240786	21,847.12	96.572331	21,476.08	-371.04	0.00
Original Face:		100,000.000	Base 98.240786	21,847.12	96.572331	21,476.08	-371.04	0.00

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3131WLCE6	FED HM LN PC POOL ZI7269 FR 03/38 FIXED 5				5.000000	01 Mar 2038		
		95,318.330	Local 104.843434	99,935.01	105.384921	100,451.15	516.14	0.01
Original Face:		4,500,000.000	Base 104.843434	99,935.01	105.384921	100,451.15	516.14	0.01
3131X1BJ9	FED HM LN PC POOL ZJ9041 FR 07/23 FIXED 4.5				4.500000	01 Jul 2023		
		3,474.760	Local 101.206414	3,516.68	100.628647	3,496.60	-20.08	0.00
Original Face:		875,000.000	Base 101.206414	3,516.68	100.628647	3,496.60	-20.08	0.00
3131XW2N2	FED HM LN PC POOL ZM3481 FR 06/47 FIXED 3.5				3.500000	01 Jun 2047		
		26,032.820	Local 100.493492	26,161.29	97.923748	25,492.31	-668.98	0.00
Original Face:		100,000.000	Base 100.493492	26,161.29	97.923748	25,492.31	-668.98	0.00
3131Y2SW9	FED HM LN PC POOL ZM7733 FR 08/48 FIXED 5				5.000000	01 Aug 2048		
		42,462.500	Local 104.663103	44,442.57	102.988751	43,731.60	-710.97	0.00
Original Face:		304,578.000	Base 104.663103	44,442.57	102.988751	43,731.60	-710.97	0.00
3131Y6S34	FED HM LN PC POOL ZN0538 FR 11/42 FIXED 3.5				3.500000	01 Nov 2042		
		83,553.400	Local 104.108486	86,986.18	97.931841	81,825.38	-5,160.80	0.01
Original Face:		300,000.000	Base 104.108486	86,986.18	97.931841	81,825.38	-5,160.80	0.00
3131Y6VF3	FED HM LN PC POOL ZN0614 FR 02/43 FIXED 3.5				3.500000	01 Feb 2043		
		24,072.800	Local 104.134459	25,068.08	98.197144	23,638.80	-1,429.28	0.00
Original Face:		100,000.000	Base 104.134459	25,068.08	98.197144	23,638.80	-1,429.28	0.00
3131Y7SZ1	FED HM LN PC POOL ZN1436 FR 11/48 FIXED 5				5.000000	01 Nov 2048		
		21,409.140	Local 105.574021	22,602.49	104.087653	22,284.27	-318.22	0.00
Original Face:		120,000.020	Base 105.574021	22,602.49	104.087653	22,284.27	-318.22	0.00
31329N3E6	FED HM LN PC POOL ZA5297 FR 03/48 FIXED 4				4.000000	01 Mar 2048		
		2,654.260	Local 108.392546	2,877.02	100.238584	2,660.59	-216.43	0.00
Original Face:		10,000.000	Base 108.392546	2,877.02	100.238584	2,660.59	-216.43	0.00
31329N4B1	FED HM LN PC POOL ZA5318 FR 03/48 FIXED 3.5				3.500000	01 Mar 2048		
		25,577.620	Local 106.581652	27,261.05	98.073453	25,084.86	-2,176.19	0.00
Original Face:		100,000.000	Base 106.581652	27,261.05	98.073453	25,084.86	-2,176.19	0.00
31329QM57	FED HM LN PC POOL ZA6680 FR 04/49 FIXED 4				4.000000	01 Apr 2049		
		412,618.700	Local 107.848854	445,004.54	100.207933	413,476.67	-31,527.87	0.03
Original Face:		1,500,000.000	Base 107.848854	445,004.54	100.207933	413,476.67	-31,527.87	0.02

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3132A2JC7	FED HM LN PC POOL ZS2059 FR 04/38 FIXED 5.5				5.500000	01 Apr 2038		
		16,340.700	Local 99.572907	16,270.91	107.451924	17,558.40	1,287.49	0.00
Original Face:		1,768,109.000	Base 99.572907	16,270.91	107.451924	17,558.40	1,287.49	0.00
3132A36E5	FED HM LN PC POOL ZS3569 FR 10/36 FIXED 6				6.000000	01 Oct 2036		
		49,295.850	Local 108.174623	53,325.60	109.115290	53,789.31	463.71	0.00
Original Face:		600,000.000	Base 108.174623	53,325.60	109.115290	53,789.31	463.71	0.00
3132A5HC2	FED HM LN PC POOL ZS4727 FR 07/47 FIXED 4				4.000000	01 Jul 2047		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3132A5HY4	FED HM LN PC POOL ZS4747 FR 12/47 FIXED 3.5				3.500000	01 Dec 2047		
		58,187.110	Local 106.412743	61,918.50	98.021228	57,035.72	-4,882.78	0.00
Original Face:		300,000.000	Base 106.412743	61,918.50	98.021228	57,035.72	-4,882.78	0.00
3132A9T23	FED HM LN PC POOL ZS8669 FR 09/32 FIXED 3				3.000000	01 Sep 2032		
		96,669.030	Local 104.359845	100,883.65	99.199078	95,894.79	-4,988.86	0.01
Original Face:		400,000.000	Base 104.359845	100,883.65	99.199078	95,894.79	-4,988.86	0.01
3132A9T64	FED HM LN PC POOL ZS8673 FR 10/32 FIXED 3				3.000000	01 Oct 2032		
		50,872.180	Local 104.750986	53,289.11	99.199034	50,464.71	-2,824.40	0.00
Original Face:		200,000.000	Base 104.750986	53,289.11	99.199034	50,464.71	-2,824.40	0.00
3132AAK52	FED HM LN PC POOL ZS9316 FR 01/38 FIXED 3.5				3.500000	01 Jan 2038		
		332,406.710	Local 107.940171	358,800.37	99.541975	330,884.20	-27,916.17	0.02
Original Face:		900,000.000	Base 107.940171	358,800.37	99.541975	330,884.20	-27,916.17	0.02
3132ADME5	FED HM LN PC POOL ZT1257 FR 01/46 FIXED 3				3.000000	01 Jan 2046		
		211,716.700	Local 108.445177	229,596.55	95.691356	202,594.58	-27,001.97	0.01
Original Face:		400,000.000	Base 108.445177	229,596.55	95.691356	202,594.58	-27,001.97	0.01
3132D9JN5	FED HM LN PC POOL SC0269 FR 01/42 FIXED 2				2.000000	01 Jan 2042		
		98,309.260	Local 90.162798	88,638.38	89.593177	88,078.39	-559.99	0.01
Original Face:		100,000.000	Base 90.162798	88,638.38	89.593177	88,078.39	-559.99	0.01
3132DM3S2	FED HM LN PC POOL SD0809 FR 01/52 FIXED 3				3.000000	01 Jan 2052		
		193,619.900	Local 102.283474	198,041.16	93.431450	180,901.88	-17,139.28	0.01
Original Face:		200,000.000	Base 102.283474	198,041.16	93.431450	180,901.88	-17,139.28	0.01

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	Units								
3132DM5J0	FED HM LN PC POOL SD0849 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
	195,548.430	Local	100.524591	196,574.26	90.802229	177,562.33		-19,011.93	0.01
Original Face:	200,000.000	Base	100.524591	196,574.26	90.802229	177,562.33		-19,011.93	0.01
3132DMHY4	FED HM LN PC POOL SD0247 FR 07/47 FIXED 4					4.000000	01 Jul 2047		
	42,611.610	Local	108.893304	46,401.19	100.715898	42,916.67		-3,484.52	0.00
Original Face:	100,000.000	Base	108.893304	46,401.19	100.715898	42,916.67		-3,484.52	0.00
3132DMPV1	FED HM LN PC POOL SD0436 FR 09/50 FIXED 2.5					2.500000	01 Sep 2050		
	0.000	Local	0.000000	0.01	0.000000	0.00		-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00		-0.01	0.00
3132DMT62	FED HM LN PC POOL SD0573 FR 04/51 FIXED 2					2.000000	01 Apr 2051		
	160,589.380	Local	100.164911	160,854.21	87.841849	141,064.68		-19,789.53	0.01
Original Face:	200,000.000	Base	100.164911	160,854.21	87.841849	141,064.68		-19,789.53	0.01
3132DMTH8	FED HM LN PC POOL SD0552 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
	533,052.380	Local	100.896655	537,832.02	87.376826	465,764.25		-72,067.77	0.03
Original Face:	600,000.000	Base	100.896655	537,832.02	87.376826	465,764.25		-72,067.77	0.03
3132DMV28	FED HM LN PC POOL SD0633 FR 02/51 FIXED 3.5					3.500000	01 Feb 2051		
	249,967.350	Local	107.525379	268,778.34	96.989954	242,443.22		-26,335.12	0.01
Original Face:	400,000.000	Base	107.525379	268,778.34	96.989954	242,443.22		-26,335.12	0.01
3132DMVK8	FED HM LN PC POOL SD0618 FR 02/51 FIXED 3					3.000000	01 Feb 2051		
	92,172.510	Local	94.495116	87,098.52	93.899852	86,549.85		-548.67	0.01
Original Face:	100,000.000	Base	94.495116	87,098.52	93.899852	86,549.85		-548.67	0.01
3132DMWN1	FED HM LN PC POOL SD0653 FR 07/51 FIXED 2.5					2.500000	01 Jul 2051		
	369,729.810	Local	104.340148	385,776.63	90.659845	335,196.47		-50,580.16	0.02
Original Face:	400,000.000	Base	104.340148	385,776.63	90.659845	335,196.47		-50,580.16	0.02
3132DMZJ7	FED HM LN PC POOL SD0745 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
	285,488.110	Local	93.702683	267,510.02	87.655833	250,246.98		-17,263.04	0.02
Original Face:	300,000.000	Base	93.702683	267,510.02	87.655833	250,246.98		-17,263.04	0.01
3132DNA37	FED HM LN PC POOL SD0926 FR 07/51 FIXED 2.5					2.500000	01 Jul 2051		
	194,461.600	Local	95.362714	185,443.86	90.266477	175,533.64		-9,910.22	0.01
Original Face:	200,000.000	Base	95.362714	185,443.86	90.266477	175,533.64		-9,910.22	0.01

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3132DNB36	FED HM LN PC POOL SD0958 FR 04/52 FIXED 3.5				3.500000	01 Apr 2052		
		1,183,738.140	Local 97.371469	1,152,623.22	96.872855	1,146,720.93	-5,902.29	0.07
Original Face:		1,200,000.000	Base 97.371469	1,152,623.22	96.872855	1,146,720.93	-5,902.29	0.07
3132DNBV4	FED HM LN PC POOL SD0952 FR 04/52 FIXED 3				3.000000	01 Apr 2052		
		198,939.860	Local 94.540747	188,079.23	94.203753	187,408.81	-670.42	0.01
Original Face:		200,000.000	Base 94.540747	188,079.23	94.203753	187,408.81	-670.42	0.01
3132DNHH9	FED HM LN PC POOL SD1132 FR 06/52 FIXED 4				4.000000	01 Jun 2052		
		600,000.000	Local 97.503907	585,023.44	98.975557	593,853.34	8,829.90	0.04
Original Face:		600,000.000	Base 97.503907	585,023.44	98.975557	593,853.34	8,829.90	0.04
3132DNHU0	FED HM LN PC POOL SD1143 FR 09/50 FIXED 4.5				4.500000	01 Sep 2050		
		2,900,000.000	Local 100.976563	2,928,320.33	101.292663	2,937,487.23	9,166.90	0.18
Original Face:		2,900,000.000	Base 100.976563	2,928,320.33	101.292663	2,937,487.23	9,166.90	0.18
3132DNK77	FED HM LN PC POOL SD1218 FR 07/49 FIXED 4				4.000000	01 Jul 2049		
		1,800,000.000	Local 99.726674	1,795,080.13	100.381307	1,806,863.53	11,783.40	0.11
Original Face:		1,800,000.000	Base 99.726674	1,795,080.13	100.381307	1,806,863.53	11,783.40	0.11
3132DVKW4	FED HM LN PC POOL SD7509 FR 11/49 FIXED 3				3.000000	01 Nov 2049		
		265,018.280	Local 95.118197	252,080.61	94.324615	249,977.47	-2,103.14	0.02
Original Face:		500,000.000	Base 95.118197	252,080.61	94.324615	249,977.47	-2,103.14	0.01
3132DVL52	FED HM LN PC POOL SD7548 FR 11/51 FIXED 2.5				2.500000	01 Nov 2051		
		3,171,117.840	Local 97.280573	3,084,881.60	90.962752	2,884,536.06	-200,345.54	0.18
Original Face:		3,300,000.000	Base 97.280573	3,084,881.60	90.962752	2,884,536.06	-200,345.54	0.17
3132DVLE3	FED HM LN PC POOL SD7525 FR 10/50 FIXED 2.5				2.500000	01 Oct 2050		
		476,192.890	Local 92.918601	442,471.77	91.312771	434,824.92	-7,646.85	0.03
Original Face:		600,000.000	Base 92.918601	442,471.77	91.312771	434,824.92	-7,646.85	0.03
3132DVLP8	FED HM LN PC POOL SD7534 FR 02/51 FIXED 2.5				2.500000	01 Feb 2051		
		757,075.730	Local 93.105634	704,880.16	91.314101	691,316.90	-13,563.26	0.04
Original Face:		900,000.000	Base 93.105634	704,880.16	91.314101	691,316.90	-13,563.26	0.04
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5				3.500000	01 Jan 2043		
		16,408.630	Local 104.172378	17,093.26	98.146447	16,104.49	-988.77	0.00
Original Face:		100,000.000	Base 104.172378	17,093.26	98.146447	16,104.49	-988.77	0.00

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	Units								
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4					4.000000	01 Oct 2042		
	17,426.100	Local	107.748664	18,776.39	100.487846	17,511.11		-1,265.28	0.00
Original Face:	100,000.000	Base	107.748664	18,776.39	100.487846	17,511.11		-1,265.28	0.00
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5					3.500000	01 Dec 2042		
	6,721.710	Local	104.167243	7,001.82	97.205509	6,533.87		-467.95	0.00
Original Face:	100,000.000	Base	104.167243	7,001.82	97.205509	6,533.87		-467.95	0.00
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5					3.500000	01 Feb 2043		
	23,662.340	Local	104.177778	24,650.90	97.830494	23,148.98		-1,501.92	0.00
Original Face:	100,000.000	Base	104.177778	24,650.90	97.830494	23,148.98		-1,501.92	0.00
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4					4.000000	01 Aug 2043		
	22,302.070	Local	101.893143	22,724.28	101.384465	22,610.83		-113.45	0.00
Original Face:	100,000.000	Base	101.893143	22,724.28	101.384465	22,610.83		-113.45	0.00
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5					4.500000	01 Mar 2044		
	45,948.100	Local	105.642714	48,540.82	102.565343	47,126.83		-1,413.99	0.00
Original Face:	200,000.000	Base	105.642714	48,540.82	102.565343	47,126.83		-1,413.99	0.00
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043		
	269,647.260	Local	105.624771	284,814.30	103.683249	279,579.04		-5,235.26	0.02
Original Face:	1,000,000.000	Base	105.624771	284,814.30	103.683249	279,579.04		-5,235.26	0.02
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5					4.500000	01 Feb 2044		
	209,238.260	Local	105.637009	221,033.04	103.651965	216,879.57		-4,153.47	0.01
Original Face:	800,000.000	Base	105.637009	221,033.04	103.651965	216,879.57		-4,153.47	0.01
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4					4.000000	01 Apr 2043		
	53,275.330	Local	102.313773	54,508.00	100.665085	53,629.66		-878.34	0.00
Original Face:	200,000.000	Base	102.313773	54,508.00	100.665085	53,629.66		-878.34	0.00
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043		
	32,212.090	Local	105.624907	34,023.99	102.564285	33,038.10		-985.89	0.00
Original Face:	100,000.000	Base	105.624907	34,023.99	102.564285	33,038.10		-985.89	0.00
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5					3.500000	01 May 2043		
	120,200.080	Local	104.931170	126,127.35	98.512212	118,411.76		-7,715.59	0.01
Original Face:	500,000.000	Base	104.931170	126,127.35	98.512212	118,411.76		-7,715.59	0.01

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3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4						4.000000	01 Jun 2043		
		24,073.970	Local	102.537554	24,684.86	101.210278		24,365.33	-319.53	0.00
Original Face:		100,000.000	Base	102.537554	24,684.86	101.210278		24,365.33	-319.53	0.00
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4						4.000000	01 Jun 2043		
		26,011.860	Local	102.537689	26,671.96	101.100989		26,298.25	-373.71	0.00
Original Face:		100,000.000	Base	102.537689	26,671.96	101.100989		26,298.25	-373.71	0.00
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4						4.000000	01 Jul 2043		
		57,592.570	Local	102.837310	59,226.65	101.169504		58,266.12	-960.53	0.00
Original Face:		200,000.000	Base	102.837310	59,226.65	101.169504		58,266.12	-960.53	0.00
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4						4.000000	01 Jul 2043		
		52,157.880	Local	102.640541	53,535.13	101.030148		52,695.18	-839.95	0.00
Original Face:		200,000.000	Base	102.640541	53,535.13	101.030148		52,695.18	-839.95	0.00
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5						4.500000	01 Nov 2044		
		16,771.300	Local	108.009695	18,114.63	102.728840		17,228.96	-885.67	0.00
Original Face:		100,000.000	Base	108.009695	18,114.63	102.728840		17,228.96	-885.67	0.00
3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4						4.000000	01 Jan 2045		
		127,385.320	Local	103.500764	131,844.78	100.722079		128,305.14	-3,539.64	0.01
Original Face:		482,939.000	Base	103.500764	131,844.78	100.722079		128,305.14	-3,539.64	0.01
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5						3.500000	01 Jun 2046		
		54,479.090	Local	100.645312	54,830.65	98.017295		53,398.93	-1,431.72	0.00
Original Face:		200,000.000	Base	100.645312	54,830.65	98.017295		53,398.93	-1,431.72	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		
		166,526.080	Local	105.784025	176,157.99	101.264789		168,632.28	-7,525.71	0.01
Original Face:		902,639.000	Base	105.784025	176,157.99	101.264789		168,632.28	-7,525.71	0.01
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3						3.000000	01 Oct 2046		
		589,429.580	Local	97.668615	575,687.71	95.304920		561,755.39	-13,932.32	0.03
Original Face:		1,500,000.000	Base	97.668615	575,687.71	95.304920		561,755.39	-13,932.32	0.03

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3132XCSA4	FED HM LN PC POOL G67713 FG 06/48 FIXED 4				4.000000	01 Jun 2048		
		407,325.110	Local 108.838372	443,326.02	100.456621	409,185.04	-34,140.98	0.03
Original Face:		1,400,000.000	Base 108.838372	443,326.02	100.456621	409,185.04	-34,140.98	0.02
3132Y1YX0	FED HM LN PC POOL Q57925 FG 08/48 FIXED 5				5.000000	01 Aug 2048		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			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		
		17,087.740	Local 103.973843	17,766.78	103.722381	17,723.81	-42.97	0.00
Original Face:		100,000.000	Base 103.973843	17,766.78	103.722381	17,723.81	-42.97	0.00
31335B4Y9	FED HM LN PC POOL G61739 FG 09/48 FIXED 3				3.000000	01 Sep 2048		
		44,207.380	Local 101.252732	44,761.18	94.877629	41,942.91	-2,818.27	0.00
Original Face:		100,000.000	Base 101.252732	44,761.18	94.877629	41,942.91	-2,818.27	0.00
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3				3.000000	01 May 2047		
		949,394.420	Local 97.366946	924,396.35	95.136999	903,225.36	-21,170.99	0.06
Original Face:		2,200,000.000	Base 97.366946	924,396.35	95.136999	903,225.36	-21,170.99	0.05
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3				3.000000	01 Sep 2047		
		464,331.230	Local 96.067852	446,073.04	94.913716	440,714.02	-5,359.02	0.03
Original Face:		800,000.000	Base 96.067852	446,073.04	94.913716	440,714.02	-5,359.02	0.03
31335HXS7	FED HM LN PC POOL C90689 FG 07/23 FIXED 4.5				4.500000	01 Jul 2023		
		159,169.800	Local 101.219132	161,110.29	101.055790	160,850.30	-259.99	0.01
Original Face:		83,014,648.000	Base 101.219132	161,110.29	101.055790	160,850.30	-259.99	0.01
3133A2BF6	FED HM LN PC POOL QA7238 FR 02/50 FIXED 3.5				3.500000	01 Feb 2050		
		46,429.570	Local 105.523441	48,994.08	97.426896	45,234.89	-3,759.19	0.00
Original Face:		100,000.000	Base 105.523441	48,994.08	97.426896	45,234.89	-3,759.19	0.00
3133A2JW1	FED HM LN PC POOL QA7477 FR 03/50 FIXED 3				3.000000	01 Mar 2050		
		35,213.230	Local 104.239373	36,706.05	94.005113	33,102.24	-3,603.81	0.00
Original Face:		100,000.000	Base 104.239373	36,706.05	94.005113	33,102.24	-3,603.81	0.00
3133A4XN1	FED HM LN PC POOL QA9685 FR 05/50 FIXED 3				3.000000	01 May 2050		
		67,730.690	Local 95.988480	65,013.66	94.575526	64,056.66	-957.00	0.00
Original Face:		100,000.000	Base 95.988480	65,013.66	94.575526	64,056.66	-957.00	0.00

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	Units								
3133A86C6	FED HM LN PC POOL QB2667 FR 08/50 FIXED 3					3.000000	01 Aug 2050		
	66,403.940	Local	105.728003	70,207.56	93.745645	62,250.80	-7,956.76	0.00	
Original Face:	100,000.000	Base	105.728003	70,207.56	93.745645	62,250.80	-7,956.76	0.00	
3133A9HC2	FED HM LN PC POOL QB2927 FR 09/50 FIXED 3					3.000000	01 Sep 2050		
	69,083.610	Local	106.316665	73,447.39	93.922923	64,885.35	-8,562.04	0.00	
Original Face:	100,000.000	Base	106.316665	73,447.39	93.922923	64,885.35	-8,562.04	0.00	
3133ABUR9	FED HM LN PC POOL QB5092 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	166,035.130	Local	107.028687	177,705.22	91.188402	151,404.78	-26,300.44	0.01	
Original Face:	200,000.000	Base	107.028687	177,705.22	91.188402	151,404.78	-26,300.44	0.01	
3133ABUS7	FED HM LN PC POOL QB5093 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	163,273.990	Local	106.701759	174,216.22	91.144143	148,814.68	-25,401.54	0.01	
Original Face:	200,000.000	Base	106.701759	174,216.22	91.144143	148,814.68	-25,401.54	0.01	
3133ACNQ7	FED HM LN PC POOL QB5799 FR 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	69,315.320	Local	105.795385	73,332.41	90.290965	62,585.47	-10,746.94	0.00	
Original Face:	100,000.000	Base	105.795385	73,332.41	90.290965	62,585.47	-10,746.94	0.00	
3133ADX35	FED HM LN PC POOL QB6998 FR 12/50 FIXED 2					2.000000	01 Dec 2050		
	82,058.720	Local	88.057540	72,258.89	87.610088	71,891.72	-367.17	0.00	
Original Face:	100,000.000	Base	88.057540	72,258.89	87.610088	71,891.72	-367.17	0.00	
3133AF4T5	FED HM LN PC POOL QB8934 FR 02/51 FIXED 2.5					2.500000	01 Feb 2051		
	167,434.400	Local	106.036740	177,541.98	90.860639	152,131.97	-25,410.01	0.01	
Original Face:	200,000.000	Base	106.036740	177,541.98	90.860639	152,131.97	-25,410.01	0.01	
3133AF6L0	FED HM LN PC POOL QB8975 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
	93,240.650	Local	103.347478	96,361.86	87.470607	81,558.16	-14,803.70	0.01	
Original Face:	100,000.000	Base	103.347478	96,361.86	87.470607	81,558.16	-14,803.70	0.00	
3133AFRX1	FED HM LN PC POOL QB8602 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
	82,481.920	Local	103.509957	85,377.00	87.842500	72,454.18	-12,922.82	0.00	
Original Face:	100,000.000	Base	103.509957	85,377.00	87.842500	72,454.18	-12,922.82	0.00	
3133AFRZ6	FED HM LN PC POOL QB8604 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
	81,037.230	Local	103.435433	83,821.21	87.780343	71,134.76	-12,686.45	0.00	
Original Face:	100,000.000	Base	103.435433	83,821.21	87.780343	71,134.76	-12,686.45	0.00	

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	Units								
3133AFXA4	FED HM LN PC POOL QB8773 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
	76,771.640	Local	103.435409	79,409.06	87.780470	67,390.51	-12,018.55	0.00	
Original Face:	100,000.000	Base	103.435409	79,409.06	87.780470	67,390.51	-12,018.55	0.00	
3133AGB24	FED HM LN PC POOL QB9057 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
	87,932.560	Local	87.963890	77,348.90	87.377539	76,833.31	-515.59	0.00	
Original Face:	100,000.000	Base	87.963890	77,348.90	87.377539	76,833.31	-515.59	0.00	
3133AGC31	FED HM LN PC POOL QB9090 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
	90,773.670	Local	100.885334	91,577.32	87.377044	79,315.35	-12,261.97	0.00	
Original Face:	100,000.000	Base	100.885334	91,577.32	87.377044	79,315.35	-12,261.97	0.00	
3133AGCY3	FED HM LN PC POOL QB9087 FR 02/51 FIXED 2					2.000000	01 Feb 2051		
	517,090.430	Local	103.205151	533,663.96	87.718371	453,583.30	-80,080.66	0.03	
Original Face:	600,000.000	Base	103.205151	533,663.96	87.718371	453,583.30	-80,080.66	0.03	
3133AGKB4	FED HM LN PC POOL QB9290 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
	364,987.660	Local	100.104941	365,370.68	87.656503	319,935.42	-45,435.26	0.02	
Original Face:	400,000.000	Base	100.104941	365,370.68	87.656503	319,935.42	-45,435.26	0.02	
3133AGNG0	FED HM LN PC POOL QB9391 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
	25,900.100	Local	99.880155	25,869.06	87.718534	22,719.19	-3,149.87	0.00	
Original Face:	30,000.000	Base	99.880155	25,869.06	87.718534	22,719.19	-3,149.87	0.00	
3133AGRB7	FED HM LN PC POOL QB9482 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
	82,544.890	Local	100.599637	83,039.86	87.593310	72,303.80	-10,736.06	0.00	
Original Face:	100,000.000	Base	100.599637	83,039.86	87.593310	72,303.80	-10,736.06	0.00	
3133AGRE1	FED HM LN PC POOL QB9485 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
	85,965.820	Local	100.854491	86,700.39	87.842776	75,514.76	-11,185.63	0.00	
Original Face:	100,000.000	Base	100.854491	86,700.39	87.842776	75,514.76	-11,185.63	0.00	
3133AHA55	FED HM LN PC POOL QB9901 FR 03/51 FIXED 2.5					2.500000	01 Mar 2051		
	476,804.060	Local	100.161945	477,576.22	90.287132	430,492.71	-47,083.51	0.03	
Original Face:	500,000.000	Base	100.161945	477,576.22	90.287132	430,492.71	-47,083.51	0.03	
3133AHB63	FED HM LN PC POOL QB9961 FR 03/51 FIXED 2					2.000000	01 Mar 2051		
	182,323.570	Local	100.554657	183,334.84	87.470295	159,478.96	-23,855.88	0.01	
Original Face:	200,000.000	Base	100.554657	183,334.84	87.470295	159,478.96	-23,855.88	0.01	

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3133AJ6W8	FED HM LN PC POOL QC0885 FR 04/51 FIXED 2				2.000000	01 Apr 2051		
		90,416.840	Local 100.134975	90,538.88	87.841768	79,423.75	-11,115.13	0.00
Original Face:		100,000.000	Base 100.134975	90,538.88	87.841768	79,423.75	-11,115.13	0.00
3133AJBJ1	FED HM LN PC POOL QC0041 FR 03/51 FIXED 2				2.000000	01 Mar 2051		
		160,976.200	Local 100.539651	161,844.91	87.563210	140,955.93	-20,888.98	0.01
Original Face:		200,000.000	Base 100.539651	161,844.91	87.563210	140,955.93	-20,888.98	0.01
3133AJE90	FED HM LN PC POOL QC0160 FR 03/51 FIXED 2				2.000000	01 Mar 2051		
		79,459.120	Local 100.554637	79,899.83	87.810771	69,773.67	-10,126.16	0.00
Original Face:		100,000.000	Base 100.554637	79,899.83	87.810771	69,773.67	-10,126.16	0.00
3133AJFA6	FED HM LN PC POOL QC0161 FR 03/51 FIXED 2				2.000000	01 Mar 2051		
		172,744.390	Local 100.524683	173,650.75	87.563107	151,260.36	-22,390.39	0.01
Original Face:		200,000.000	Base 100.524683	173,650.75	87.563107	151,260.36	-22,390.39	0.01
3133AJFE8	FED HM LN PC POOL QC0165 FR 03/51 FIXED 2.5				2.500000	01 Mar 2051		
		169,566.310	Local 103.282975	175,133.13	91.289102	154,795.56	-20,337.57	0.01
Original Face:		200,000.000	Base 103.282975	175,133.13	91.289102	154,795.56	-20,337.57	0.01
3133AJKJ1	FED HM LN PC POOL QC0297 FR 04/51 FIXED 2				2.000000	01 Apr 2051		
		190,984.160	Local 100.329839	191,614.10	87.377605	166,877.38	-24,736.72	0.01
Original Face:		200,000.000	Base 100.329839	191,614.10	87.377605	166,877.38	-24,736.72	0.01
3133AKJH4	FED HM LN PC POOL QC1164 FR 04/51 FIXED 2				2.000000	01 Apr 2051		
		83,402.940	Local 100.434625	83,765.43	87.811098	73,237.04	-10,528.39	0.00
Original Face:		100,000.000	Base 100.434625	83,765.43	87.811098	73,237.04	-10,528.39	0.00
3133ALHV3	FED HM LN PC POOL QC2044 FR 05/51 FIXED 2.5				2.500000	01 May 2051		
		89,361.970	Local 105.563709	94,333.81	91.568597	81,827.50	-12,506.31	0.01
Original Face:		100,000.000	Base 105.563709	94,333.81	91.568597	81,827.50	-12,506.31	0.00
3133AQPP6	FED HM LN PC POOL QC5830 FR 08/51 FIXED 2.5				2.500000	01 Aug 2051		
		657,714.050	Local 100.539912	661,265.13	90.927526	598,043.11	-63,222.02	0.04
Original Face:		700,000.000	Base 100.539912	661,265.13	90.927526	598,043.11	-63,222.02	0.04
3133AR4L6	FED HM LN PC POOL QC7127 FR 09/51 FIXED 2				2.000000	01 Sep 2051		
		92,841.190	Local 93.671904	86,966.11	87.469550	81,207.77	-5,758.34	0.01
Original Face:		100,000.000	Base 93.671904	86,966.11	87.469550	81,207.77	-5,758.34	0.00

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3133ARAC9	FED HM LN PC POOL QC6303 FR 09/51 FIXED 2					2.000000	01 Sep 2051		
	96,228.990	Local		93.671928	90,139.55	87.469695	84,171.20	-5,968.35	0.01
Original Face:	100,000.000	Base		93.671928	90,139.55	87.469695	84,171.20	-5,968.35	0.01
3133ARH40	FED HM LN PC POOL QC6551 FR 09/51 FIXED 2.5					2.500000	01 Sep 2051		
	91,073.530	Local		104.319916	95,007.83	90.927708	82,811.07	-12,196.76	0.01
Original Face:	100,000.000	Base		104.319916	95,007.83	90.927708	82,811.07	-12,196.76	0.00
3133ASGU1	FED HM LN PC POOL QC7411 FR 09/51 FIXED 2.5					2.500000	01 Sep 2051		
	95,260.980	Local		92.363967	87,986.82	90.799505	86,496.50	-1,490.32	0.01
Original Face:	100,000.000	Base		92.363967	87,986.82	90.799505	86,496.50	-1,490.32	0.01
3133AUE38	FED HM LN PC POOL QC9154 FR 10/51 FIXED 3					3.000000	01 Oct 2051		
	290,558.480	Local		99.844899	290,107.82	94.006081	273,142.64	-16,965.18	0.02
Original Face:	300,000.000	Base		99.844899	290,107.82	94.006081	273,142.64	-16,965.18	0.02
3133AWH72	FED HM LN PC POOL QD0254 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
	97,733.750	Local		99.938813	97,673.95	87.376015	85,395.86	-12,278.09	0.01
Original Face:	100,000.000	Base		99.938813	97,673.95	87.376015	85,395.86	-12,278.09	0.01
3133AWL77	FED HM LN PC POOL QD0350 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
	292,987.540	Local		100.214094	293,614.81	87.375920	256,000.56	-37,614.25	0.02
Original Face:	300,000.000	Base		100.214094	293,614.81	87.375920	256,000.56	-37,614.25	0.02
3133AWWM2	FED HM LN PC POOL QD0652 FR 11/51 FIXED 2					2.000000	01 Nov 2051		
	294,420.410	Local		100.214088	295,050.73	87.376016	257,252.82	-37,797.91	0.02
Original Face:	300,000.000	Base		100.214088	295,050.73	87.376016	257,252.82	-37,797.91	0.02
3133AYE30	FED HM LN PC POOL QD1954 FR 11/51 FIXED 3					3.000000	01 Nov 2051		
	95,931.510	Local		94.821201	90,963.41	93.565466	89,758.76	-1,204.65	0.01
Original Face:	100,000.000	Base		94.821201	90,963.41	93.565466	89,758.76	-1,204.65	0.01
3133B1TB7	FED HM LN PC POOL QD4146 FR 01/52 FIXED 2.5					2.500000	01 Jan 2052		
	98,213.470	Local		100.185158	98,395.32	90.787421	89,165.48	-9,229.84	0.01
Original Face:	100,000.000	Base		100.185158	98,395.32	90.787421	89,165.48	-9,229.84	0.01
3133B3XG7	FED HM LN PC POOL QD6079 FR 02/52 FIXED 2.5					2.500000	01 Feb 2052		
	294,954.180	Local		100.401167	296,137.44	90.802446	267,825.61	-28,311.83	0.02
Original Face:	300,000.000	Base		100.401167	296,137.44	90.802446	267,825.61	-28,311.83	0.02

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	Units	Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls	% Fund		
3133B3ZF7	FED HM LN PC POOL QD6142 FR 02/52 FIXED 2.5			2.500000	01 Feb 2052				
	98,945.460	Local	100.833196	99,769.87	90.763852	89,806.71	-9,963.16	0.01	
Original Face:	100,000.000	Base	100.833196	99,769.87	90.763852	89,806.71	-9,963.16	0.01	
3133B6T83	FED HM LN PC POOL QD8675 FR 03/52 FIXED 2.5			2.500000	01 Mar 2052				
	197,583.520	Local	95.330916	188,358.18	90.481197	178,775.93	-9,582.25	0.01	
Original Face:	200,000.000	Base	95.330916	188,358.18	90.481197	178,775.93	-9,582.25	0.01	
3133BA2W0	FED HM LN PC POOL QE1689 FR 05/52 FIXED 4			4.000000	01 May 2052				
	99,871.880	Local	97.390627	97,265.85	99.125231	98,998.23	1,732.38	0.01	
Original Face:	100,000.000	Base	97.390627	97,265.85	99.125231	98,998.23	1,732.38	0.01	
3133BAFQ9	FED HM LN PC POOL QE1075 FR 04/52 FIXED 3			3.000000	01 Apr 2052				
	199,236.180	Local	94.711834	188,700.24	93.461164	186,208.45	-2,491.79	0.01	
Original Face:	200,000.000	Base	94.711834	188,700.24	93.461164	186,208.45	-2,491.79	0.01	
3133BAUR0	FED HM LN PC POOL QE1492 FR 05/52 FIXED 3.5			3.500000	01 May 2052				
	99,684.130	Local	97.775845	97,467.00	96.902534	96,596.45	-870.55	0.01	
Original Face:	100,000.000	Base	97.775845	97,467.00	96.902534	96,596.45	-870.55	0.01	
3133BBJA8	FED HM LN PC POOL QE2057 FR 05/52 FIXED 3.5			3.500000	01 May 2052				
	198,001.420	Local	97.083703	192,227.11	96.834079	191,732.85	-494.26	0.01	
Original Face:	200,000.000	Base	97.083703	192,227.11	96.834079	191,732.85	-494.26	0.01	
3133BDP41	FED HM LN PC POOL QE4043 FR 06/52 FIXED 3			3.000000	01 Jun 2052				
	300,000.000	Local	95.058920	285,176.76	93.453266	280,359.80	-4,816.96	0.02	
Original Face:	300,000.000	Base	95.058920	285,176.76	93.453266	280,359.80	-4,816.96	0.02	
3133BDPK5	FED HM LN PC POOL QE4026 FR 06/52 FIXED 4			4.000000	01 Jun 2052				
	200,000.000	Local	97.546875	195,093.75	99.214419	198,428.84	3,335.09	0.01	
Original Face:	200,000.000	Base	97.546875	195,093.75	99.214419	198,428.84	3,335.09	0.01	
3133D3X67	FED HM LN PC POOL QK0701 FR 04/41 FIXED 2.5			2.500000	01 Apr 2041				
	84,454.590	Local	104.099481	87,916.79	92.221047	77,884.91	-10,031.88	0.00	
Original Face:	100,000.000	Base	104.099481	87,916.79	92.221047	77,884.91	-10,031.88	0.00	
3133D4TE3	FED HM LN PC POOL QK1449 FR 04/42 FIXED 2.5			2.500000	01 Apr 2042				
	296,586.540	Local	92.955078	275,692.25	92.221686	273,517.11	-2,175.14	0.02	
Original Face:	300,000.000	Base	92.955078	275,692.25	92.221686	273,517.11	-2,175.14	0.02	

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	Units								
3133D4VD2	FED HM LN PC POOL QK1512 FR 05/42 FIXED 3					3.000000	01 May 2042		
	98,902.060	Local	96.009921	94,955.79	94.841537	93,800.23		-1,155.56	0.01
Original Face:	100,000.000	Base	96.009921	94,955.79	94.841537	93,800.23		-1,155.56	0.01
3133JLYK9	FED HM LN PC POOL QU7914 FR 07/51 FIXED 2.5					2.500000	01 Jul 2051		
	98,183.110	Local	93.237941	91,543.91	88.507033	86,898.96		-4,644.95	0.01
Original Face:	100,000.000	Base	93.237941	91,543.91	88.507033	86,898.96		-4,644.95	0.01
3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	268,809.190	Local	101.758697	273,536.73	95.109061	255,661.90		-17,874.83	0.02
Original Face:	500,000.000	Base	101.758697	273,536.73	95.109061	255,661.90		-17,874.83	0.02
3133KH5T9	FED HM LN PC POOL RA2658 FR 05/50 FIXED 3.5					3.500000	01 May 2050		
	232,116.760	Local	107.735947	250,073.19	97.182846	225,577.67		-24,495.52	0.01
Original Face:	480,000.000	Base	107.735947	250,073.19	97.182846	225,577.67		-24,495.52	0.01
3133KHTP1	FED HM LN PC POOL RA2358 FR 03/50 FIXED 4					4.000000	01 Mar 2050		
	29,302.840	Local	105.639999	30,955.52	99.594850	29,184.12		-1,771.40	0.00
Original Face:	100,000.000	Base	105.639999	30,955.52	99.594850	29,184.12		-1,771.40	0.00
3133KHHT3	FED HM LN PC POOL RA2362 FR 03/50 FIXED 3.5					3.500000	01 Mar 2050		
	104,868.960	Local	104.651920	109,747.38	97.213453	101,946.74		-7,800.64	0.01
Original Face:	300,000.000	Base	104.651920	109,747.38	97.213453	101,946.74		-7,800.64	0.01
3133KJ2F8	FED HM LN PC POOL RA3474 FR 09/50 FIXED 3					3.000000	01 Sep 2050		
	2,210,721.460	Local	106.845972	2,362,066.83	93.745247	2,072,446.29		-289,620.54	0.13
Original Face:	3,140,000.000	Base	106.845972	2,362,066.83	93.745247	2,072,446.29		-289,620.54	0.12
3133KJQ47	FED HM LN PC POOL RA3175 FR 07/50 FIXED 3					3.000000	01 Jul 2050		
	804,042.070	Local	106.769561	858,472.19	93.745419	753,752.61		-104,719.58	0.05
Original Face:	1,300,000.000	Base	106.769561	858,472.19	93.745419	753,752.61		-104,719.58	0.04
3133KK3X5	FED HM LN PC POOL RA4414 FR 01/51 FIXED 2.5					2.500000	01 Jan 2051		
	574,253.600	Local	104.377557	599,391.88	90.890600	521,942.54		-77,449.34	0.03
Original Face:	700,000.000	Base	104.377557	599,391.88	90.890600	521,942.54		-77,449.34	0.03
3133KKJ34	FED HM LN PC POOL RA3882 FR 11/50 FIXED 2					2.000000	01 Nov 2050		
	429,159.520	Local	100.314657	430,509.90	87.657129	376,188.91		-54,320.99	0.02
Original Face:	500,000.000	Base	100.314657	430,509.90	87.657129	376,188.91		-54,320.99	0.02

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3133KKK24	FED HM LN PC POOL RA3913 FR 11/50 FIXED 2.5				2.500000	01 Nov 2050		
		1,143,905.490	Local 92.703619	1,060,441.79	91.441531	1,046,004.69	-14,437.10	0.06
Original Face:		1,400,000.000	Base 92.703619	1,060,441.79	91.441531	1,046,004.69	-14,437.10	0.06
3133KKT82	FED HM LN PC POOL RA4175 FR 12/50 FIXED 2.5				2.500000	01 Dec 2050		
		736,830.440	Local 106.375742	783,808.85	90.771443	668,831.62	-114,977.23	0.04
Original Face:		900,000.000	Base 106.375742	783,808.85	90.771443	668,831.62	-114,977.23	0.04
3133KKZ2	FED HM LN PC POOL RA4349 FR 01/51 FIXED 2.5				2.500000	01 Jan 2051		
		73,245.490	Local 91.608261	67,098.92	90.290727	66,133.89	-965.03	0.00
Original Face:		100,000.000	Base 91.608261	67,098.92	90.290727	66,133.89	-965.03	0.00
3133KL2H9	FED HM LN PC POOL RA5276 FR 05/51 FIXED 2.5				2.500000	01 May 2051		
		265,709.400	Local 90.468749	240,383.97	90.317091	239,981.00	-402.97	0.01
Original Face:		300,000.000	Base 90.468749	240,383.97	90.317091	239,981.00	-402.97	0.01
3133KL6J1	FED HM LN PC POOL RA5373 FR 06/51 FIXED 2				2.000000	01 Jun 2051		
		184,756.390	Local 101.146050	186,873.79	87.407369	161,490.70	-25,383.09	0.01
Original Face:		200,000.000	Base 101.146050	186,873.79	87.407369	161,490.70	-25,383.09	0.01
3133KLA98	FED HM LN PC POOL RA4532 FR 02/51 FIXED 2.5				2.500000	01 Feb 2051		
		79,292.480	Local 91.608221	72,638.43	90.844384	72,032.77	-605.66	0.00
Original Face:		100,000.000	Base 91.608221	72,638.43	90.844384	72,032.77	-605.66	0.00
3133KLG5	FED HM LN PC POOL RA4703 FR 02/51 FIXED 2				2.000000	01 Feb 2051		
		779,235.880	Local 103.137911	803,687.61	87.501374	681,842.10	-121,845.51	0.04
Original Face:		900,000.000	Base 103.137911	803,687.61	87.501374	681,842.10	-121,845.51	0.04
3133KLVJ3	FED HM LN PC POOL RA5117 FR 05/51 FIXED 2				2.000000	01 May 2051		
		1,803,398.600	Local 100.742217	1,816,783.73	87.607540	1,579,913.15	-236,870.58	0.10
Original Face:		2,000,000.000	Base 100.742217	1,816,783.73	87.607540	1,579,913.15	-236,870.58	0.09
3133KLWQ6	FED HM LN PC POOL RA5155 FR 05/51 FIXED 2				2.000000	01 May 2051		
		379,253.240	Local 100.700978	381,911.72	87.377241	331,381.02	-50,530.70	0.02
Original Face:		400,000.000	Base 100.700978	381,911.72	87.377241	331,381.02	-50,530.70	0.02
3133KM3V5	FED HM LN PC POOL RA6212 FR 10/51 FIXED 4				4.000000	01 Oct 2051		
		172,508.500	Local 100.148190	172,764.14	99.255502	171,224.18	-1,539.96	0.01
Original Face:		200,000.000	Base 100.148190	172,764.14	99.255502	171,224.18	-1,539.96	0.01

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3133KMFR1	FED HM LN PC POOL RA5576 FR 07/51 FIXED 2.5						2.500000	01 Jul 2051		
	1,480,239.900	Local		104.461121	1,546,275.20	90.650001		1,341,837.48	-204,437.72	0.08
Original Face:	1,600,000.000	Base		104.461121	1,546,275.20	90.650001		1,341,837.48	-204,437.72	0.08
3133KMML7	FED HM LN PC POOL RA5731 FR 08/51 FIXED 2						2.000000	01 Aug 2051		
	656,140.960	Local		88.098291	578,048.97	87.257216		572,530.33	-5,518.64	0.04
Original Face:	700,000.000	Base		88.098291	578,048.97	87.257216		572,530.33	-5,518.64	0.03
3133KMSJ5	FED HM LN PC POOL RA5921 FR 09/51 FIXED 2.5						2.500000	01 Sep 2051		
	370,919.370	Local		91.601913	339,769.24	90.378366		335,230.87	-4,538.37	0.02
Original Face:	400,000.000	Base		91.601913	339,769.24	90.378366		335,230.87	-4,538.37	0.02
3133KNA94	FED HM LN PC POOL RA6332 FR 11/51 FIXED 2						2.000000	01 Nov 2051		
	193,474.750	Local		87.907988	170,079.76	87.256978		168,820.22	-1,259.54	0.01
Original Face:	200,000.000	Base		87.907988	170,079.76	87.256978		168,820.22	-1,259.54	0.01
3133KNJF1	FED HM LN PC POOL RA6562 FR 01/52 FIXED 2.5						2.500000	01 Jan 2052		
	385,419.760	Local		97.626777	376,272.89	91.154722		351,328.31	-24,944.58	0.02
Original Face:	400,000.000	Base		97.626777	376,272.89	91.154722		351,328.31	-24,944.58	0.02
3133KNKL6	FED HM LN PC POOL RA6599 FR 01/52 FIXED 3.5						3.500000	01 Jan 2052		
	0.000	Local		0.000000	13.94	0.000000		0.00	-13.94	0.00
		Base		0.000000	13.94	0.000000		0.00	-13.94	0.00
3133KPFT0	FED HM LN PC POOL RA7378 FR 05/52 FIXED 3.5						3.500000	01 May 2052		
	298,224.050	Local		97.048699	289,422.56	96.834327		288,783.25	-639.31	0.02
Original Face:	300,000.000	Base		97.048699	289,422.56	96.834327		288,783.25	-639.31	0.02
3133KPGF9	FED HM LN PC POOL RA7398 FR 05/52 FIXED 4						4.000000	01 May 2052		
	697,022.320	Local		100.218390	698,544.55	99.007683		690,105.65	-8,438.90	0.04
Original Face:	700,000.000	Base		100.218390	698,544.55	99.007683		690,105.65	-8,438.90	0.04
3133KYV71	FED HM LN PC POOL RB5138 FR 12/41 FIXED 2						2.000000	01 Dec 2041		
	288,714.810	Local		89.978557	259,781.42	89.592776		258,667.61	-1,113.81	0.02
Original Face:	300,000.000	Base		89.978557	259,781.42	89.592776		258,667.61	-1,113.81	0.02
3133KYVS5	FED HM LN PC POOL RB5125 FR 09/41 FIXED 2						2.000000	01 Sep 2041		
	1,305,140.240	Local		102.785565	1,341,495.77	89.593082		1,169,315.37	-172,180.40	0.07
Original Face:	1,400,000.000	Base		102.785565	1,341,495.77	89.593082		1,169,315.37	-172,180.40	0.07

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3133KYWE5	FED HM LN PC POOL RB5145 FR 02/42 FIXED 2					2.000000	01 Feb 2042		
	878,089.710	Local	90.279664	792,736.44	89.591412	786,692.97	-6,043.47	0.05	
Original Face:	900,000.000	Base	90.279664	792,736.44	89.591412	786,692.97	-6,043.47	0.05	
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625000	15 Nov 2030		
	760,000.000	Local	123.420259	937,993.97	123.864660	941,371.42	3,377.45	0.06	
		Base	123.420259	937,993.97	123.864660	941,371.42	3,377.45	0.06	
3136A03E5	FANNIE MAE FNR 2011 87 SG					4.926430	25 Apr 2040		
	71,920.020	Local	22.385019	16,099.31	4.455760	3,204.58	-12,894.73	0.00	
Original Face:	1,000,000.000	Base	22.385019	16,099.31	4.455760	3,204.58	-12,894.73	0.00	
3136A1QW8	FANNIE MAE FNR 2011 96 SA					4.926430	25 Oct 2041		
	95,478.040	Local	0.000010	0.01	10.330110	9,862.99	9,862.98	0.00	
Original Face:	1,000,000.000	Base	0.000010	0.01	10.330110	9,862.99	9,862.98	0.00	
3136A35F4	FANNIE MAE FNR 2012 28 B					6.500000	25 Jun 2039		
	3,830.540	Local	110.489905	4,232.36	104.462610	4,001.48	-230.88	0.00	
Original Face:	200,000.000	Base	110.489905	4,232.36	104.462610	4,001.48	-230.88	0.00	
3136A54N3	FANNIE MAE FNR 2012 51 B					7.000000	25 May 2042		
	24,864.360	Local	112.901398	28,072.21	112.492400	27,970.52	-101.69	0.00	
Original Face:	400,000.000	Base	112.901398	28,072.21	112.492400	27,970.52	-101.69	0.00	
3136A5J49	FANNIE MAE FNR 2012 46 BA					6.000000	25 May 2042		
	38,047.370	Local	109.781570	41,769.00	108.012800	41,096.03	-672.97	0.00	
Original Face:	600,000.000	Base	109.781570	41,769.00	108.012800	41,096.03	-672.97	0.00	
3136A65Y6	FANNIE MAE FNR 2012 74 SA					5.026430	25 Mar 2042		
	35,840.390	Local	0.000028	0.01	9.190730	3,293.99	3,293.98	0.00	
Original Face:	300,000.000	Base	0.000028	0.01	9.190730	3,293.99	3,293.98	0.00	
3136A6X74	FANNIE MAE FNR 2012 75 NS					4.976430	25 Jul 2042		
	6,961.710	Local	52.574008	3,660.05	14.628350	1,018.38	-2,641.67	0.00	
Original Face:	100,000.000	Base	52.574008	3,660.05	14.628350	1,018.38	-2,641.67	0.00	
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2					0.521164	25 Sep 2022		
	712,065.720	Local	8.354473	59,489.34	0.001140	8.12	-59,481.22	0.00	
Original Face:	10,375,000.000	Base	8.354473	59,489.34	0.001140	8.12	-59,481.22	0.00	

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3136ABQF3	FANNIE MAE FNR 2013 9 BC				6.500000	25 Jul 2042			
		67,781.080	Local	114.153669	77,374.59	109.059740	73,921.87	-3,452.72	0.00
Original Face:		700,000.000	Base	114.153669	77,374.59	109.059740	73,921.87	-3,452.72	0.00
3136ABQH9	FANNIE MAE FNR 2013 9 CB				5.500000	25 Apr 2042			
		164,265.370	Local	110.368862	181,297.82	106.012700	174,142.15	-7,155.67	0.01
Original Face:		1,200,000.000	Base	110.368862	181,297.82	106.012700	174,142.15	-7,155.67	0.01
3136AKTB9	FANNIE MAE FNR 2014 47 AI				1.146000	25 Aug 2044			
		97,776.860	Local	20.412642	19,958.84	4.121280	4,029.66	-15,929.18	0.00
Original Face:		800,000.000	Base	20.412642	19,958.84	4.121280	4,029.66	-15,929.18	0.00
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2				0.571953	25 Dec 2024			
		5,287,228.010	Local	2.849084	150,637.56	0.981490	51,893.61	-98,743.95	0.00
Original Face:		9,885,000.000	Base	2.849084	150,637.56	0.981490	51,893.61	-98,743.95	0.00
3136AP3N0	FANNIE MAE FNR 2015 65 CZ				3.500000	25 Sep 2045			
		380,924.440	Local	94.120459	358,527.83	95.259880	362,868.16	4,340.33	0.02
Original Face:		300,000.000	Base	94.120459	358,527.83	95.259880	362,868.16	4,340.33	0.02
3136APB68	FANNIE MAE FNR 2015 55 IO				0.947203	25 Aug 2055			
		15,460.760	Local	6.029975	932.28	3.348160	517.65	-414.63	0.00
Original Face:		100,000.000	Base	6.029975	932.28	3.348160	517.65	-414.63	0.00
3136APT2	FANNIE MAE FNR 2015 56 AS				4.526430	25 Aug 2045			
		136,784.340	Local	16.137761	22,073.93	15.050280	20,586.43	-1,487.50	0.00
Original Face:		400,000.000	Base	16.137761	22,073.93	15.050280	20,586.43	-1,487.50	0.00
3136AV6R5	FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A				2.898000	25 Jun 2027			
		99,471.160	Local	101.295300	100,759.61	97.418920	96,903.73	-3,855.88	0.01
Original Face:		100,000.000	Base	101.295300	100,759.61	97.418920	96,903.73	-3,855.88	0.01
3136AW7J0	FANNIEMAE ACES FNA 2017 M8 A2				3.061000	25 May 2027			
		96,211.800	Local	106.701444	102,659.38	98.463170	94,733.19	-7,926.19	0.01
Original Face:		100,000.000	Base	106.701444	102,659.38	98.463170	94,733.19	-7,926.19	0.01
3136B2HC9	FANNIEMAE ACES FNA 2018 M9 APT2				3.224577	25 Apr 2028			
		93,825.090	Local	104.097955	97,670.00	98.300790	92,230.80	-5,439.20	0.01
Original Face:		100,000.000	Base	104.097955	97,670.00	98.300790	92,230.80	-5,439.20	0.01

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3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
	100,000.000	Local		102.615920	102,615.92	99.785410	99,785.41	-2,830.51	0.01
Original Face:	100,000.000	Base		102.615920	102,615.92	99.785410	99,785.41	-2,830.51	0.01
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2					3.273000	25 Feb 2029		
	140,000.000	Local		101.014500	141,420.30	97.480750	136,473.05	-4,947.25	0.01
Original Face:	140,000.000	Base		101.014500	141,420.30	97.480750	136,473.05	-4,947.25	0.01
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029		
	161,419.690	Local		101.790259	164,309.52	99.826440	161,139.53	-3,169.99	0.01
Original Face:	220,000.000	Base		101.790259	164,309.52	99.826440	161,139.53	-3,169.99	0.01
3136B6XU2	FANNIEMAE ACES FNA 2019 M23 3A3					2.720000	25 Oct 2031		
	183,532.670	Local		100.505785	184,460.95	93.786150	172,128.23	-12,332.72	0.01
Original Face:	200,000.000	Base		100.505785	184,460.95	93.786150	172,128.23	-12,332.72	0.01
3136B8UA5	FANNIEMAE ACES FNA 2020 M6 A					2.500000	25 Oct 2037		
	90,017.760	Local		102.223172	92,019.01	92.400750	83,177.09	-8,841.92	0.01
Original Face:	100,000.000	Base		102.223172	92,019.01	92.400750	83,177.09	-8,841.92	0.00
3136BAS21	FANNIE MAE FNR 2020 47 GZ					2.000000	25 Jul 2050		
	312,232.820	Local		99.495514	310,657.65	69.807770	217,962.77	-92,694.88	0.01
Original Face:	300,000.000	Base		99.495514	310,657.65	69.807770	217,962.77	-92,694.88	0.01
3136BBBW1	FANNIEMAE ACES FNA 2020 M36 X1					1.553010	25 Sep 2034		
	1,274,973.480	Local		9.072032	115,666.00	8.725090	111,242.58	-4,423.42	0.01
Original Face:	1,300,000.000	Base		9.072032	115,666.00	8.725090	111,242.58	-4,423.42	0.01
3136BBEL2	FANNIE MAE FNR 2020 57 NI					2.500000	25 Aug 2050		
	347,526.280	Local		10.590491	36,804.74	16.004140	55,618.59	18,813.85	0.00
Original Face:	400,000.000	Base		10.590491	36,804.74	16.004140	55,618.59	18,813.85	0.00
3136BBME9	FANNIE MAE FNR 2020 56 AQ					2.000000	25 Aug 2050		
	1,100,000.000	Local		84.074755	924,822.30	84.099000	925,089.00	266.70	0.06
Original Face:	1,100,000.000	Base		84.074755	924,822.30	84.099000	925,089.00	266.70	0.06
3136BBMQ2	FANNIE MAE FNR 2020 56 DI					2.500000	25 Aug 2050		
	334,284.840	Local		10.335775	34,550.93	15.960480	53,353.47	18,802.54	0.00
Original Face:	400,000.000	Base		10.335775	34,550.93	15.960480	53,353.47	18,802.54	0.00

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3136BCAY6	FANNIE MAE FNR 2020 74 EI					2.500000	25 Oct 2050		
	246,195.610	Local		12.322787	30,338.16	16.299940	40,129.74	9,791.58	0.00
Original Face:	300,000.000	Base		12.322787	30,338.16	16.299940	40,129.74	9,791.58	0.00
3136BCD80	FANNIE MAE FNR 2020 89 DI					2.500000	25 Dec 2050		
	1,139,583.800	Local		11.192782	127,551.13	14.975730	170,660.99	43,109.86	0.01
Original Face:	1,400,000.000	Base		11.192782	127,551.13	14.975730	170,660.99	43,109.86	0.01
3136BDR26	FANNIE MAE FNR 2021 3 QI					2.500000	25 Feb 2051		
	772,773.600	Local		11.635462	89,915.78	15.376460	118,825.22	28,909.44	0.01
Original Face:	900,000.000	Base		11.635462	89,915.78	15.376460	118,825.22	28,909.44	0.01
3136BDY93	FANNIE MAE FNR 2021 1 IG					2.500000	25 Feb 2051		
	621,399.350	Local		12.825899	79,700.05	16.070200	99,860.12	20,160.07	0.01
Original Face:	700,000.000	Base		12.825899	79,700.05	16.070200	99,860.12	20,160.07	0.01
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.000000	25 Apr 2027		
	107,396.930	Local		11.316823	12,153.92	4.760790	5,112.94	-7,040.98	0.00
Original Face:	1,400,000.000	Base		11.316823	12,153.92	4.760790	5,112.94	-7,040.98	0.00
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.500000	25 Nov 2041		
	72,475.330	Local		56.903197	41,240.78	15.455173	11,201.19	-30,039.59	0.00
Original Face:	800,000.000	Base		56.903197	41,240.78	15.455173	11,201.19	-30,039.59	0.00
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.000000	25 Nov 2041		
	130,737.760	Local		53.986637	70,580.92	17.199699	22,486.50	-48,094.42	0.00
Original Face:	1,600,000.000	Base		53.986637	70,580.92	17.199699	22,486.50	-48,094.42	0.00
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.500000	25 Nov 2039		
	36,696.400	Local		18.218735	6,685.62	17.745230	6,511.86	-173.76	0.00
Original Face:	700,000.000	Base		18.218735	6,685.62	17.745230	6,511.86	-173.76	0.00
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.000000	01 Jul 2033		
	7,516.460	Local		104.131732	7,827.02	103.212896	7,757.96	-69.06	0.00
Original Face:	700,000.000	Base		104.131732	7,827.02	103.212896	7,757.96	-69.06	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.000000	01 Jun 2038		
	21,009.650	Local		105.774251	22,222.80	104.374420	21,928.70	-294.10	0.00
Original Face:	861,059.000	Base		105.774251	22,222.80	104.374420	21,928.70	-294.10	0.00

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3137AGE55	FREDDIE MAC FHR 3947 SG					4.626000	15 Oct 2041		
	110,421.080	Local		152.892718	168,825.79	12.086240	13,345.76	-155,480.03	0.00
Original Face:	1,300,000.000	Base		152.892718	168,825.79	12.086240	13,345.76	-155,480.03	0.00
3137ASRX4	FREDDIE MAC FHR 4099 ST					4.676000	15 Aug 2042		
	82,564.280	Local		62.844102	51,886.78	13.392240	11,057.21	-40,829.57	0.00
Original Face:	500,000.000	Base		62.844102	51,886.78	13.392240	11,057.21	-40,829.57	0.00
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.500000	15 Aug 2027		
	330,077.010	Local		4.682974	15,457.42	4.101180	13,537.05	-1,920.37	0.00
Original Face:	3,000,000.000	Base		4.682974	15,457.42	4.101180	13,537.05	-1,920.37	0.00
3137B1W73	FREDDIE MAC FHR 4210 Z					3.000000	15 May 2043		
	69,751.360	Local		89.359949	62,329.78	88.314380	61,600.48	-729.30	0.00
Original Face:	200,000.000	Base		89.359949	62,329.78	88.314380	61,600.48	-729.30	0.00
3137B4A30	FREDDIE MAC FHR 4239 IO					3.500000	15 Jun 2027		
	60,539.350	Local		25.108661	15,200.62	5.019380	3,038.70	-12,161.92	0.00
Original Face:	700,000.000	Base		25.108661	15,200.62	5.019380	3,038.70	-12,161.92	0.00
3137B7RN1	FREDDIE MAC FHR 4310 SA					4.626000	15 Feb 2044		
	41,890.780	Local		29.622318	12,409.02	12.544380	5,254.94	-7,154.08	0.00
Original Face:	200,000.000	Base		29.622318	12,409.02	12.544380	5,254.94	-7,154.08	0.00
3137BAQX3	FREDDIE MAC FHR 4335 SW					4.676000	15 May 2044		
	85,718.640	Local		33.918970	29,074.88	13.206170	11,320.15	-17,754.73	0.00
Original Face:	400,000.000	Base		33.918970	29,074.88	13.206170	11,320.15	-17,754.73	0.00
3137BF4Y4	FREDDIE MAC FHR 4415 IO					0.999270	15 Apr 2041		
	182,026.430	Local		31.787120	57,860.96	4.032540	7,340.29	-50,520.67	0.00
Original Face:	1,600,000.000	Base		31.787120	57,860.96	4.032540	7,340.29	-50,520.67	0.00
3137F6P92	FREDDIE MAC FHR 5040 IB					2.500000	25 Nov 2050		
	155,889.700	Local		11.433071	17,822.98	14.705940	22,925.05	5,102.07	0.00
Original Face:	200,000.000	Base		11.433071	17,822.98	14.705940	22,925.05	5,102.07	0.00
3137F86B4	FREDDIE MAC FHR 5059 IB					2.500000	25 Jan 2051		
	730,693.170	Local		13.332447	97,419.28	16.159560	118,076.80	20,657.52	0.01
Original Face:	800,000.000	Base		13.332447	97,419.28	16.159560	118,076.80	20,657.52	0.01

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3137FFZS9	FREDDIE MAC FHR 5085 NI				2.000000	25 Mar 2051			
		367,241.230	Local	12.776223	46,919.56	13.174240	48,381.24	1,461.68	0.00
Original Face:		400,000.000	Base	12.776223	46,919.56	13.174240	48,381.24	1,461.68	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ				3.000000	15 Aug 2048			
		85,956.280	Local	96.629089	83,058.77	95.406430	82,007.82	-1,050.95	0.01
Original Face:		1,100,000.000	Base	96.629089	83,058.77	95.406430	82,007.82	-1,050.95	0.00
3137FMU26	FHLMC MULTIFAMILY STRUCTURED P FHMS K094 X1				1.015213	25 Jun 2029			
		996,395.070	Local	5.123072	51,046.04	5.092710	50,743.51	-302.53	0.00
Original Face:		1,000,000.000	Base	5.123072	51,046.04	5.092710	50,743.51	-302.53	0.00
3137FNWZ9	FHLMC MULTIFAMILY STRUCTURED P FHMS K736 X1				1.431560	25 Jul 2026			
		1,022,730.550	Local	8.589515	87,847.59	4.083520	41,763.41	-46,084.18	0.00
Original Face:		1,040,000.000	Base	8.589515	87,847.59	4.083520	41,763.41	-46,084.18	0.00
3137FRVE8	FREDDIE MAC MULTICLASS CERTIFI FHMR 2020 RR07 BX				1.538430	27 Oct 2028			
		7,580,000.000	Local	13.920355	1,055,162.90	12.980860	983,949.19	-71,213.71	0.06
Original Face:		7,580,000.000	Base	13.920355	1,055,162.90	12.980860	983,949.19	-71,213.71	0.06
3137FVQ54	FREDDIE MAC FHR 5010 IK				2.500000	25 Sep 2050			
		216,408.050	Local	10.996199	23,796.66	14.143610	30,607.91	6,811.25	0.00
Original Face:		300,000.000	Base	10.996199	23,796.66	14.143610	30,607.91	6,811.25	0.00
3137FVQG0	FREDDIE MAC FHR 5010 JI				2.500000	25 Sep 2050			
		509,236.810	Local	10.124871	51,559.57	15.682220	79,859.64	28,300.07	0.00
Original Face:		600,000.000	Base	10.124871	51,559.57	15.682220	79,859.64	28,300.07	0.00
3137FW3E8	FREDDIE MAC FHR 5013 IN				2.500000	25 Sep 2050			
		179,119.200	Local	8.720472	15,620.04	15.900410	28,480.69	12,860.65	0.00
Original Face:		200,000.000	Base	8.720472	15,620.04	15.900410	28,480.69	12,860.65	0.00
3137FWHG8	FHLMC MULTIFAMILY STRUCTURED P FHMS K 1517 X1				1.442798	25 Jul 2035			
		389,323.850	Local	3.056712	11,900.51	12.515480	48,725.75	36,825.24	0.00
Original Face:		390,000.000	Base	3.969734	15,455.12	12.515480	48,725.75	33,270.63	0.00
3137FXC89	FREDDIE MAC FHR 5018 MI				2.000000	25 Oct 2050			
		445,845.370	Local	10.850612	48,376.95	14.011960	62,471.67	14,094.72	0.00
Original Face:		500,000.000	Base	10.850612	48,376.95	14.011960	62,471.67	14,094.72	0.00

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3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3					5.523570	25 Dec 2027		
	16,027.630	Local		105.382954	16,890.39	99.858680	16,004.98	-885.41	0.00
Original Face:	720,000.000	Base		105.382954	16,890.39	99.858680	16,004.98	-885.41	0.00
3137G0GZ6	FREDDIE MAC STACR STACR 2015 DNA3 B					10.973570	25 Apr 2028		
	1,506,915.110	Local		99.996019	1,506,855.12	101.461060	1,528,932.04	22,076.92	0.09
Original Face:	1,530,000.000	Base		99.996019	1,506,855.12	101.461060	1,528,932.04	22,076.92	0.09
3137G0RJ0	FREDDIE MAC STACR STACR 2017 DNA3 B1					6.073570	25 Mar 2030		
	850,000.000	Local		100.000000	850,000.00	99.100860	842,357.31	-7,642.69	0.05
Original Face:	850,000.000	Base		100.000000	850,000.00	99.100860	842,357.31	-7,642.69	0.05
3137H24R2	FREDDIE MAC FHR 5140 NI					2.500000	25 May 2049		
	762,581.210	Local		11.891953	90,685.80	14.185450	108,175.58	17,489.78	0.01
Original Face:	800,000.000	Base		11.891953	90,685.80	14.185450	108,175.58	17,489.78	0.01
3137H7G72	FREDDIE MAC FHR 5224 HL					4.000000	25 Apr 2052		
	900,000.000	Local		100.963179	908,668.61	97.972470	881,752.23	-26,916.38	0.05
Original Face:	900,000.000	Base		100.963179	908,668.61	97.972470	881,752.23	-26,916.38	0.05
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR					5.000000	01 Sep 2033		
	8,280.310	Local		104.162646	8,624.99	105.147425	8,706.53	81.54	0.00
Original Face:	700,000.000	Base		104.162646	8,624.99	105.147425	8,706.53	81.54	0.00
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041		
	76,816.490	Local		104.549674	80,311.39	103.010560	79,129.10	-1,182.29	0.00
Original Face:	1,400,000.000	Base		104.549674	80,311.39	103.010560	79,129.10	-1,182.29	0.00
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
	13,743.490	Local		107.521889	14,777.26	101.256352	13,916.16	-861.10	0.00
Original Face:	100,000.000	Base		107.521889	14,777.26	101.256352	13,916.16	-861.10	0.00
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
	78,491.460	Local		107.521646	84,395.31	100.095879	78,566.72	-5,828.59	0.00
Original Face:	500,000.000	Base		107.521646	84,395.31	100.095879	78,566.72	-5,828.59	0.00
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.000000	01 Sep 2039		
	28,612.360	Local		109.223007	31,251.28	109.671188	31,379.52	128.24	0.00
Original Face:	300,000.000	Base		109.223007	31,251.28	109.671188	31,379.52	128.24	0.00

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	Units								
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.000000	01 Apr 2043		
	26,047.000	Local	102.640688	26,734.82	101.007100	26,309.32		-425.50	0.00
Original Face:	100,000.000	Base	102.640688	26,734.82	101.007100	26,309.32		-425.50	0.00
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR					6.500000	01 May 2040		
	88,107.130	Local	107.242706	94,488.47	109.207658	96,219.73		1,731.26	0.01
Original Face:	900,000.000	Base	107.242706	94,488.47	109.207658	96,219.73		1,731.26	0.01
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.500000	01 Jan 2044		
	19,945.430	Local	106.548217	21,251.50	102.802971	20,504.49		-747.01	0.00
Original Face:	100,000.000	Base	106.548217	21,251.50	102.802971	20,504.49		-747.01	0.00
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR					5.000000	01 Aug 2038		
	169,022.740	Local	106.999892	180,854.15	104.261795	176,226.14		-4,628.01	0.01
Original Face:	1,000,000.000	Base	106.999892	180,854.15	104.261795	176,226.14		-4,628.01	0.01
3138ERNP1	FNMA POOL AL9397 FN 10/46 FIXED VAR					3.000000	01 Oct 2046		
	36,739.870	Local	101.413288	37,259.11	94.741033	34,807.73		-2,451.38	0.00
Original Face:	100,000.000	Base	101.413288	37,259.11	94.741033	34,807.73		-2,451.38	0.00
3138LL5J0	FNMA POOL AN8048 FN 01/28 FIXED 3.08					3.080000	01 Jan 2028		
	270,000.000	Local	98.822152	266,819.81	98.611337	266,250.61		-569.20	0.02
Original Face:	270,000.000	Base	98.822152	266,819.81	98.611337	266,250.61		-569.20	0.02
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4					4.000000	01 Sep 2042		
	19,814.510	Local	107.691030	21,338.45	101.182452	20,048.81		-1,289.64	0.00
Original Face:	100,000.000	Base	107.691030	21,338.45	101.182452	20,048.81		-1,289.64	0.00
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	26,500.770	Local	102.763240	27,233.05	101.259654	26,834.59		-398.46	0.00
Original Face:	100,000.000	Base	102.763240	27,233.05	101.259654	26,834.59		-398.46	0.00
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	17,828.900	Local	102.643124	18,300.14	101.256991	18,053.01		-247.13	0.00
Original Face:	100,000.000	Base	102.643124	18,300.14	101.256991	18,053.01		-247.13	0.00
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
	28,732.110	Local	106.218061	30,518.69	100.931823	28,999.84		-1,518.85	0.00
Original Face:	200,000.000	Base	106.218061	30,518.69	100.931823	28,999.84		-1,518.85	0.00

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3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4					4.000000	01 Jan 2043		
	19,026.840	Local		108.029815	20,554.66	101.257393	19,266.08	-1,288.58	0.00
Original Face:	100,000.000	Base		108.029815	20,554.66	101.257393	19,266.08	-1,288.58	0.00
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4					4.000000	01 Dec 2042		
	18,333.530	Local		107.602409	19,727.32	101.254170	18,563.46	-1,163.86	0.00
Original Face:	100,000.000	Base		107.602409	19,727.32	101.254170	18,563.46	-1,163.86	0.00
3138W5GH5	FNMA POOL AR7399 FN 06/43 FIXED 3					3.000000	01 Jun 2043		
	61,588.300	Local		96.538271	59,456.28	95.643188	58,905.01	-551.27	0.00
Original Face:	300,000.000	Base		96.538271	59,456.28	95.643188	58,905.01	-551.27	0.00
3138W9BG4	FNMA POOL AS0038 FN 07/43 FIXED 3					3.000000	01 Jul 2043		
	156,226.810	Local		96.538200	150,818.55	95.643917	149,421.44	-1,397.11	0.01
Original Face:	700,000.000	Base		96.538200	150,818.55	95.643917	149,421.44	-1,397.11	0.01
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
	24,930.490	Local		102.330480	25,511.49	100.577059	25,074.35	-437.14	0.00
Original Face:	100,000.000	Base		102.330480	25,511.49	100.577059	25,074.35	-437.14	0.00
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5					4.500000	01 May 2044		
	42,530.710	Local		106.129477	45,137.62	103.093619	43,846.45	-1,291.17	0.00
Original Face:	551,126.000	Base		106.129477	45,137.62	103.093619	43,846.45	-1,291.17	0.00
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
	161,133.380	Local		108.997589	175,631.50	103.100836	166,129.86	-9,501.64	0.01
Original Face:	600,000.000	Base		108.997589	175,631.50	103.100836	166,129.86	-9,501.64	0.01
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
	102,544.880	Local		109.209519	111,988.77	103.230975	105,858.08	-6,130.69	0.01
Original Face:	300,000.000	Base		109.209519	111,988.77	103.230975	105,858.08	-6,130.69	0.01
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
	25,741.350	Local		109.201188	28,109.86	103.229518	26,572.67	-1,537.19	0.00
Original Face:	100,000.000	Base		109.201188	28,109.86	103.229518	26,572.67	-1,537.19	0.00
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.000000	01 Jan 2045		
	64,415.860	Local		105.768284	68,131.55	100.824095	64,946.71	-3,184.84	0.00
Original Face:	300,000.000	Base		105.768284	68,131.55	100.824095	64,946.71	-3,184.84	0.00

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3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
	165,533.750	Local		108.989236	180,413.97	103.101203	170,667.29	-9,746.68	0.01
Original Face:	700,000.000	Base		108.989236	180,413.97	103.101203	170,667.29	-9,746.68	0.01
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.000000	01 Jul 2045		
	617,359.780	Local		106.127267	655,187.06	100.824930	622,452.57	-32,734.49	0.04
Original Face:	1,900,000.000	Base		106.127267	655,187.06	100.824930	622,452.57	-32,734.49	0.04
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5					3.500000	01 Dec 2045		
	602,897.280	Local		103.769501	625,623.50	97.779470	589,509.77	-36,113.73	0.04
Original Face:	3,800,000.000	Base		103.769501	625,623.50	97.779470	589,509.77	-36,113.73	0.04
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
	586,637.210	Local		98.516589	577,934.97	94.942852	556,970.10	-20,964.87	0.03
Original Face:	1,700,000.000	Base		98.516589	577,934.97	94.942852	556,970.10	-20,964.87	0.03
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	147,768.640	Local		95.953282	141,788.86	94.859092	140,171.99	-1,616.87	0.01
Original Face:	300,000.000	Base		95.953282	141,788.86	94.859092	140,171.99	-1,616.87	0.01
3138WHWE8	FNMA POOL AS7844 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
	32,365.650	Local		101.412856	32,822.93	94.886530	30,710.64	-2,112.29	0.00
Original Face:	100,000.000	Base		101.412856	32,822.93	94.886530	30,710.64	-2,112.29	0.00
3138WJ5M6	FNMA POOL AS8951 FN 03/47 FIXED 3.5					3.500000	01 Mar 2047		
	307,745.540	Local		106.660590	328,243.21	98.047824	301,737.81	-26,505.40	0.02
Original Face:	1,100,000.000	Base		106.660590	328,243.21	98.047824	301,737.81	-26,505.40	0.02
3138WJWA2	FNMA POOL AS8740 FN 02/37 FIXED 3.5					3.500000	01 Feb 2037		
	96,488.340	Local		106.621443	102,877.26	99.660446	96,160.71	-6,716.55	0.01
Original Face:	400,000.000	Base		106.621443	102,877.26	99.660446	96,160.71	-6,716.55	0.01
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4					4.000000	01 Apr 2047		
	228,960.980	Local		107.020214	245,034.53	100.417602	229,917.13	-15,117.40	0.01
Original Face:	1,000,000.000	Base		107.020214	245,034.53	100.417602	229,917.13	-15,117.40	0.01
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	18,734.430	Local		102.559512	19,213.94	100.291507	18,789.04	-424.90	0.00
Original Face:	100,000.000	Base		102.559512	19,213.94	100.291507	18,789.04	-424.90	0.00

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3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	55,524.330	Local		102.762987	57,058.46	100.935687	56,043.86	-1,014.60	0.00
Original Face:	200,000.000	Base		102.762987	57,058.46	100.935687	56,043.86	-1,014.60	0.00
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
	25,223.910	Local		102.645942	25,891.32	100.913994	25,454.46	-436.86	0.00
Original Face:	100,000.000	Base		102.645942	25,891.32	100.913994	25,454.46	-436.86	0.00
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
	57,167.820	Local		102.766242	58,749.22	100.935694	57,702.74	-1,046.48	0.00
Original Face:	200,000.000	Base		102.766242	58,749.22	100.935694	57,702.74	-1,046.48	0.00
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
	45,682.300	Local		102.591376	46,866.10	100.932289	46,108.19	-757.91	0.00
Original Face:	200,000.000	Base		102.591376	46,866.10	100.932289	46,108.19	-757.91	0.00
3138X6PV1	FNMA POOL AU6735 FN 10/43 FIXED 3					3.000000	01 Oct 2043		
	146,219.180	Local		96.537930	141,156.97	95.629056	139,828.02	-1,328.95	0.01
Original Face:	500,000.000	Base		96.537930	141,156.97	95.629056	139,828.02	-1,328.95	0.01
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.000000	01 Sep 2043		
	1,247,586.430	Local		105.577230	1,317,167.20	101.074630	1,260,993.37	-56,173.83	0.08
Original Face:	4,898,873.000	Base		105.577230	1,317,167.20	101.074630	1,260,993.37	-56,173.83	0.08
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
	90,960.310	Local		106.086545	96,496.65	102.350740	93,098.55	-3,398.10	0.01
Original Face:	715,719.000	Base		106.086545	96,496.65	102.350740	93,098.55	-3,398.10	0.01
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.500000	01 Jun 2044		
	9,183.130	Local		106.408599	9,771.64	100.629207	9,240.91	-530.73	0.00
Original Face:	498,051.000	Base		106.408599	9,771.64	100.629207	9,240.91	-530.73	0.00
3138XZQF1	FNMA POOL AW9453 FN 08/44 FIXED 3.5					3.500000	01 Aug 2044		
	33,184.870	Local		107.152808	35,558.52	98.430865	32,664.15	-2,894.37	0.00
Original Face:	200,000.000	Base		107.152808	35,558.52	98.430865	32,664.15	-2,894.37	0.00
3138YK2P7	FNMA POOL AY6181 FN 04/45 FIXED 3.5					3.500000	01 Apr 2045		
	106,537.120	Local		107.125817	114,128.76	98.020877	104,428.62	-9,700.14	0.01
Original Face:	600,000.000	Base		107.125817	114,128.76	98.020877	104,428.62	-9,700.14	0.01

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3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5				3.500000	01 Jun 2045		
		332,951.260	Local 103.482933	344,547.73	98.678286	328,550.60	-15,997.13	0.02
Original Face:		982,188.000	Base 103.482933	344,547.73	98.678286	328,550.60	-15,997.13	0.02
31394DEV8	FANNIE MAE FNR 2005 29 ZA				5.500000	25 Apr 2035		
		205,673.800	Local 107.791892	221,699.68	107.082440	220,240.52	-1,459.16	0.01
Original Face:		2,000,000.000	Base 107.791892	221,699.68	107.082440	220,240.52	-1,459.16	0.01
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA				6.000000	15 May 2036		
		44,783.910	Local 108.759441	48,706.73	107.793510	48,274.15	-432.58	0.00
Original Face:		300,000.000	Base 108.759441	48,706.73	107.793510	48,274.15	-432.58	0.00
31397EWH4	FREDDIE MAC FHR 3281 AI				5.106000	15 Feb 2037		
		101,327.980	Local 4.119514	4,174.22	12.559050	12,725.83	8,551.61	0.00
Original Face:		2,100,000.000	Base 4.119514	4,174.22	12.559050	12,725.83	8,551.61	0.00
31397UUU1	FANNIE MAE FNR 2011 59 NZ				5.500000	25 Jul 2041		
		55,718.490	Local 105.408905	58,732.25	107.108970	59,679.50	947.25	0.00
Original Face:		100,000.000	Base 105.408905	58,732.25	107.108970	59,679.50	947.25	0.00
31398W2M5	FREDDIE MAC FHR 3621 SB				4.906000	15 Jan 2040		
		4,293.860	Local 71.478343	3,069.18	12.313040	528.70	-2,540.48	0.00
Original Face:		100,000.000	Base 71.478343	3,069.18	12.313040	528.70	-2,540.48	0.00
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR				6.000000	01 Feb 2034		
		1,002.290	Local 107.752247	1,079.99	107.169098	1,074.15	-5.84	0.00
Original Face:		100,000.000	Base 107.752247	1,079.99	107.169098	1,074.15	-5.84	0.00
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3				3.000000	01 May 2046		
		91,634.700	Local 95.986029	87,956.51	95.505252	87,515.95	-440.56	0.01
Original Face:		200,000.000	Base 95.986029	87,956.51	95.505252	87,515.95	-440.56	0.01
3140EVB0	FNMA POOL BC1509 FN 08/46 FIXED 3				3.000000	01 Aug 2046		
		37,152.390	Local 101.412184	37,677.05	94.867635	35,245.59	-2,431.46	0.00
Original Face:		100,000.000	Base 101.412184	37,677.05	94.867635	35,245.59	-2,431.46	0.00
3140EXDX8	FNMA POOL BC2817 FN 09/46 FIXED 3				3.000000	01 Sep 2046		
		34,835.320	Local 101.412790	35,327.47	94.866947	33,047.20	-2,280.27	0.00
Original Face:		100,000.000	Base 101.412790	35,327.47	94.866947	33,047.20	-2,280.27	0.00

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3140F5CP6	FNMA POOL BC9077 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046		
	143,190.060	Local	107.832722	154,405.74	97.932909	140,230.19		-14,175.55	0.01
Original Face:	400,000.000	Base	107.832722	154,405.74	97.932909	140,230.19		-14,175.55	0.01
3140F5DA8	FNMA POOL BC9096 FN 12/46 FIXED 3.5					3.500000	01 Dec 2046		
	103,102.160	Local	106.466121	109,768.87	98.217218	101,264.07		-8,504.80	0.01
Original Face:	400,000.000	Base	106.466121	109,768.87	98.217218	101,264.07		-8,504.80	0.01
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
	502,797.260	Local	101.933344	512,518.06	100.146203	503,532.36		-8,985.70	0.03
Original Face:	1,200,000.000	Base	101.933344	512,518.06	100.146203	503,532.36		-8,985.70	0.03
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5					5.500000	01 Sep 2056		
	308,427.590	Local	111.551181	344,054.62	109.181562	336,746.06		-7,308.56	0.02
Original Face:	800,000.000	Base	111.551181	344,054.62	109.181562	336,746.06		-7,308.56	0.02
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
	532,582.660	Local	101.816880	542,259.05	99.836605	531,712.45		-10,546.60	0.03
Original Face:	1,300,000.000	Base	101.816880	542,259.05	99.836605	531,712.45		-10,546.60	0.03
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
	293,767.390	Local	107.883159	316,925.54	103.703834	304,648.05		-12,277.49	0.02
Original Face:	1,100,000.000	Base	107.883159	316,925.54	103.703834	304,648.05		-12,277.49	0.02
3140FXFZ0	FNMA POOL BF0183 FN 01/57 FIXED 4					4.000000	01 Jan 2057		
	332,886.040	Local	101.938847	339,340.19	100.146208	333,372.75		-5,967.44	0.02
Original Face:	700,000.000	Base	101.938847	339,340.19	100.146208	333,372.75		-5,967.44	0.02
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
	336,991.500	Local	104.387577	351,777.26	103.598023	349,116.53		-2,660.73	0.02
Original Face:	800,000.000	Base	104.387577	351,777.26	103.598023	349,116.53		-2,660.73	0.02
3140FXKP6	FNMA POOL BF0301 FN 08/58 FIXED 4.5					4.500000	01 Aug 2058		
	42,957.180	Local	113.515994	48,763.27	103.589244	44,499.02		-4,264.25	0.00
Original Face:	100,000.000	Base	113.515994	48,763.27	103.589244	44,499.02		-4,264.25	0.00
3140FXTC6	FNMA POOL BF0546 FN 07/61 FIXED 2.5					2.500000	01 Jul 2061		
	2,010,425.610	Local	89.062500	1,790,535.31	89.351964	1,796,354.77		5,819.46	0.11
Original Face:	2,100,000.000	Base	89.062500	1,790,535.31	89.351964	1,796,354.77		5,819.46	0.11

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3140H0AZ5	FNMA POOL BH9923 FN 09/47 FIXED 3.5				3.500000	01 Sep 2047		
		195,148.590	Local	106.366754				
		700,000.000	Base	106.366754				
Original Face:				207,573.22	98.008834	191,262.86	-16,310.36	0.01
				207,573.22	98.008834	191,262.86	-16,310.36	0.01
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3				3.000000	01 Dec 2037		
		27,513.330	Local	98.244705				
		100,000.000	Base	98.244705				
Original Face:				27,030.39	96.499635	26,550.26	-480.13	0.00
				27,030.39	96.499635	26,550.26	-480.13	0.00
3140HF4E6	FNMA POOL BK2620 FN 06/50 FIXED 2.5				2.500000	01 Jun 2050		
		69,823.190	Local	93.329580				
		100,000.000	Base	93.329580				
Original Face:				65,165.69	90.803142	63,401.65	-1,764.04	0.00
				65,165.69	90.803142	63,401.65	-1,764.04	0.00
3140HL3X2	FNMA POOL BK7113 FN 07/48 FIXED 4.5				4.500000	01 Jul 2048		
		0.000	Local	0.000000				
			Base	0.000000				
				-3.15	0.000000	0.00	3.15	0.00
				-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				
			Base	0.000000				
				0.18	0.000000	0.00	-0.18	0.00
				0.18	0.000000	0.00	-0.18	0.00
3140HTNT2	FNMA POOL BL2201 FN 05/29 FIXED 3.35				3.350000	01 May 2029		
		0.000	Local	0.000000				
			Base	0.000000				
				0.01	0.000000	0.00	-0.01	0.00
				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				
			Base	0.000000				
				0.01	0.000000	0.00	-0.01	0.00
				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				
			Base	0.000000				
				0.01	0.000000	0.00	-0.01	0.00
				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				
			Base	0.000000				
				0.01	0.000000	0.00	-0.01	0.00
				0.01	0.000000	0.00	-0.01	0.00
3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16				3.160000	01 May 2029		
		115,119.040	Local	100.502966				
		120,000.000	Base	100.502966				
Original Face:				115,698.05	98.036275	112,858.42	-2,839.63	0.01
				115,698.05	98.036275	112,858.42	-2,839.63	0.01

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3140HTWS4	FNMA POOL BL2456 FN 05/29 FIXED 3.26	0.000	Local	0.000000	0.01	0.000000	01 May 2029 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	0.000	Local	0.000000	0.01	0.000000	01 Oct 2029 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	0.000	Local	0.000000	0.01	0.000000	01 Aug 2029 0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HUQE9	FNMA POOL BL3152 FN 08/31 FIXED 2.84	0.000	Local	0.000000	0.01	0.000000	01 Aug 2031 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	0.000	Local	0.000000	0.01	0.000000	01 Aug 2031 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	0.000	Local	0.000000	0.01	0.000000	01 Aug 2031 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	0.000	Local	0.000000	0.01	0.000000	01 Aug 2031 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	0.000	Local	0.000000	0.01	0.000000	01 Sep 2031 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	0.000	Local	0.000000	0.01	0.000000	01 Feb 2030 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	0.000	Local	0.000000	0.01	0.000000	01 Feb 2032 0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00

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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		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HXZ29	FNMA POOL BL6160 FN 03/30 FIXED 2.06				2.060000	01 Mar 2030		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140HYBW7	FNMA POOL BL6352 FN 04/32 FIXED 1.85				1.850000	01 Apr 2032		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			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		
		518,941.370	Local 97.381718	505,354.02	95.072991	493,373.08	-11,980.94	0.03
Original Face:		1,200,000.000	Base 97.381718	505,354.02	95.072991	493,373.08	-11,980.94	0.03
3140J6EW3	FNMA POOL BM1948 FN 07/41 FIXED VAR				6.000000	01 Jul 2041		
		104,182.040	Local 118.921006	123,894.33	108.641717	113,185.16	-10,709.17	0.01
Original Face:		300,000.000	Base 118.921006	123,894.33	108.641717	113,185.16	-10,709.17	0.01
3140J7VY8	FNMA POOL BM3330 FN 01/48 FIXED VAR				3.500000	01 Jan 2048		
		1,232,432.750	Local 108.524276	1,337,488.72	97.933841	1,206,968.73	-130,519.99	0.07
Original Face:		3,300,000.000	Base 108.524276	1,337,488.72	97.933841	1,206,968.73	-130,519.99	0.07
3140J8KS1	FNMA POOL BM3904 FN 05/48 FIXED VAR				5.000000	01 May 2048		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR				3.500000	01 Mar 2043		
		82,013.940	Local 101.831554	83,516.07	98.543412	80,819.33	-2,696.74	0.00
Original Face:		200,000.000	Base 101.831554	83,516.07	98.543412	80,819.33	-2,696.74	0.00

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3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR				3.500000	01 Dec 2046		
		28,557.860	Local 101.869433	29,091.73	98.546800	28,142.86	-948.87	0.00
Original Face:		70,000.000	Base 101.869433	29,091.73	98.546800	28,142.86	-948.87	0.00
3140JAD21	FNMA POOL BM5520 FN 02/47 FIXED VAR				3.500000	01 Feb 2047		
		1,349,780.380	Local 100.925483	1,362,272.37	97.821688	1,320,377.95	-41,894.42	0.08
Original Face:		5,200,000.000	Base 100.925483	1,362,272.37	97.821688	1,320,377.95	-41,894.42	0.08
3140JAD88	FNMA POOL BM5526 FN 02/48 FIXED VAR				3.500000	01 Feb 2048		
		528,288.790	Local 100.231809	529,513.41	97.955233	517,486.52	-12,026.89	0.03
Original Face:		1,900,000.000	Base 100.231809	529,513.41	97.955233	517,486.52	-12,026.89	0.03
3140JBLD6	FNMA POOL BM6623 FN 10/50 FIXED VAR				2.500000	01 Oct 2050		
		94,385.830	Local 93.239261	88,004.65	88.804981	83,819.32	-4,185.33	0.01
Original Face:		100,000.000	Base 93.239261	88,004.65	88.804981	83,819.32	-4,185.33	0.01
3140JBVE3	FNMA POOL BM6912 FN 01/52 FIXED VAR				2.500000	01 Jan 2052		
		99,640.020	Local 91.158563	90,830.41	88.266822	87,949.08	-2,881.33	0.01
Original Face:		100,000.000	Base 91.158563	90,830.41	88.266822	87,949.08	-2,881.33	0.01
3140JQTK9	FNMA POOL BN7753 FN 09/49 FIXED 3				3.000000	01 Sep 2049		
		0.000	Local 0.000000	14.98	0.000000	0.00	-14.98	0.00
			Base 0.000000	14.98	0.000000	0.00	-14.98	0.00
3140KEN95	FNMA POOL BP6715 FN 09/50 FIXED 2				2.000000	01 Sep 2050		
		81,947.880	Local 87.958578	72,080.19	87.417690	71,636.94	-443.25	0.00
Original Face:		100,000.000	Base 87.958578	72,080.19	87.417690	71,636.94	-443.25	0.00
3140KEYF9	FNMA POOL BP7009 FN 08/50 FIXED 3				3.000000	01 Aug 2050		
		113,083.240	Local 106.193906	120,087.51	93.768049	106,035.95	-14,051.56	0.01
Original Face:		200,000.000	Base 106.193906	120,087.51	93.768049	106,035.95	-14,051.56	0.01
3140KFXR1	FNMA POOL BP7887 FN 08/50 FIXED 2.5				2.500000	01 Aug 2050		
		67,047.900	Local 89.546876	60,039.30	90.769463	60,859.02	819.72	0.00
Original Face:		100,000.000	Base 89.546876	60,039.30	90.769463	60,859.02	819.72	0.00
3140KHFP2	FNMA POOL BP9421 FN 07/50 FIXED 3				3.000000	01 Jul 2050		
		130,951.180	Local 106.842985	139,912.15	93.758022	122,777.24	-17,134.91	0.01
Original Face:		200,000.000	Base 106.842985	139,912.15	93.758022	122,777.24	-17,134.91	0.01

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3140KKH80	FNMA POOL BQ0254 FN 08/50 FIXED 2					2.000000	01 Aug 2050		
	76,037.040	Local		99.820259	75,900.37	87.728558	66,706.20	-9,194.17	0.00
Original Face:	100,000.000	Base		99.820259	75,900.37	87.728558	66,706.20	-9,194.17	0.00
3140KLH47	FNMA POOL BQ1150 FN 10/50 FIXED 2.5					2.500000	01 Oct 2050		
	159,317.970	Local		105.779649	168,525.99	90.809335	144,675.59	-23,850.40	0.01
Original Face:	200,000.000	Base		105.779649	168,525.99	90.809335	144,675.59	-23,850.40	0.01
3140KLR00	FNMA POOL BQ1402 FN 08/50 FIXED 3					3.000000	01 Aug 2050		
	126,659.030	Local		106.667997	135,104.65	93.790681	118,794.37	-16,310.28	0.01
Original Face:	200,000.000	Base		106.667997	135,104.65	93.790681	118,794.37	-16,310.28	0.01
3140KLVW9	FNMA POOL BQ1528 FN 09/50 FIXED 2					2.000000	01 Sep 2050		
	74,199.560	Local		99.790282	74,043.95	87.574825	64,980.13	-9,063.82	0.00
Original Face:	100,000.000	Base		99.790282	74,043.95	87.574825	64,980.13	-9,063.82	0.00
3140KRQ69	FNMA POOL BQ5876 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	172,374.990	Local		106.761190	184,029.59	91.152521	157,124.15	-26,905.44	0.01
Original Face:	200,000.000	Base		106.761190	184,029.59	91.152521	157,124.15	-26,905.44	0.01
3140KRR05	FNMA POOL BQ5882 FN 11/50 FIXED 2.5					2.500000	01 Nov 2050		
	489,331.790	Local		105.646377	516,961.31	90.436330	442,533.71	-74,427.60	0.03
Original Face:	600,000.000	Base		105.646377	516,961.31	90.436330	442,533.71	-74,427.60	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		
	178,476.590	Local		100.329718	179,065.06	87.416307	156,017.64	-23,047.42	0.01
Original Face:	200,000.000	Base		100.329718	179,065.06	87.416307	156,017.64	-23,047.42	0.01
3140KVHC7	FNMA POOL BQ9226 FN 01/51 FIXED 2					2.000000	01 Jan 2051		
	255,245.460	Local		103.367891	263,841.85	87.492545	223,320.75	-40,521.10	0.01
Original Face:	300,000.000	Base		103.367891	263,841.85	87.492545	223,320.75	-40,521.10	0.01
3140KVQF0	FNMA POOL BQ9453 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	265,332.310	Local		100.104936	265,610.74	87.656742	232,581.66	-33,029.08	0.01
Original Face:	300,000.000	Base		100.104936	265,610.74	87.656742	232,581.66	-33,029.08	0.01

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3140KVXR6	FNMA POOL BQ9687 FN 01/51 FIXED 2					2.000000	01 Jan 2051		
	439,995.190	Local		85.984374	378,327.11	87.398514	384,549.26	6,222.15	0.02
Original Face:	500,000.000	Base		85.984374	378,327.11	87.398514	384,549.26	6,222.15	0.02
3140KXAB2	FNMA POOL BR0001 FN 12/50 FIXED 2.5					2.500000	01 Dec 2050		
	82,490.410	Local		104.050156	85,831.40	90.820327	74,918.06	-10,913.34	0.00
Original Face:	100,000.000	Base		104.050156	85,831.40	90.820327	74,918.06	-10,913.34	0.00
3140KXWZ5	FNMA POOL BR0663 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	86,498.000	Local		87.994983	76,113.90	87.410225	75,608.10	-505.80	0.00
Original Face:	100,000.000	Base		87.994983	76,113.90	87.410225	75,608.10	-505.80	0.00
3140KXZX7	FNMA POOL BR0757 FN 01/51 FIXED 2.5					2.500000	01 Jan 2051		
	80,835.100	Local		105.305158	85,123.53	90.428500	73,097.97	-12,025.56	0.00
Original Face:	100,000.000	Base		105.305158	85,123.53	90.428500	73,097.97	-12,025.56	0.00
3140L05B9	FNMA POOL BR2641 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	84,005.810	Local		103.271476	86,754.04	87.718413	73,688.56	-13,065.48	0.00
Original Face:	100,000.000	Base		103.271476	86,754.04	87.718413	73,688.56	-13,065.48	0.00
3140L05D5	FNMA POOL BR2643 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	158,992.320	Local		103.152247	164,004.15	87.656292	139,366.77	-24,637.38	0.01
Original Face:	200,000.000	Base		103.152247	164,004.15	87.656292	139,366.77	-24,637.38	0.01
3140L05E3	FNMA POOL BR2644 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	81,423.710	Local		103.174628	84,008.61	87.564044	71,297.89	-12,710.72	0.00
Original Face:	100,000.000	Base		103.174628	84,008.61	87.564044	71,297.89	-12,710.72	0.00
3140L06A0	FNMA POOL BR2664 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	315,069.880	Local		103.323644	325,541.68	87.811725	276,668.30	-48,873.38	0.02
Original Face:	400,000.000	Base		103.323644	325,541.68	87.811725	276,668.30	-48,873.38	0.02
3140L0AZ0	FNMA POOL BR1823 FN 01/51 FIXED 2					2.000000	01 Jan 2051		
	175,226.570	Local		103.331732	181,064.65	87.408386	153,162.72	-27,901.93	0.01
Original Face:	200,000.000	Base		103.331732	181,064.65	87.408386	153,162.72	-27,901.93	0.01
3140L0FH5	FNMA POOL BR1967 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	88,939.970	Local		103.227559	91,810.56	87.432268	77,762.23	-14,048.33	0.00
Original Face:	100,000.000	Base		103.227559	91,810.56	87.432268	77,762.23	-14,048.33	0.00

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	Units								
3140L13J2	FNMA POOL BR3500 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	73,946.850	Local	102.958611	76,134.65	87.572782	64,757.31	-11,377.34	0.00	
Original Face:	100,000.000	Base	102.958611	76,134.65	87.572782	64,757.31	-11,377.34	0.00	
3140L1TN5	FNMA POOL BR3256 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	81,190.590	Local	103.659008	84,161.36	88.214391	71,621.78	-12,539.58	0.00	
Original Face:	100,000.000	Base	103.659008	84,161.36	88.214391	71,621.78	-12,539.58	0.00	
3140L1TP0	FNMA POOL BR3257 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	167,197.980	Local	103.509941	173,066.53	87.842414	146,870.74	-26,195.79	0.01	
Original Face:	200,000.000	Base	103.509941	173,066.53	87.842414	146,870.74	-26,195.79	0.01	
3140L1UL7	FNMA POOL BR3286 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	83,476.490	Local	99.835079	83,338.82	87.811714	73,302.14	-10,036.68	0.00	
Original Face:	100,000.000	Base	99.835079	83,338.82	87.811714	73,302.14	-10,036.68	0.00	
3140L1UQ6	FNMA POOL BR3290 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	353,524.360	Local	100.074725	353,788.53	87.367693	308,866.08	-44,922.45	0.02	
Original Face:	400,000.000	Base	100.074725	353,788.53	87.367693	308,866.08	-44,922.45	0.02	
3140L2NR0	FNMA POOL BR3999 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	93,711.900	Local	103.457779	96,952.25	87.485147	81,983.99	-14,968.26	0.01	
Original Face:	100,000.000	Base	103.457779	96,952.25	87.485147	81,983.99	-14,968.26	0.00	
3140L2PV9	FNMA POOL BR4035 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	265,095.970	Local	103.317218	273,889.78	87.594665	232,209.93	-41,679.85	0.01	
Original Face:	300,000.000	Base	103.317218	273,889.78	87.594665	232,209.93	-41,679.85	0.01	
3140L2QJ5	FNMA POOL BR4056 FN 02/51 FIXED 2					2.000000	01 Feb 2051		
	168,855.760	Local	103.457762	174,694.39	87.483641	147,721.17	-26,973.22	0.01	
Original Face:	200,000.000	Base	103.457762	174,694.39	87.483641	147,721.17	-26,973.22	0.01	
3140L2RA3	FNMA POOL BR4080 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	177,389.330	Local	99.955037	177,309.57	87.395594	155,030.46	-22,279.11	0.01	
Original Face:	200,000.000	Base	99.955037	177,309.57	87.395594	155,030.46	-22,279.11	0.01	
3140L3G88	FNMA POOL BR4722 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	82,244.780	Local	99.760155	82,047.52	87.563403	72,016.33	-10,031.19	0.00	
Original Face:	100,000.000	Base	99.760155	82,047.52	87.563403	72,016.33	-10,031.19	0.00	

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3140L3H79	FNMA POOL BR4753 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	87,201.520	Local		99.887559	87,103.47	87.718111	76,491.53	-10,611.94	0.00
Original Face:	100,000.000	Base		99.887559	87,103.47	87.718111	76,491.53	-10,611.94	0.00
3140L3JA0	FNMA POOL BR4756 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	80,601.910	Local		100.657565	81,131.92	87.563189	70,577.60	-10,554.32	0.00
Original Face:	100,000.000	Base		100.657565	81,131.92	87.563189	70,577.60	-10,554.32	0.00
3140L4B40	FNMA POOL BR5458 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	179,122.850	Local		101.031147	180,969.87	87.547578	156,817.72	-24,152.15	0.01
Original Face:	200,000.000	Base		101.031147	180,969.87	87.547578	156,817.72	-24,152.15	0.01
3140L4CZ0	FNMA POOL BR5487 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	85,547.890	Local		100.672501	86,123.20	87.563654	74,908.86	-11,214.34	0.00
Original Face:	100,000.000	Base		100.672501	86,123.20	87.563654	74,908.86	-11,214.34	0.00
3140L4F53	FNMA POOL BR5587 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	87,261.020	Local		100.836903	87,991.31	87.670942	76,502.56	-11,488.75	0.00
Original Face:	100,000.000	Base		100.836903	87,991.31	87.670942	76,502.56	-11,488.75	0.00
3140L4F79	FNMA POOL BR5589 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	167,145.160	Local		99.962518	167,082.51	87.357480	146,013.80	-21,068.71	0.01
Original Face:	200,000.000	Base		99.962518	167,082.51	87.357480	146,013.80	-21,068.71	0.01
3140L4FT1	FNMA POOL BR5577 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	176,979.220	Local		100.986330	178,724.82	87.483973	154,828.45	-23,896.37	0.01
Original Face:	200,000.000	Base		100.986330	178,724.82	87.483973	154,828.45	-23,896.37	0.01
3140L4H36	FNMA POOL BR5649 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	91,235.950	Local		100.717316	91,890.40	87.605601	79,927.80	-11,962.60	0.00
Original Face:	100,000.000	Base		100.717316	91,890.40	87.605601	79,927.80	-11,962.60	0.00
3140L4HK8	FNMA POOL BR5633 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	89,395.260	Local		100.717309	90,036.50	87.486474	78,208.76	-11,827.74	0.00
Original Face:	100,000.000	Base		100.717309	90,036.50	87.486474	78,208.76	-11,827.74	0.00
3140L4HL6	FNMA POOL BR5634 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	87,669.720	Local		100.687444	88,272.40	87.429259	76,648.99	-11,623.41	0.00
Original Face:	100,000.000	Base		100.687444	88,272.40	87.429259	76,648.99	-11,623.41	0.00

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3140L57D2	FNMA POOL BR7191 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
	575,236.700	Local		100.911713	580,481.21	87.377379	502,626.75	-77,854.46	0.03
Original Face:	600,000.000	Base		100.911713	580,481.21	87.377379	502,626.75	-77,854.46	0.03
3140L5FC5	FNMA POOL BR6462 FN 03/51 FIXED 2					2.000000	01 Mar 2051		
	174,054.810	Local		100.284830	174,550.57	87.575117	152,428.70	-22,121.87	0.01
Original Face:	200,000.000	Base		100.284830	174,550.57	87.575117	152,428.70	-22,121.87	0.01
3140L5GE0	FNMA POOL BR6496 FN 04/51 FIXED 2.5					2.500000	01 Apr 2051		
	161,555.620	Local		103.283358	166,860.07	91.249586	147,418.83	-19,441.24	0.01
Original Face:	200,000.000	Base		103.283358	166,860.07	91.249586	147,418.83	-19,441.24	0.01
3140L5GZ3	FNMA POOL BR6515 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
	89,607.830	Local		100.854590	90,373.61	87.842430	78,713.70	-11,659.91	0.00
Original Face:	100,000.000	Base		100.854590	90,373.61	87.842430	78,713.70	-11,659.91	0.00
3140L5QW9	FNMA POOL BR6768 FN 06/51 FIXED 2.5					2.500000	01 Jun 2051		
	88,355.910	Local		89.359376	78,954.29	90.834370	80,257.53	1,303.24	0.00
Original Face:	100,000.000	Base		89.359376	78,954.29	90.834370	80,257.53	1,303.24	0.00
3140L6AY0	FNMA POOL BR7222 FN 04/51 FIXED 2.5					2.500000	01 Apr 2051		
	276,321.810	Local		103.111054	284,918.33	90.286729	249,481.92	-35,436.41	0.02
Original Face:	300,000.000	Base		103.111054	284,918.33	90.286729	249,481.92	-35,436.41	0.01
3140L6TA2	FNMA POOL BR7744 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
	86,022.220	Local		100.089965	86,099.61	87.779917	75,510.23	-10,589.38	0.00
Original Face:	100,000.000	Base		100.089965	86,099.61	87.779917	75,510.23	-10,589.38	0.00
3140L6TB0	FNMA POOL BR7745 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
	162,505.130	Local		100.164733	162,772.83	87.810898	142,697.21	-20,075.62	0.01
Original Face:	200,000.000	Base		100.164733	162,772.83	87.810898	142,697.21	-20,075.62	0.01
3140L7M41	FNMA POOL BR8478 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
	85,304.670	Local		100.089972	85,381.42	87.779866	74,880.33	-10,501.09	0.00
Original Face:	100,000.000	Base		100.089972	85,381.42	87.779866	74,880.33	-10,501.09	0.00
3140L7PC0	FNMA POOL BR8518 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
	82,853.460	Local		100.089918	82,927.96	87.810798	72,754.28	-10,173.68	0.00
Original Face:	100,000.000	Base		100.089918	82,927.96	87.810798	72,754.28	-10,173.68	0.00

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3140LPCJ9	FNMA POOL BT0972 FN 05/51 FIXED 2.5					2.500000	01 May 2051		
	97,578.170	Local		93.238231	90,980.16	88.519248	86,375.46	-4,604.70	0.01
Original Face:	100,000.000	Base		93.238231	90,980.16	88.519248	86,375.46	-4,604.70	0.01
3140LRU55	FNMA POOL BT3303 FN 08/51 FIXED 2.5					2.500000	01 Aug 2051		
	94,525.150	Local		104.041041	98,344.95	90.927460	85,949.32	-12,395.63	0.01
Original Face:	100,000.000	Base		104.041041	98,344.95	90.927460	85,949.32	-12,395.63	0.01
3140M33H1	FNMA POOL BU2599 FN 01/52 FIXED 2.5					2.500000	01 Jan 2052		
	195,443.250	Local		100.833163	197,071.61	90.798781	177,460.09	-19,611.52	0.01
Original Face:	200,000.000	Base		100.833163	197,071.61	90.798781	177,460.09	-19,611.52	0.01
3140M5AJ4	FNMA POOL BU3608 FN 11/51 FIXED 3					3.000000	01 Nov 2051		
	88,520.110	Local		94.821199	83,935.83	93.565561	82,824.34	-1,111.49	0.01
Original Face:	100,000.000	Base		94.821199	83,935.83	93.565561	82,824.34	-1,111.49	0.00
3140MGNF4	FNMA POOL BV3089 FN 02/52 FIXED 2.5					2.500000	01 Feb 2052		
	197,886.620	Local		98.451785	194,822.91	90.609605	179,304.28	-15,518.63	0.01
Original Face:	200,000.000	Base		98.451785	194,822.91	90.609605	179,304.28	-15,518.63	0.01
3140MGQV6	FNMA POOL BV3167 FN 05/52 FIXED 3.5					3.500000	01 May 2052		
	99,656.040	Local		97.775850	97,439.54	96.688116	96,355.55	-1,083.99	0.01
Original Face:	100,000.000	Base		97.775850	97,439.54	96.688116	96,355.55	-1,083.99	0.01
3140MHS83	FNMA POOL BV4142 FN 03/52 FIXED 3					3.000000	01 Mar 2052		
	98,898.280	Local		99.736305	98,637.49	94.639451	93,596.79	-5,040.70	0.01
Original Face:	100,000.000	Base		99.736305	98,637.49	94.639451	93,596.79	-5,040.70	0.01
3140MJ6K6	FNMA POOL BV5373 FN 04/52 FIXED 2.5					2.500000	01 Apr 2052		
	97,108.020	Local		95.149999	92,398.28	90.528752	87,910.68	-4,487.60	0.01
Original Face:	100,000.000	Base		95.149999	92,398.28	90.528752	87,910.68	-4,487.60	0.01
3140MJ7B5	FNMA POOL BV5389 FN 04/52 FIXED 3					3.000000	01 Apr 2052		
	198,636.750	Local		94.711835	188,132.51	93.530540	185,786.02	-2,346.49	0.01
Original Face:	200,000.000	Base		94.711835	188,132.51	93.530540	185,786.02	-2,346.49	0.01
3140MMRT7	FNMA POOL BV7697 FN 04/42 FIXED 2.5					2.500000	01 Apr 2042		
	492,519.320	Local		92.845976	457,284.37	92.220869	454,205.60	-3,078.77	0.03
Original Face:	500,000.000	Base		92.845976	457,284.37	92.220869	454,205.60	-3,078.77	0.03

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3140MNMH6	FNMA POOL BV8459 FN 04/52 FIXED 3				3.000000	01 Apr 2052			
		0.000	Local	0.000000		0.00	87.04		0.00
			Base	0.000000		0.00	87.04		0.00
3140MNP83	FNMA POOL BV8546 FN 05/52 FIXED 3.5				3.500000	01 May 2052			
		299,077.320	Local	96.922324	289,872.69	96.797270	289,498.68	-374.01	0.02
Original Face:		300,000.000	Base	96.922324	289,872.69	96.797270	289,498.68	-374.01	0.02
3140MP3S8	FNMA POOL BV9808 FN 05/52 FIXED 4				4.000000	01 May 2052			
		99,872.510	Local	100.093609	99,966.00	99.255478	99,128.94	-837.06	0.01
Original Face:		100,000.000	Base	100.093609	99,966.00	99.255478	99,128.94	-837.06	0.01
3140MPRV5	FNMA POOL BV9499 FN 04/52 FIXED 4				4.000000	01 Apr 2052			
		99,749.290	Local	99.961002	99,710.39	99.255465	99,006.62	-703.77	0.01
Original Face:		100,000.000	Base	99.961002	99,710.39	99.255465	99,006.62	-703.77	0.01
3140MQAA7	FNMA POOL BV9900 FN 05/52 FIXED 4				4.000000	01 May 2052			
		99,859.960	Local	99.626707	99,487.19	100.228128	100,087.77	600.58	0.01
Original Face:		100,000.000	Base	99.626707	99,487.19	100.228128	100,087.77	600.58	0.01
3140MST70	FNMA POOL BW1473 FN 06/52 FIXED 4.5				4.500000	01 Jun 2052			
		200,000.000	Local	100.093750	200,187.50	100.772335	201,544.67	1,357.17	0.01
Original Face:		200,000.000	Base	100.093750	200,187.50	100.772335	201,544.67	1,357.17	0.01
3140MUZL7	FNMA POOL BW3446 FN 06/52 FIXED 4.5				4.500000	01 Jun 2052			
		100,000.000	Local	99.480470	99,480.47	100.758104	100,758.10	1,277.63	0.01
Original Face:		100,000.000	Base	99.480470	99,480.47	100.758104	100,758.10	1,277.63	0.01
3140Q83V5	FNMA POOL CA1711 FN 05/48 FIXED 4.5				4.500000	01 May 2048			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140Q9HZ9	FNMA POOL CA2047 FN 07/48 FIXED 4.5				4.500000	01 Jul 2048			
		194,329.640	Local	108.534349	210,914.41	102.102787	198,415.98	-12,498.43	0.01
Original Face:		700,000.000	Base	108.534349	210,914.41	102.102787	198,415.98	-12,498.43	0.01
3140QADK3	FNMA POOL CA2805 FN 12/48 FIXED 4.5				4.500000	01 Dec 2048			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00

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	Units								
3140QC6R2	FNMA POOL CA5379 FN 03/50 FIXED 4.5					4.500000	01 Mar 2050		
	147,093.950	Local	109.685279	161,340.41	102.187336	150,311.39		-11,029.02	0.01
Original Face:	300,000.000	Base	109.685279	161,340.41	102.187336	150,311.39		-11,029.02	0.01
3140QCK96	FNMA POOL CA4819 FN 12/49 FIXED 4					4.000000	01 Dec 2049		
	42,787.960	Local	108.515456	46,431.55	99.790580	42,698.35		-3,733.20	0.00
Original Face:	100,000.000	Base	108.515456	46,431.55	99.790580	42,698.35		-3,733.20	0.00
3140QCQ90	FNMA POOL CA4979 FN 01/50 FIXED 3					3.000000	01 Jan 2050		
	198,106.690	Local	101.835733	201,743.40	93.772958	185,770.50		-15,972.90	0.01
Original Face:	400,000.000	Base	101.835733	201,743.40	93.772958	185,770.50		-15,972.90	0.01
3140QCYS9	FNMA POOL CA5220 FN 02/50 FIXED 3					3.000000	01 Feb 2050		
	69,266.870	Local	94.394997	65,384.46	93.421011	64,709.81		-674.65	0.00
Original Face:	100,000.000	Base	94.394997	65,384.46	93.421011	64,709.81		-674.65	0.00
3140QFB32	FNMA POOL CA7257 FN 10/50 FIXED 2.5					2.500000	01 Oct 2050		
	168,832.370	Local	91.696486	154,813.35	91.344377	154,218.88		-594.47	0.01
Original Face:	200,000.000	Base	91.696486	154,813.35	91.344377	154,218.88		-594.47	0.01
3140QG5R4	FNMA POOL CA8955 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
	77,220.590	Local	91.608223	70,740.41	90.283738	69,717.64		-1,022.77	0.00
Original Face:	100,000.000	Base	91.608223	70,740.41	90.283738	69,717.64		-1,022.77	0.00
3140QG5Y9	FNMA POOL CA8962 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
	81,412.990	Local	105.062190	85,534.27	90.286795	73,505.18		-12,029.09	0.00
Original Face:	100,000.000	Base	105.062190	85,534.27	90.286795	73,505.18		-12,029.09	0.00
3140QGJX6	FNMA POOL CA8377 FN 12/35 FIXED 1.5					1.500000	01 Dec 2035		
	0.010	Local	-2,900.000000	-0.29	91.224819	0.01		0.30	0.00
Original Face:	2,485.330	Base	-2,900.000000	-0.29	91.224819	0.01		0.30	0.00
3140QHD36	FNMA POOL CA9121 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
	416,172.210	Local	106.021800	441,233.27	90.664970	377,322.41		-63,910.86	0.02
Original Face:	500,000.000	Base	106.021800	441,233.27	90.664970	377,322.41		-63,910.86	0.02
3140QHL29	FNMA POOL CA9344 FN 02/41 FIXED 3					3.000000	01 Feb 2041		
	88,195.480	Local	95.870333	84,553.30	94.693631	83,515.50		-1,037.80	0.01
Original Face:	100,000.000	Base	95.870333	84,553.30	94.693631	83,515.50		-1,037.80	0.00

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3140QHNG6	FNMA POOL CA9390 FN 03/51 FIXED 2.5				2.500000	01 Mar 2051		
		1,034,364.880	Local 95.363112	986,402.54	90.287046	933,897.50	-52,505.04	0.06
Original Face:		1,100,000.000	Base 95.363112	986,402.54	90.287046	933,897.50	-52,505.04	0.06
3140QKDE5	FNMA POOL CB0100 FN 04/41 FIXED 2.5				2.500000	01 Apr 2041		
		445,736.890	Local 104.869052	467,440.05	92.717209	413,274.80	-54,165.25	0.03
Original Face:		500,000.000	Base 104.869052	467,440.05	92.717209	413,274.80	-54,165.25	0.02
3140QKDF2	FNMA POOL CB0101 FN 04/41 FIXED 2.5				2.500000	01 Apr 2041		
		90,410.320	Local 104.691467	94,651.89	92.531417	83,657.95	-10,993.94	0.01
Original Face:		100,000.000	Base 104.691467	94,651.89	92.531417	83,657.95	-10,993.94	0.00
3140QKDU9	FNMA POOL CB0114 FN 04/41 FIXED 2.5				2.500000	01 Apr 2041		
		449,112.130	Local 104.469461	469,185.02	92.221489	414,177.89	-55,007.13	0.03
Original Face:		500,000.000	Base 104.469461	469,185.02	92.221489	414,177.89	-55,007.13	0.02
3140QKN87	FNMA POOL CB0414 FN 05/51 FIXED 2.5				2.500000	01 May 2051		
		174,990.840	Local 91.697783	160,462.72	90.306760	158,028.56	-2,434.16	0.01
Original Face:		200,000.000	Base 91.697783	160,462.72	90.306760	158,028.56	-2,434.16	0.01
3140QKQL5	FNMA POOL CB0458 FN 05/51 FIXED 2.5				2.500000	01 May 2051		
		445,720.080	Local 89.203125	397,596.24	90.318471	402,567.56	4,971.32	0.02
Original Face:		500,000.000	Base 89.203125	397,596.24	90.318471	402,567.56	4,971.32	0.02
3140QKQY7	FNMA POOL CB0470 FN 05/41 FIXED 2.5				2.500000	01 May 2041		
		990,620.720	Local 104.241053	1,032,633.47	92.344613	914,784.87	-117,848.60	0.06
Original Face:		1,100,000.000	Base 104.241053	1,032,633.47	92.344613	914,784.87	-117,848.60	0.05
3140QKSF6	FNMA POOL CB0517 FN 05/51 FIXED 2.5				2.500000	01 May 2051		
		88,959.720	Local 91.374119	81,286.16	90.358274	80,382.47	-903.69	0.00
Original Face:		100,000.000	Base 91.374119	81,286.16	90.358274	80,382.47	-903.69	0.00
3140QLMX1	FNMA POOL CB1273 FN 08/51 FIXED 2				2.000000	01 Aug 2051		
		378,265.440	Local 93.695321	354,417.02	87.376010	330,513.25	-23,903.77	0.02
Original Face:		400,000.000	Base 93.695321	354,417.02	87.376010	330,513.25	-23,903.77	0.02
3140QLZ82	FNMA POOL CB1666 FN 09/51 FIXED 2.5				2.500000	01 Sep 2051		
		853,702.280	Local 89.722656	765,964.36	90.640184	773,797.32	7,832.96	0.05
Original Face:		900,000.000	Base 89.722656	765,964.36	90.640184	773,797.32	7,832.96	0.05

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3140QM6S8	FNMA POOL CB2680 FN 01/52 FIXED 3.5						3.500000	01 Jan 2052		
	189,696.830	Local		106.291945	201,632.45	96.764374		183,558.95	-18,073.50	0.01
Original Face:	200,000.000	Base		106.291945	201,632.45	96.764374		183,558.95	-18,073.50	0.01
3140QMCQ5	FNMA POOL CB1878 FN 10/51 FIXED 3						3.000000	01 Oct 2051		
	474,120.520	Local		93.786890	444,662.89	93.500599		443,305.53	-1,357.36	0.03
Original Face:	500,000.000	Base		93.786890	444,662.89	93.500599		443,305.53	-1,357.36	0.03
3140QMK52	FNMA POOL CB2115 FN 11/41 FIXED 2.5						2.500000	01 Nov 2041		
	94,949.480	Local		94.228352	89,469.33	92.220476		87,562.86	-1,906.47	0.01
Original Face:	100,000.000	Base		94.228352	89,469.33	92.220476		87,562.86	-1,906.47	0.01
3140QMMN1	FNMA POOL CB2164 FN 11/51 FIXED 3						3.000000	01 Nov 2051		
	479,434.140	Local		93.796875	449,694.24	94.096822		451,132.29	1,438.05	0.03
Original Face:	500,000.000	Base		93.796875	449,694.24	94.096822		451,132.29	1,438.05	0.03
3140QMT95	FNMA POOL CB2375 FN 12/51 FIXED 2.5						2.500000	01 Dec 2051		
	480,565.680	Local		96.401455	463,272.31	90.656916		435,666.02	-27,606.29	0.03
Original Face:	500,000.000	Base		96.401455	463,272.31	90.656916		435,666.02	-27,606.29	0.03
3140QN5C2	FNMA POOL CB3542 FN 05/42 FIXED 3						3.000000	01 May 2042		
	99,332.180	Local		95.963151	95,322.29	94.681848		94,049.54	-1,272.75	0.01
Original Face:	100,000.000	Base		95.963151	95,322.29	94.681848		94,049.54	-1,272.75	0.01
3140QNFK3	FNMA POOL CB2869 FN 02/52 FIXED 2.5						2.500000	01 Feb 2052		
	1,159,479.680	Local		97.969696	1,135,938.72	90.257773		1,046,520.54	-89,418.18	0.06
Original Face:	1,200,000.000	Base		97.969696	1,135,938.72	90.257773		1,046,520.54	-89,418.18	0.06
3140QNL26	FNMA POOL CB3044 FN 03/52 FIXED 2.5						2.500000	01 Mar 2052		
	397,078.450	Local		98.066327	389,400.25	90.633860		359,887.53	-29,512.72	0.02
Original Face:	400,000.000	Base		98.066327	389,400.25	90.633860		359,887.53	-29,512.72	0.02
3140QNL26	FNMA POOL CB3044 FN 03/52 FIXED 2.5						2.500000	01 Mar 2052		
	683,510.980	Local		97.942573	669,448.24	90.290054		617,142.43	-52,305.81	0.04
Original Face:	700,000.000	Base		97.942573	669,448.24	90.290054		617,142.43	-52,305.81	0.04
3140QNPL0	FNMA POOL CB3126 FN 03/52 FIXED 3.5						3.500000	01 Mar 2052		
	590,988.920	Local		97.457049	575,960.36	96.872733		572,507.12	-3,453.24	0.04
Original Face:	600,000.000	Base		97.457049	575,960.36	96.872733		572,507.12	-3,453.24	0.03

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3140QNTM4	FNMA POOL CB3255 FN 04/52 FIXED 3.5					3.500000	01 Apr 2052			
			394,598.320	Local	96.873760	382,262.23	96.834095	382,105.71	-156.52	0.02
Original Face:			400,000.000	Base	96.873760	382,262.23	96.834095	382,105.71	-156.52	0.02
3140QNXQ0	FNMA POOL CB3386 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042			
			99,266.880	Local	99.064844	98,338.58	98.363140	97,642.02	-696.56	0.01
Original Face:			100,000.000	Base	99.064844	98,338.58	98.363140	97,642.02	-696.56	0.01
3140QPAQ0	FNMA POOL CB3614 FN 05/52 FIXED 4					4.000000	01 May 2052			
			297,798.780	Local	101.325936	301,747.40	99.712391	296,942.28	-4,805.12	0.02
Original Face:			300,000.000	Base	101.325936	301,747.40	99.712391	296,942.28	-4,805.12	0.02
3140QPHK6	FNMA POOL CB3833 FN 06/52 FIXED 3					3.000000	01 Jun 2052			
			299,510.750	Local	95.000423	284,536.48	93.546658	280,182.30	-4,354.18	0.02
Original Face:			300,000.000	Base	95.000423	284,536.48	93.546658	280,182.30	-4,354.18	0.02
3140QPK89	FNMA POOL CB3918 FN 06/52 FIXED 4.5					4.500000	01 Jun 2052			
			599,582.930	Local	100.351563	601,690.84	100.978742	605,451.30	3,760.46	0.04
Original Face:			600,000.000	Base	100.351563	601,690.84	100.978742	605,451.30	3,760.46	0.04
3140X3CE6	FNMA POOL FM0068 FN 02/40 FIXED VAR					3.500000	01 Feb 2040			
			227,689.550	Local	107.926657	245,737.72	99.681994	226,965.48	-18,772.24	0.01
Original Face:			400,000.000	Base	107.926657	245,737.72	99.681994	226,965.48	-18,772.24	0.01
3140X3CH9	FNMA POOL FM0071 FN 02/40 FIXED VAR					3.500000	01 Feb 2040			
			90,890.020	Local	107.295465	97,520.87	98.562907	89,583.85	-7,937.02	0.01
Original Face:			200,000.000	Base	107.295465	97,520.87	98.562907	89,583.85	-7,937.02	0.01
3140X4JD9	FNMA POOL FM1159 FN 02/48 FIXED VAR					4.500000	01 Feb 2048			
			0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
				Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
3140X62B6	FNMA POOL FM3469 FN 08/48 FIXED VAR					3.500000	01 Aug 2048			
			35,717.320	Local	106.404876	38,004.97	97.951131	34,985.52	-3,019.45	0.00
Original Face:			100,000.000	Base	106.404876	38,004.97	97.951131	34,985.52	-3,019.45	0.00
3140X66J5	FNMA POOL FM3572 FN 09/49 FIXED VAR					4.500000	01 Sep 2049			
			1,029,499.590	Local	110.113729	1,133,620.39	102.141787	1,051,549.28	-82,071.11	0.06
Original Face:			2,630,000.000	Base	110.113729	1,133,620.39	102.141787	1,051,549.28	-82,071.11	0.06

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3140X6C74	FNMA POOL FM2793 FN 03/50 FIXED VAR				3.000000	01 Mar 2050			
		346,546.540	Local 104.782157	363,118.94	93.525327	324,108.78	-39,010.16		0.02
Original Face:		500,000.000	Base 104.782157	363,118.94	93.525327	324,108.78	-39,010.16		0.02
3140X6PH8	FNMA POOL FM3123 FN 03/38 FIXED VAR				2.500000	01 Mar 2038			
		488,278.160	Local 105.068310	513,025.61	92.161968	450,006.76	-63,018.85		0.03
Original Face:		1,200,000.000	Base 105.068310	513,025.61	92.161968	450,006.76	-63,018.85		0.03
3140X6UC3	FNMA POOL FM3278 FN 11/48 FIXED VAR				3.500000	01 Nov 2048			
		198,147.840	Local 105.490597	209,027.34	97.955768	194,097.24	-14,930.10		0.01
Original Face:		710,000.000	Base 105.490597	209,027.34	97.955768	194,097.24	-14,930.10		0.01
3140X6WH0	FNMA POOL FM3347 FN 05/47 FIXED VAR				3.500000	01 May 2047			
		441,983.300	Local 106.390927	470,230.13	97.969931	433,010.73	-37,219.40		0.03
Original Face:		1,320,000.000	Base 106.390927	470,230.13	97.969931	433,010.73	-37,219.40		0.03
3140X6ZU8	FNMA POOL FM3454 FN 10/47 FIXED VAR				3.500000	01 Oct 2047			
		42,666.440	Local 107.514056	45,872.42	97.931835	41,784.03	-4,088.39		0.00
Original Face:		100,000.000	Base 107.514056	45,872.42	97.931835	41,784.03	-4,088.39		0.00
3140X7FP9	FNMA POOL FM3773 FN 11/48 FIXED VAR				3.500000	01 Nov 2048			
		625,381.980	Local 106.424055	665,556.86	97.953840	612,585.66	-52,971.20		0.04
Original Face:		1,680,000.000	Base 106.424055	665,556.86	97.953840	612,585.66	-52,971.20		0.04
3140X7HG7	FNMA POOL FM3830 FN 04/50 FIXED VAR				3.000000	01 Apr 2050			
		209,355.320	Local 105.814708	221,528.72	94.270002	197,359.26	-24,169.46		0.01
Original Face:		390,000.000	Base 105.814708	221,528.72	94.270002	197,359.26	-24,169.46		0.01
3140X7WN5	FNMA POOL FM4252 FN 09/50 FIXED VAR				2.000000	01 Sep 2050			
		79,166.300	Local 88.052151	69,707.63	87.504662	69,274.20	-433.43		0.00
Original Face:		100,000.000	Base 88.052151	69,707.63	87.504662	69,274.20	-433.43		0.00
3140X7YH6	FNMA POOL FM4311 FN 08/50 FIXED VAR				3.000000	01 Aug 2050			
		159,538.730	Local 95.032028	151,612.89	93.953366	149,892.01	-1,720.88		0.01
Original Face:		200,000.000	Base 95.032028	151,612.89	93.953366	149,892.01	-1,720.88		0.01
3140X83T2	FNMA POOL FM5309 FN 11/50 FIXED VAR				2.500000	01 Nov 2050			
		90,982.740	Local 105.060839	95,587.23	90.322885	82,178.24	-13,408.99		0.01
Original Face:		100,000.000	Base 105.060839	95,587.23	90.322885	82,178.24	-13,408.99		0.00

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3140X83X3	FNMA POOL FM5313 FN 10/50 FIXED VAR					2.500000	01 Oct 2050		
	179,598.800	Local		91.634287	164,574.08	90.354464	162,275.53	-2,298.55	0.01
Original Face:	200,000.000	Base		91.634287	164,574.08	90.354464	162,275.53	-2,298.55	0.01
3140X8CP0	FNMA POOL FM4577 FN 10/50 FIXED VAR					2.500000	01 Oct 2050		
	242,968.210	Local		106.685908	259,212.84	90.891556	220,837.59	-38,375.25	0.01
Original Face:	300,000.000	Base		106.685908	259,212.84	90.891556	220,837.59	-38,375.25	0.01
3140X8MS3	FNMA POOL FM4868 FN 11/50 FIXED VAR					2.000000	01 Nov 2050		
	84,469.860	Local		88.166548	74,474.16	87.483900	73,897.53	-576.63	0.00
Original Face:	100,000.000	Base		88.166548	74,474.16	87.483900	73,897.53	-576.63	0.00
3140X8SG3	FNMA POOL FM5018 FN 12/50 FIXED VAR					2.500000	01 Dec 2050		
	80,168.770	Local		89.515631	71,763.58	90.811219	72,802.24	1,038.66	0.00
Original Face:	100,000.000	Base		89.515631	71,763.58	90.811219	72,802.24	1,038.66	0.00
3140X92S3	FNMA POOL FM6184 FN 03/51 FIXED VAR					2.000000	01 Mar 2051		
	992,704.240	Local		100.029980	993,001.85	87.780372	871,399.47	-121,602.38	0.05
Original Face:	1,200,000.000	Base		100.029980	993,001.85	87.780372	871,399.47	-121,602.38	0.05
3140X92W4	FNMA POOL FM6188 FN 03/51 FIXED VAR					2.500000	01 Mar 2051		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3140X9AZ8	FNMA POOL FM5423 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		
	496,219.280	Local		106.406400	528,009.07	90.869015	450,909.57	-77,099.50	0.03
Original Face:	600,000.000	Base		106.406400	528,009.07	90.869015	450,909.57	-77,099.50	0.03
3140X9GA7	FNMA POOL FM5592 FN 12/50 FIXED VAR					4.000000	01 Dec 2050		
	56,947.150	Local		108.648984	61,872.50	99.366324	56,586.29	-5,286.21	0.00
Original Face:	100,000.000	Base		108.648984	61,872.50	99.366324	56,586.29	-5,286.21	0.00
3140X9K38	FNMA POOL FM5713 FN 02/51 FIXED VAR					2.500000	01 Feb 2051		
	156,349.810	Local		105.335708	164,692.18	90.424119	141,377.94	-23,314.24	0.01
Original Face:	200,000.000	Base		105.335708	164,692.18	90.424119	141,377.94	-23,314.24	0.01
3140X9M93	FNMA POOL FM5783 FN 06/38 FIXED VAR					3.000000	01 Jun 2038		
	290,877.050	Local		105.382363	306,533.11	98.351261	286,081.25	-20,451.86	0.02
Original Face:	500,000.000	Base		105.382363	306,533.11	98.351261	286,081.25	-20,451.86	0.02

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

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3140X9MC6	FNMA POOL FM5754 FN 03/37 FIXED VAR				3.500000	01 Mar 2037		
		57,201.150	Local 107.158073	61,295.65	100.199715	57,315.39	-3,980.26	0.00
Original Face:		100,000.000	Base 107.158073	61,295.65	100.199715	57,315.39	-3,980.26	0.00
3140X9R23	FNMA POOL FM5904 FN 02/51 FIXED VAR				2.500000	01 Feb 2051		
		137,282.100	Local 105.514543	144,852.58	91.061325	125,010.90	-19,841.68	0.01
Original Face:		200,000.000	Base 105.514543	144,852.58	91.061325	125,010.90	-19,841.68	0.01
3140X9S63	FNMA POOL FM5940 FN 02/51 FIXED VAR				2.000000	01 Feb 2051		
		717,327.860	Local 103.412285	741,805.13	87.411426	627,026.51	-114,778.62	0.04
Original Face:		800,000.000	Base 103.412285	741,805.13	87.411426	627,026.51	-114,778.62	0.04
3140X9SV8	FNMA POOL FM5931 FN 02/51 FIXED VAR				2.500000	01 Feb 2051		
		402,225.010	Local 105.917198	426,025.46	90.938371	365,776.87	-60,248.59	0.02
Original Face:		500,000.000	Base 105.917198	426,025.46	90.938371	365,776.87	-60,248.59	0.02
3140X9TA3	FNMA POOL FM5944 FN 01/51 FIXED VAR				2.500000	01 Jan 2051		
		308,104.970	Local 105.767129	325,873.78	90.319995	278,280.39	-47,593.39	0.02
Original Face:		400,000.000	Base 105.767129	325,873.78	90.319995	278,280.39	-47,593.39	0.02
3140X9VH5	FNMA POOL FM6015 FN 08/39 FIXED VAR				3.500000	01 Aug 2039		
		117,980.240	Local 107.032017	126,276.63	99.661880	117,581.33	-8,695.30	0.01
Original Face:		200,000.000	Base 107.032017	126,276.63	99.661880	117,581.33	-8,695.30	0.01
3140X9Y82	FNMA POOL FM6134 FN 03/40 FIXED VAR				3.000000	01 Mar 2040		
		286,820.090	Local 105.183239	301,686.66	96.520237	276,839.43	-24,847.23	0.02
Original Face:		500,000.000	Base 105.183239	301,686.66	96.520237	276,839.43	-24,847.23	0.02
3140XA5B4	FNMA POOL FM7141 FN 02/47 FIXED VAR				4.000000	01 Feb 2047		
		54,716.120	Local 108.427919	59,327.55	100.618457	55,054.52	-4,273.03	0.00
Original Face:		100,000.000	Base 108.427919	59,327.55	100.618457	55,054.52	-4,273.03	0.00
3140XA7H9	FNMA POOL FM7195 FN 09/50 FIXED VAR				2.500000	01 Sep 2050		
		181,494.080	Local 105.379641	191,257.81	90.411554	164,091.62	-27,166.19	0.01
Original Face:		200,000.000	Base 105.379641	191,257.81	90.411554	164,091.62	-27,166.19	0.01
3140XABM3	FNMA POOL FM6343 FN 03/51 FIXED VAR				2.000000	01 Mar 2051		
		89,272.540	Local 101.464538	90,579.97	87.602347	78,204.84	-12,375.13	0.00
Original Face:		100,000.000	Base 101.464538	90,579.97	87.602347	78,204.84	-12,375.13	0.00

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3140XADE9	FNMA POOL FM6400 FN 03/51 FIXED VAR				2.000000	01 Mar 2051			
		448,639.680	Local	100.674581	451,666.12	87.411478	392,162.58	-59,503.54	0.02
Original Face:		500,000.000	Base	100.674581	451,666.12	87.411478	392,162.58	-59,503.54	0.02
3140XADY5	FNMA POOL FM6418 FN 03/51 FIXED VAR				2.000000	01 Mar 2051			
		87,779.610	Local	100.886812	88,558.05	87.780803	77,053.65	-11,504.40	0.00
Original Face:		100,000.000	Base	100.886812	88,558.05	87.780803	77,053.65	-11,504.40	0.00
3140XAEW8	FNMA POOL FM6448 FN 03/51 FIXED VAR				2.000000	01 Mar 2051			
		545,802.520	Local	100.554664	548,829.89	87.432694	477,209.85	-71,620.04	0.03
Original Face:		600,000.000	Base	100.554664	548,829.89	87.432694	477,209.85	-71,620.04	0.03
3140XAFA5	FNMA POOL FM6460 FN 03/51 FIXED VAR				2.500000	01 Mar 2051			
		169,508.740	Local	103.810753	175,968.30	91.024369	154,294.26	-21,674.04	0.01
Original Face:		200,000.000	Base	103.810753	175,968.30	91.024369	154,294.26	-21,674.04	0.01
3140XAH96	FNMA POOL FM6555 FN 04/51 FIXED VAR				2.000000	01 Apr 2051			
		533,065.090	Local	100.299853	534,663.50	87.428600	466,051.35	-68,612.15	0.03
Original Face:		600,000.000	Base	100.299853	534,663.50	87.428600	466,051.35	-68,612.15	0.03
3140XASE3	FNMA POOL FM6816 FN 04/51 FIXED VAR				2.500000	01 Apr 2051			
		90,704.700	Local	89.390627	81,081.50	90.661509	82,234.25	1,152.75	0.01
Original Face:		100,000.000	Base	89.390627	81,081.50	90.661509	82,234.25	1,152.75	0.00
3140XAT51	FNMA POOL FM6871 FN 04/51 FIXED VAR				2.500000	01 Apr 2051			
		182,504.450	Local	103.371375	188,657.36	90.286542	164,776.96	-23,880.40	0.01
Original Face:		200,000.000	Base	103.371375	188,657.36	90.286542	164,776.96	-23,880.40	0.01
3140XB6G0	FNMA POOL FM8070 FN 10/47 FIXED VAR				3.500000	01 Oct 2047			
		137,995.880	Local	107.020833	147,684.34	98.312244	135,666.85	-12,017.49	0.01
Original Face:		200,000.000	Base	107.020833	147,684.34	98.312244	135,666.85	-12,017.49	0.01
3140XBDJ6	FNMA POOL FM7304 FN 05/51 FIXED VAR				2.500000	01 May 2051			
		184,059.550	Local	103.235600	190,014.98	90.285586	166,179.24	-23,835.74	0.01
Original Face:		200,000.000	Base	103.235600	190,014.98	90.285586	166,179.24	-23,835.74	0.01
3140XBK82	FNMA POOL FM7518 FN 06/51 FIXED VAR				2.500000	01 Jun 2051			
		1,361,426.720	Local	103.937790	1,415,036.85	90.669541	1,234,399.36	-180,637.49	0.08
Original Face:		1,500,000.000	Base	103.937790	1,415,036.85	90.669541	1,234,399.36	-180,637.49	0.07

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3140XBLK4	FNMA POOL FM7529 FN 05/51 FIXED VAR					3.000000	01 May 2051		
	88,027.890	Local		93.997255	82,743.80	94.059199	82,798.33	54.53	0.01
Original Face:	100,000.000	Base		93.997255	82,743.80	94.059199	82,798.33	54.53	0.00
3140XBQ52	FNMA POOL FM7675 FN 06/51 FIXED VAR					2.500000	01 Jun 2051		
	327,601.580	Local		103.281275	338,351.09	90.944437	297,935.41	-40,415.68	0.02
Original Face:	400,000.000	Base		103.281275	338,351.09	90.944437	297,935.41	-40,415.68	0.02
3140XBQ60	FNMA POOL FM7676 FN 06/51 FIXED VAR					2.500000	01 Jun 2051		
	90,809.080	Local		103.160312	93,678.93	90.813876	82,467.25	-11,211.68	0.01
Original Face:	100,000.000	Base		103.160312	93,678.93	90.813876	82,467.25	-11,211.68	0.00
3140XBS76	FNMA POOL FM7741 FN 05/51 FIXED VAR					2.500000	01 May 2051		
	170,429.960	Local		103.341443	176,124.78	90.579252	154,374.18	-21,750.60	0.01
Original Face:	200,000.000	Base		103.341443	176,124.78	90.579252	154,374.18	-21,750.60	0.01
3140XBUL2	FNMA POOL FM7786 FN 01/49 FIXED VAR					4.000000	01 Jan 2049		
	811,494.040	Local		107.664776	873,693.24	100.477579	815,369.57	-58,323.67	0.05
Original Face:	1,320,000.010	Base		107.664776	873,693.24	100.477579	815,369.57	-58,323.67	0.05
3140XBW71	FNMA POOL FM7869 FN 01/51 FIXED VAR					2.500000	01 Jan 2051		
	88,120.090	Local		91.633940	80,747.91	91.146756	80,318.60	-429.31	0.00
Original Face:	100,000.000	Base		91.633940	80,747.91	91.146756	80,318.60	-429.31	0.00
3140XBX62	FNMA POOL FM7900 FN 07/51 FIXED VAR					2.500000	01 Jul 2051		
	181,369.670	Local		104.366827	189,289.77	90.813609	164,708.34	-24,581.43	0.01
Original Face:	200,000.000	Base		104.366827	189,289.77	90.813609	164,708.34	-24,581.43	0.01
3140XBY38	FNMA POOL FM7929 FN 08/50 FIXED VAR					3.500000	01 Aug 2050		
	142,850.230	Local		107.040318	152,907.34	97.898235	139,847.85	-13,059.49	0.01
Original Face:	200,000.000	Base		107.040318	152,907.34	97.898235	139,847.85	-13,059.49	0.01
3140XC6P8	FNMA POOL FM8977 FN 09/51 FIXED VAR					2.500000	01 Sep 2051		
	92,209.520	Local		103.669773	95,593.40	91.438716	84,315.20	-11,278.20	0.01
Original Face:	100,000.000	Base		103.669773	95,593.40	91.438716	84,315.20	-11,278.20	0.01
3140XCCC0	FNMA POOL FM8166 FN 06/51 FIXED VAR					3.000000	01 Jun 2051		
	171,690.380	Local		94.899143	162,932.70	94.863861	162,872.12	-60.58	0.01
Original Face:	200,000.000	Base		94.899143	162,932.70	94.863861	162,872.12	-60.58	0.01

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3140XCCH9	FNMA POOL FM8171 FN 06/51 FIXED VAR					3.000000	01 Jun 2051		
	84,841.130	Local		94.339314	80,038.54	93.527299	79,349.62	-688.92	0.00
Original Face:	100,000.000	Base		94.339314	80,038.54	93.527299	79,349.62	-688.92	0.00
3140XCDQ8	FNMA POOL FM8210 FN 04/50 FIXED VAR					3.000000	01 Apr 2050		
	949,346.260	Local		105.915438	1,005,504.25	94.310645	895,334.58	-110,169.67	0.06
Original Face:	1,251,000.000	Base		105.915438	1,005,504.25	94.310645	895,334.58	-110,169.67	0.05
3140XCFR4	FNMA POOL FM8275 FN 06/49 FIXED VAR					3.500000	01 Jun 2049		
	338,342.050	Local		106.328950	359,755.55	97.955145	331,423.45	-28,332.10	0.02
Original Face:	500,000.000	Base		106.328950	359,755.55	97.955145	331,423.45	-28,332.10	0.02
3140XCQ68	FNMA POOL FM8576 FN 02/50 FIXED VAR					3.000000	01 Feb 2050		
	647,675.130	Local		105.570075	683,751.12	94.806795	614,040.03	-69,711.09	0.04
Original Face:	850,000.000	Base		105.570075	683,751.12	94.806795	614,040.03	-69,711.09	0.04
3140XCQ76	FNMA POOL FM8577 FN 08/51 FIXED VAR					3.000000	01 Aug 2051		
	714,405.400	Local		100.201628	715,845.84	94.833134	677,493.03	-38,352.81	0.04
Original Face:	800,000.000	Base		100.201628	715,845.84	94.833134	677,493.03	-38,352.81	0.04
3140XCTE8	FNMA POOL FM8648 FN 09/51 FIXED VAR					3.000000	01 Sep 2051		
	271,103.300	Local		95.318847	258,412.54	93.915880	254,609.05	-3,803.49	0.02
Original Face:	300,000.000	Base		95.318847	258,412.54	93.915880	254,609.05	-3,803.49	0.02
3140XCUK2	FNMA POOL FM8685 FN 09/51 FIXED VAR					3.000000	01 Sep 2051		
	91,460.590	Local		106.297368	97,220.20	93.536504	85,549.04	-11,671.16	0.01
Original Face:	100,000.000	Base		106.297368	97,220.20	93.536504	85,549.04	-11,671.16	0.01
3140XCXQ6	FNMA POOL FM8786 FN 10/51 FIXED VAR					2.500000	01 Oct 2051		
	660,928.670	Local		89.421875	591,014.81	90.786446	600,033.65	9,018.84	0.04
Original Face:	700,000.000	Base		89.421875	591,014.81	90.786446	600,033.65	9,018.84	0.04
3140XCYK8	FNMA POOL FM8813 FN 09/51 FIXED VAR					3.500000	01 Sep 2051		
	0.000	Local		0.000000	-2.58	0.000000	0.00	2.58	0.00
		Base		0.000000	-2.58	0.000000	0.00	2.58	0.00
3140XCZ68	FNMA POOL FM8864 FN 10/51 FIXED VAR					2.500000	01 Oct 2051		
	467,637.620	Local		103.318260	483,155.05	90.895384	425,061.01	-58,094.04	0.03
Original Face:	500,000.000	Base		103.318260	483,155.05	90.895384	425,061.01	-58,094.04	0.03

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3140XDBN5	FNMA POOL FM9044 FN 10/51 FIXED VAR				3.000000	01 Oct 2051		
		177,560.610	Local 96.547404	171,430.16	94.363222	167,551.91	-3,878.25	0.01
Original Face:		200,000.000	Base 96.547404	171,430.16	94.363222	167,551.91	-3,878.25	0.01
3140XDFQ4	FNMA POOL FM9174 FN 10/51 FIXED VAR				2.000000	01 Oct 2051		
		95,081.740	Local 100.061158	95,139.89	87.474712	83,172.48	-11,967.41	0.01
Original Face:		100,000.000	Base 100.061158	95,139.89	87.474712	83,172.48	-11,967.41	0.00
3140XDGD2	FNMA POOL FM9195 FN 10/51 FIXED VAR				2.500000	01 Oct 2051		
		474,179.190	Local 92.138358	436,900.92	90.265045	428,018.06	-8,882.86	0.03
Original Face:		500,000.000	Base 92.138358	436,900.92	90.265045	428,018.06	-8,882.86	0.03
3140XDGP5	FNMA POOL FM9205 FN 04/51 FIXED VAR				2.500000	01 Apr 2051		
		90,622.360	Local 96.091914	87,080.76	91.088124	82,546.21	-4,534.55	0.01
Original Face:		100,000.000	Base 96.091914	87,080.76	91.088124	82,546.21	-4,534.55	0.00
3140XDKE5	FNMA POOL FM9292 FN 11/51 FIXED VAR				3.000000	01 Nov 2051		
		848,930.270	Local 96.500704	819,223.69	94.341064	800,889.85	-18,333.84	0.05
Original Face:		900,000.000	Base 96.500704	819,223.69	94.341064	800,889.85	-18,333.84	0.05
3140XDKM7	FNMA POOL FM9299 FN 10/51 FIXED VAR				2.000000	01 Oct 2051		
		289,179.570	Local 100.351709	290,196.64	87.376414	252,674.74	-37,521.90	0.02
Original Face:		300,000.000	Base 100.351709	290,196.64	87.376414	252,674.74	-37,521.90	0.02
3140XDLR5	FNMA POOL FM9335 FN 10/51 FIXED VAR				2.500000	01 Oct 2051		
		186,045.600	Local 102.610054	190,901.49	90.285511	167,972.22	-22,929.27	0.01
Original Face:		200,000.000	Base 102.610054	190,901.49	90.285511	167,972.22	-22,929.27	0.01
3140XDMP8	FNMA POOL FM9365 FN 11/51 FIXED VAR				3.000000	01 Nov 2051		
		190,993.680	Local 100.356750	191,675.05	94.739649	180,946.74	-10,728.31	0.01
Original Face:		200,000.000	Base 100.356750	191,675.05	94.739649	180,946.74	-10,728.31	0.01
3140XDND4	FNMA POOL FM9387 FN 11/51 FIXED VAR				2.000000	01 Nov 2051		
		193,557.750	Local 99.847079	193,261.76	87.397076	169,163.81	-24,097.95	0.01
Original Face:		200,000.000	Base 99.847079	193,261.76	87.397076	169,163.81	-24,097.95	0.01
3140XDP34	FNMA POOL FM9441 FN 04/51 FIXED VAR				2.000000	01 Apr 2051		
		1,770,983.350	Local 86.062500	1,524,152.55	87.409074	1,548,000.15	23,847.60	0.10
Original Face:		1,900,000.000	Base 86.062500	1,524,152.55	87.409074	1,548,000.15	23,847.60	0.09

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3140DXB7	FNMA POOL FM9673 FN 06/49 FIXED VAR				3.500000	01 Jun 2049		
		730,458.940	Local 98.709688	721,033.74	97.847204	714,733.65	-6,300.09	0.04
Original Face:		900,000.000	Base 98.709688	721,033.74	97.847204	714,733.65	-6,300.09	0.04
3140XEC77	FNMA POOL FM9993 FN 07/51 FIXED VAR				3.500000	01 Jul 2051		
		598,806.420	Local 97.453336	583,556.83	97.379644	583,115.56	-441.27	0.04
Original Face:		785,499.020	Base 97.453336	583,556.83	97.379644	583,115.56	-441.27	0.03
3140XFA27	FNMA POOL FS0024 FN 09/51 FIXED VAR				2.500000	01 Sep 2051		
		275,302.150	Local 97.526154	268,491.60	91.386808	251,589.85	-16,901.75	0.02
Original Face:		300,000.000	Base 97.526154	268,491.60	91.386808	251,589.85	-16,901.75	0.02
3140XFA68	FNMA POOL FS0028 FN 09/51 FIXED VAR				2.500000	01 Sep 2051		
		288,541.250	Local 89.390626	257,928.83	90.773026	261,917.62	3,988.79	0.02
Original Face:		300,000.000	Base 89.390626	257,928.83	90.773026	261,917.62	3,988.79	0.02
3140XFAQ4	FNMA POOL FS0014 FN 01/48 FIXED VAR				3.500000	01 Jan 2048		
		423,677.480	Local 98.647882	417,948.86	97.911448	414,828.76	-3,120.10	0.03
Original Face:		500,000.000	Base 98.647882	417,948.86	97.911448	414,828.76	-3,120.10	0.02
3140XFBC4	FNMA POOL FS0034 FN 12/51 FIXED VAR				3.000000	01 Dec 2051		
		291,466.720	Local 100.325732	292,416.12	94.584677	275,682.86	-16,733.26	0.02
Original Face:		300,000.000	Base 100.325732	292,416.12	94.584677	275,682.86	-16,733.26	0.02
3140XFBF7	FNMA POOL FS0037 FN 08/51 FIXED VAR				3.000000	01 Aug 2051		
		176,701.360	Local 99.612255	176,016.21	94.700955	167,337.88	-8,678.33	0.01
Original Face:		200,000.000	Base 99.612255	176,016.21	94.700955	167,337.88	-8,678.33	0.01
3140XFBK6	FNMA POOL FS0041 FN 11/50 FIXED VAR				3.000000	01 Nov 2050		
		88,218.640	Local 95.335045	84,103.28	94.841697	83,668.06	-435.22	0.01
Original Face:		100,000.000	Base 95.335045	84,103.28	94.841697	83,668.06	-435.22	0.00
3140XFF97	FNMA POOL FS0191 FN 01/52 FIXED VAR				2.500000	01 Jan 2052		
		96,684.180	Local 100.864009	97,519.54	90.799260	87,788.52	-9,731.02	0.01
Original Face:		100,000.000	Base 100.864009	97,519.54	90.799260	87,788.52	-9,731.02	0.01
3140XFHS3	FNMA POOL FS0240 FN 01/52 FIXED VAR				3.000000	01 Jan 2052		
		387,928.950	Local 98.914211	383,716.86	94.708676	367,402.37	-16,314.49	0.02
Original Face:		400,000.000	Base 98.914211	383,716.86	94.708676	367,402.37	-16,314.49	0.02

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3140XFL74	FNMA POOL FS0349 FN 01/52 FIXED VAR					2.000000	01 Jan 2052		
	680,492.110	Local	93.539550	636,529.26	87.374966	594,579.75	-41,949.51	0.04	
Original Face:	700,000.000	Base	93.539550	636,529.26	87.374966	594,579.75	-41,949.51	0.04	
3140XFLM1	FNMA POOL FS0331 FN 01/52 FIXED VAR					3.000000	01 Jan 2052		
	96,827.450	Local	102.653762	99,397.02	93.605971	90,636.27	-8,760.75	0.01	
Original Face:	100,000.000	Base	102.653762	99,397.02	93.605971	90,636.27	-8,760.75	0.01	
3140XFMQ1	FNMA POOL FS0366 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
	193,713.810	Local	97.626767	189,116.53	91.442106	177,135.99	-11,980.54	0.01	
Original Face:	200,000.000	Base	97.626767	189,116.53	91.442106	177,135.99	-11,980.54	0.01	
3140XFN23	FNMA POOL FS0408 FN 01/52 FIXED VAR					3.000000	01 Jan 2052		
	188,578.280	Local	94.680930	178,547.67	94.673353	178,533.38	-14.29	0.01	
Original Face:	200,000.000	Base	94.680930	178,547.67	94.673353	178,533.38	-14.29	0.01	
3140XFPJ4	FNMA POOL FS0424 FN 01/52 FIXED VAR					2.500000	01 Jan 2052		
	489,775.150	Local	100.324012	491,362.08	90.802227	444,726.74	-46,635.34	0.03	
Original Face:	500,000.000	Base	100.324012	491,362.08	90.802227	444,726.74	-46,635.34	0.03	
3140XFPU9	FNMA POOL FS0434 FN 11/51 FIXED VAR					2.500000	01 Nov 2051		
	190,949.250	Local	96.339488	183,959.53	91.293104	174,323.50	-9,636.03	0.01	
Original Face:	200,000.000	Base	96.339488	183,959.53	91.293104	174,323.50	-9,636.03	0.01	
3140XFR29	FNMA POOL FS0504 FN 02/42 FIXED VAR					2.000000	01 Feb 2042		
	295,225.440	Local	90.071855	265,915.03	89.284219	263,589.73	-2,325.30	0.02	
Original Face:	300,000.000	Base	90.071855	265,915.03	89.284219	263,589.73	-2,325.30	0.02	
3140XFRD5	FNMA POOL FS0483 FN 01/52 FIXED VAR					3.500000	01 Jan 2052		
	94,842.720	Local	98.475835	93,397.16	97.026982	92,023.03	-1,374.13	0.01	
Original Face:	100,000.000	Base	98.475835	93,397.16	97.026982	92,023.03	-1,374.13	0.01	
3140XFSJ1	FNMA POOL FS0520 FN 02/52 FIXED VAR					3.000000	01 Feb 2052		
	98,491.480	Local	103.024160	101,470.02	94.103040	92,683.48	-8,786.54	0.01	
Original Face:	100,000.000	Base	103.024160	101,470.02	94.103040	92,683.48	-8,786.54	0.01	
3140XFSM4	FNMA POOL FS0523 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
	487,413.550	Local	100.030861	487,563.97	90.697538	442,072.09	-45,491.88	0.03	
Original Face:	500,000.000	Base	100.030861	487,563.97	90.697538	442,072.09	-45,491.88	0.03	

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3140XFTH4	FNMA POOL FS0551 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
	97,391.350	Local		91.850211	89,454.16	90.802170	88,433.46	-1,020.70	0.01
Original Face:	100,000.000	Base		91.850211	89,454.16	90.802170	88,433.46	-1,020.70	0.01
3140XFU74	FNMA POOL FS0605 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
	1,076,784.650	Local		98.050908	1,055,797.13	90.505245	974,546.59	-81,250.54	0.06
Original Face:	1,100,000.000	Base		98.050908	1,055,797.13	90.505245	974,546.59	-81,250.54	0.06
3140XFUG4	FNMA POOL FS0582 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
	198,536.160	Local		98.379318	195,318.52	90.724776	180,121.49	-15,197.03	0.01
Original Face:	200,000.000	Base		98.379318	195,318.52	90.724776	180,121.49	-15,197.03	0.01
3140XFUH2	FNMA POOL FS0583 FN 02/52 FIXED VAR					2.500000	01 Feb 2052		
	98,187.050	Local		98.286719	96,504.83	90.539805	88,898.36	-7,606.47	0.01
Original Face:	100,000.000	Base		98.286719	96,504.83	90.539805	88,898.36	-7,606.47	0.01
3140XFY88	FNMA POOL FS0734 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
	294,727.370	Local		85.937499	253,281.33	87.355245	257,459.82	4,178.49	0.02
Original Face:	300,000.000	Base		85.937499	253,281.33	87.355245	257,459.82	4,178.49	0.02
3140XFZA2	FNMA POOL FS0736 FN 03/52 FIXED VAR					2.500000	01 Mar 2052		
	97,036.480	Local		92.254480	89,520.50	90.633554	87,947.61	-1,572.89	0.01
Original Face:	100,000.000	Base		92.254480	89,520.50	90.633554	87,947.61	-1,572.89	0.01
3140XG4L0	FNMA POOL FS1726 FN 09/41 FIXED VAR					2.000000	01 Sep 2041		
	98,163.510	Local		90.086428	88,432.00	89.651901	88,005.45	-426.55	0.01
Original Face:	100,000.000	Base		90.086428	88,432.00	89.651901	88,005.45	-426.55	0.01
3140XGDU0	FNMA POOL FS1014 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
	196,395.080	Local		93.640248	183,904.84	87.374513	171,599.24	-12,305.60	0.01
Original Face:	200,000.000	Base		93.640248	183,904.84	87.374513	171,599.24	-12,305.60	0.01
3140XGDV8	FNMA POOL FS1015 FN 02/52 FIXED VAR					2.000000	01 Feb 2052		
	783,565.190	Local		93.578195	733,246.16	87.374657	684,637.40	-48,608.76	0.04
Original Face:	800,000.000	Base		93.578195	733,246.16	87.374657	684,637.40	-48,608.76	0.04
3140XGFQ7	FNMA POOL FS1074 FN 03/52 FIXED VAR					3.000000	01 Mar 2052		
	2,259,891.270	Local		100.255947	2,265,675.40	94.342930	2,132,047.64	-133,627.76	0.13
Original Face:	2,300,000.000	Base		100.255947	2,265,675.40	94.342930	2,132,047.64	-133,627.76	0.13

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3140XGGA1	FNMA POOL FS1092 FN 04/52 FIXED VAR					3.500000	01 Apr 2052		
	887,084.650	Local	97.161499	861,904.74	96.880608	859,413.00	-2,491.74	0.05	
Original Face:	900,000.000	Base	97.161499	861,904.74	96.880608	859,413.00	-2,491.74	0.05	
3140XGGN3	FNMA POOL FS1104 FN 11/51 FIXED VAR					2.500000	01 Nov 2051		
	191,059.630	Local	96.091320	183,591.72	91.175781	174,200.11	-9,391.61	0.01	
Original Face:	200,000.000	Base	96.091320	183,591.72	91.175781	174,200.11	-9,391.61	0.01	
3140XGGR4	FNMA POOL FS1107 FN 12/51 FIXED VAR					2.500000	01 Dec 2051		
	385,428.740	Local	92.892450	358,034.20	90.864607	350,218.31	-7,815.89	0.02	
Original Face:	400,000.000	Base	92.892450	358,034.20	90.864607	350,218.31	-7,815.89	0.02	
3140XGGW3	FNMA POOL FS1112 FN 03/52 FIXED VAR					2.000000	01 Mar 2052		
	592,895.880	Local	94.043426	557,579.60	87.778623	520,435.84	-37,143.76	0.03	
Original Face:	600,000.000	Base	94.043426	557,579.60	87.778623	520,435.84	-37,143.76	0.03	
3140XGJ83	FNMA POOL FS1186 FN 01/50 FIXED VAR					3.500000	01 Jan 2050		
	287,461.630	Local	97.978812	281,651.49	97.336595	279,805.36	-1,846.13	0.02	
Original Face:	300,000.000	Base	97.978812	281,651.49	97.336595	279,805.36	-1,846.13	0.02	
3140XGKV0	FNMA POOL FS1207 FN 03/52 FIXED VAR					3.500000	01 Mar 2052		
	98,360.830	Local	96.943783	95,354.71	96.834241	95,246.96	-107.75	0.01	
Original Face:	100,000.000	Base	96.943783	95,354.71	96.834241	95,246.96	-107.75	0.01	
3140XGLW7	FNMA POOL FS1240 FN 12/51 FIXED VAR					3.500000	01 Dec 2051		
	193,956.470	Local	97.464921	189,039.52	96.880608	187,906.21	-1,133.31	0.01	
Original Face:	200,000.000	Base	97.464921	189,039.52	96.880608	187,906.21	-1,133.31	0.01	
3140XGLX5	FNMA POOL FS1241 FN 01/52 FIXED VAR					3.500000	01 Jan 2052		
	99,513.910	Local	97.371584	96,898.27	96.764636	96,294.27	-604.00	0.01	
Original Face:	100,000.000	Base	97.371584	96,898.27	96.764636	96,294.27	-604.00	0.01	
3140XGNF2	FNMA POOL FS1289 FN 03/52 FIXED VAR					3.000000	01 Mar 2052		
	492,508.600	Local	95.601058	470,843.43	94.907605	467,428.12	-3,415.31	0.03	
Original Face:	500,000.000	Base	95.601058	470,843.43	94.907605	467,428.12	-3,415.31	0.03	
3140XGRZ4	FNMA POOL FS1403 FN 01/45 FIXED VAR					3.000000	01 Jan 2045		
	192,053.430	Local	96.334801	185,014.29	95.734088	183,860.60	-1,153.69	0.01	
Original Face:	200,000.000	Base	96.334801	185,014.29	95.734088	183,860.60	-1,153.69	0.01	

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3140XGSP5	FNMA POOL FS1425 FN 05/52 FIXED VAR				3.500000	01 May 2052			
		0.000	Local	0.000000	-6.70	0.000000	0.00	6.70	0.00
			Base	0.000000	-6.70	0.000000	0.00	6.70	0.00
3140XGTL3	FNMA POOL FS1454 FN 04/52 FIXED VAR				3.500000	01 Apr 2052			
		297,048.770	Local	96.720168	287,306.07	96.733606	287,345.99	39.92	0.02
Original Face:		300,000.000	Base	96.720168	287,306.07	96.733606	287,345.99	39.92	0.02
3140XGTQ2	FNMA POOL FS1458 FN 03/50 FIXED VAR				3.500000	01 Mar 2050			
		95,141.300	Local	97.636705	92,892.83	97.965263	93,205.42	312.59	0.01
Original Face:		100,000.000	Base	97.636705	92,892.83	97.965263	93,205.42	312.59	0.01
3140XGTU3	FNMA POOL FS1462 FN 01/52 FIXED VAR				3.500000	01 Jan 2052			
		294,296.790	Local	97.457111	286,813.15	97.325425	286,425.60	-387.55	0.02
Original Face:		300,000.000	Base	97.457111	286,813.15	97.325425	286,425.60	-387.55	0.02
3140XGV97	FNMA POOL FS1539 FN 11/48 FIXED VAR				3.000000	01 Nov 2048			
		194,709.320	Local	96.409294	187,717.88	95.580179	186,103.52	-1,614.36	0.01
Original Face:		200,000.000	Base	96.409294	187,717.88	95.580179	186,103.52	-1,614.36	0.01
3140XGWC9	FNMA POOL FS1542 FN 04/42 FIXED VAR				3.000000	01 Apr 2042			
		197,255.390	Local	96.477541	190,307.15	94.839970	187,076.95	-3,230.20	0.01
Original Face:		200,000.000	Base	96.477541	190,307.15	94.839970	187,076.95	-3,230.20	0.01
3140XGWR6	FNMA POOL FS1555 FN 04/52 FIXED VAR				3.500000	01 Apr 2052			
		297,142.590	Local	97.005963	288,246.03	96.733531	287,436.52	-809.51	0.02
Original Face:		300,000.000	Base	97.005963	288,246.03	96.733531	287,436.52	-809.51	0.02
3140XGWS4	FNMA POOL FS1556 FN 05/52 FIXED VAR				3.500000	01 May 2052			
		1,292,781.040	Local	97.686397	1,262,871.22	97.089557	1,255,155.38	-7,715.84	0.08
Original Face:		1,300,000.000	Base	97.686397	1,262,871.22	97.089557	1,255,155.38	-7,715.84	0.07
3140XHCP0	FNMA POOL FS1877 FN 05/52 FIXED VAR				3.000000	01 May 2052			
		1,094,017.930	Local	95.078444	1,040,175.22	93.376118	1,021,551.47	-18,623.75	0.06
Original Face:		1,100,000.000	Base	95.078444	1,040,175.22	93.376118	1,021,551.47	-18,623.75	0.06
3140XHEL7	FNMA POOL FS1938 FN 02/52 FIXED VAR				2.500000	01 Feb 2052			
		792,934.960	Local	91.498536	725,523.88	90.566864	718,136.33	-7,387.55	0.04
Original Face:		800,000.000	Base	91.498536	725,523.88	90.566864	718,136.33	-7,387.55	0.04

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3140XHEY9	FNMA POOL FS1950 FN 05/52 FIXED VAR					4.000000	01 May 2052		
	198,019.260	Local	100.039001	198,096.49	99.034797	196,107.97	-1,988.52	0.01	
Original Face:	200,000.000	Base	100.039001	198,096.49	99.034797	196,107.97	-1,988.52	0.01	
3140XH92	FNMA POOL FS2023 FN 05/52 FIXED VAR					4.000000	01 May 2052		
	498,106.710	Local	101.435130	505,255.19	99.712381	496,674.06	-8,581.13	0.03	
Original Face:	500,000.000	Base	101.435130	505,255.19	99.712381	496,674.06	-8,581.13	0.03	
3140XHJF5	FNMA POOL FS2061 FN 06/52 FIXED VAR					4.000000	01 Jun 2052		
	697,892.360	Local	97.660156	681,562.77	99.246492	692,633.69	11,070.92	0.04	
Original Face:	700,000.000	Base	97.660156	681,562.77	99.246492	692,633.69	11,070.92	0.04	
3140XHJL2	FNMA POOL FS2066 FN 06/52 FIXED VAR					4.000000	01 Jun 2052		
	1,291,835.310	Local	98.562500	1,273,265.18	99.402126	1,284,111.76	10,846.58	0.08	
Original Face:	1,300,000.000	Base	98.562500	1,273,265.18	99.402126	1,284,111.76	10,846.58	0.08	
3140XHMW4	FNMA POOL FS2172 FN 06/52 FIXED VAR					4.500000	01 Jun 2052		
	200,000.000	Local	99.480470	198,960.94	100.697449	201,394.90	2,433.96	0.01	
Original Face:	200,000.000	Base	99.480470	198,960.94	100.697449	201,394.90	2,433.96	0.01	
3140XHNB9	FNMA POOL FS2185 FN 06/52 FIXED VAR					4.000000	01 Jun 2052		
	800,000.000	Local	97.656250	781,250.00	98.976587	791,812.70	10,562.70	0.05	
Original Face:	800,000.000	Base	97.656250	781,250.00	98.976587	791,812.70	10,562.70	0.05	
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR					6.000000	01 Nov 2035		
	14,513.080	Local	108.242082	15,709.26	108.674660	15,772.04	62.78	0.00	
Original Face:	500,000.000	Base	108.242082	15,709.26	108.674660	15,772.04	62.78	0.00	
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR					5.000000	01 Oct 2035		
	21,269.160	Local	104.520677	22,230.67	105.184387	22,371.84	141.17	0.00	
Original Face:	900,000.000	Base	104.520677	22,230.67	105.184387	22,371.84	141.17	0.00	
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR					6.000000	01 Aug 2037		
	32,020.030	Local	108.712828	34,809.88	109.144256	34,948.02	138.14	0.00	
Original Face:	600,000.000	Base	108.712828	34,809.88	109.144256	34,948.02	138.14	0.00	
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR					4.500000	01 Oct 2044		
	223,777.380	Local	107.231736	239,960.37	103.098145	230,710.33	-9,250.04	0.01	
Original Face:	1,200,000.000	Base	107.231736	239,960.37	103.098145	230,710.33	-9,250.04	0.01	

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31410LVU3	FNMA POOL 890827 FN 12/37 FIXED VAR				3.500000	01 Dec 2037		
		90,057.890	Local 107.880165	9,715.60	99.659822	89,751.53	-7,403.07	0.01
Original Face:		200,000.000	Base 107.880165	9,715.60	99.659822	89,751.53	-7,403.07	0.01
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR				3.000000	01 Sep 2047		
		1,432,423.810	Local 98.508201	1,411,054.92	94.876302	1,359,030.74	-52,024.18	0.08
Original Face:		3,200,000.000	Base 98.508201	1,411,054.92	94.876302	1,359,030.74	-52,024.18	0.08
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7				7.000000	01 Oct 2037		
		267.850	Local 109.688258	293.80	101.219451	271.12	-22.68	0.00
Original Face:		100,000.000	Base 109.688258	293.80	101.219451	271.12	-22.68	0.00
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7				7.000000	01 Dec 2037		
		1,269.190	Local 109.894500	1,394.77	102.418350	1,299.88	-94.89	0.00
Original Face:		100,000.000	Base 109.894500	1,394.77	102.418350	1,299.88	-94.89	0.00
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7				7.000000	01 Nov 2038		
		3,190.380	Local 110.119798	3,513.24	113.285995	3,614.25	101.01	0.00
Original Face:		500,000.000	Base 110.119798	3,513.24	113.285995	3,614.25	101.01	0.00
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5				5.000000	01 Apr 2038		
		20,104.290	Local 105.762700	21,262.84	105.407830	21,191.50	-71.34	0.00
Original Face:		1,300,984.000	Base 105.762700	21,262.84	105.407830	21,191.50	-71.34	0.00
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5				5.000000	01 May 2038		
		22,982.360	Local 105.437605	24,232.05	105.337928	24,209.14	-22.91	0.00
Original Face:		1,313,542.000	Base 105.437605	24,232.05	105.337928	24,209.14	-22.91	0.00
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6				6.000000	01 Apr 2033		
		7,307.640	Local 107.483675	7,854.52	108.755773	7,947.48	92.96	0.00
Original Face:		200,000.000	Base 107.483675	7,854.52	108.755773	7,947.48	92.96	0.00
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7				7.000000	01 Nov 2038		
		4,191.220	Local 109.963209	4,608.80	104.981380	4,400.00	-208.80	0.00
Original Face:		100,000.000	Base 109.963209	4,608.80	104.981380	4,400.00	-208.80	0.00
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR				5.500000	01 Aug 2038		
		11,552.590	Local 105.608612	12,200.53	107.510880	12,420.29	219.76	0.00
Original Face:		491,391.000	Base 105.608612	12,200.53	107.510880	12,420.29	219.76	0.00

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31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4				4.000000	01 Jun 2043		
		37,290.580	Local 102.472045	38,212.42	100.933065	37,638.53	-573.89	0.00
Original Face:		200,000.000	Base 102.472045	38,212.42	100.933065	37,638.53	-573.89	0.00
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5				4.500000	01 Jun 2031		
		13,684.230	Local 102.824127	14,070.69	101.857235	13,938.38	-132.31	0.00
Original Face:		200,000.000	Base 102.824127	14,070.69	101.857235	13,938.38	-132.31	0.00
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5				4.500000	01 Oct 2041		
		78,752.930	Local 104.549672	82,335.93	103.343281	81,385.86	-950.07	0.01
Original Face:		700,000.000	Base 104.549672	82,335.93	103.343281	81,385.86	-950.07	0.00
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5				4.500000	01 May 2031		
		40,481.110	Local 102.809310	41,618.35	101.856324	41,232.57	-385.78	0.00
Original Face:		600,000.000	Base 102.809310	41,618.35	101.856324	41,232.57	-385.78	0.00
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5				4.500000	01 Apr 2031		
		11,257.290	Local 102.794989	11,571.93	101.855873	11,466.21	-105.72	0.00
Original Face:		200,000.000	Base 102.794989	11,571.93	101.855873	11,466.21	-105.72	0.00
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5				4.500000	01 Dec 2043		
		46,479.100	Local 106.563681	49,529.84	102.809272	47,784.82	-1,745.02	0.00
Original Face:		200,000.000	Base 106.563681	49,529.84	102.809272	47,784.82	-1,745.02	0.00
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5				4.500000	01 Nov 2031		
		20,818.050	Local 103.715622	21,591.57	101.860787	21,205.43	-386.14	0.00
Original Face:		200,000.000	Base 103.715622	21,591.57	101.860787	21,205.43	-386.14	0.00
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5				4.500000	01 Dec 2031		
		20,699.900	Local 103.732917	21,472.61	101.861713	21,085.27	-387.34	0.00
Original Face:		200,000.000	Base 103.732917	21,472.61	101.861713	21,085.27	-387.34	0.00
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4				4.000000	01 Aug 2042		
		30,158.900	Local 105.288588	31,753.88	100.568577	30,330.38	-1,423.50	0.00
Original Face:		200,000.000	Base 105.288588	31,753.88	100.568577	30,330.38	-1,423.50	0.00
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5				4.500000	01 Sep 2042		
		12,259.770	Local 106.432421	13,048.37	102.799287	12,602.96	-445.41	0.00
Original Face:		100,000.000	Base 106.432421	13,048.37	102.799287	12,602.96	-445.41	0.00

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31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.000000	01 Nov 2042		
	68,662.540	Local		105.532769	72,461.48	100.568687	69,053.01	-3,408.47	0.00
Original Face:	400,000.000	Base		105.532769	72,461.48	100.568687	69,053.01	-3,408.47	0.00
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
	26,263.110	Local		102.330417	26,875.15	100.571250	26,413.14	-462.01	0.00
Original Face:	100,000.000	Base		102.330417	26,875.15	100.571250	26,413.14	-462.01	0.00
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.500000	01 Sep 2043		
	74,808.210	Local		106.559641	79,715.36	102.829343	76,924.79	-2,790.57	0.00
Original Face:	300,000.000	Base		106.559641	79,715.36	102.829343	76,924.79	-2,790.57	0.00
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
	44,854.430	Local		106.566642	47,799.86	103.557493	46,450.12	-1,349.74	0.00
Original Face:	200,000.000	Base		106.566642	47,799.86	103.557493	46,450.12	-1,349.74	0.00
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.500000	01 Nov 2043		
	43,927.150	Local		106.534273	46,797.47	102.799302	45,156.80	-1,640.67	0.00
Original Face:	200,000.000	Base		106.534273	46,797.47	102.799302	45,156.80	-1,640.67	0.00
31418B2M7	FNMA POOL MA2579 FN 04/36 FIXED 3					3.000000	01 Apr 2036		
	174,741.520	Local		105.283987	183,974.84	98.343618	171,847.13	-12,127.71	0.01
Original Face:	900,000.000	Base		105.283987	183,974.84	98.343618	171,847.13	-12,127.71	0.01
31418B6J0	FNMA POOL MA2672 FN 07/36 FIXED 3					3.000000	01 Jul 2036		
	550,477.340	Local		105.435012	580,395.85	98.343330	541,357.75	-39,038.10	0.03
Original Face:	2,400,000.000	Base		105.435012	580,395.85	98.343330	541,357.75	-39,038.10	0.03
31418BKY1	FNMA POOL MA2110 FN 12/34 FIXED 3.5					3.500000	01 Dec 2034		
	80,047.110	Local		107.345237	85,926.76	100.152064	80,168.83	-5,757.93	0.00
Original Face:	500,000.000	Base		107.345237	85,926.76	100.152064	80,168.83	-5,757.93	0.00
31418BLU8	FNMA POOL MA2138 FN 01/35 FIXED 3.5					3.500000	01 Jan 2035		
	50,243.120	Local		107.392395	53,957.29	100.152059	50,319.52	-3,637.77	0.00
Original Face:	300,000.000	Base		107.392395	53,957.29	100.152059	50,319.52	-3,637.77	0.00
31418BSJ6	FNMA POOL MA2320 FN 07/35 FIXED 3					3.000000	01 Jul 2035		
	21,555.410	Local		105.554847	22,752.78	98.343561	21,198.36	-1,554.42	0.00
Original Face:	100,000.000	Base		105.554847	22,752.78	98.343561	21,198.36	-1,554.42	0.00

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31418BYV2	FNMA POOL MA2523 FN 02/36 FIXED 3					3.000000	01 Feb 2036		
	230,070.410	Local		105.293158	242,248.40	98.344182	226,260.86	-15,987.54	0.01
Original Face:	1,100,000.000	Base		105.293158	242,248.40	98.344182	226,260.86	-15,987.54	0.01
31418C2M5	FNMA POOL MA3479 FN 09/48 FIXED 3					3.000000	01 Sep 2048		
	0.000	Local		0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
31418CAH7	FNMA POOL MA2707 FN 08/36 FIXED 3					3.000000	01 Aug 2036		
	310,056.320	Local		105.639927	327,543.27	98.343160	304,919.18	-22,624.09	0.02
Original Face:	1,300,000.000	Base		105.639927	327,543.27	98.343160	304,919.18	-22,624.09	0.02
31418CCK8	FNMA POOL MA2773 FN 10/36 FIXED 3					3.000000	01 Oct 2036		
	1,228,596.540	Local		105.644851	1,297,948.99	97.912413	1,202,948.52	-95,000.47	0.07
Original Face:	4,700,000.000	Base		105.644851	1,297,948.99	97.912413	1,202,948.52	-95,000.47	0.07
31418CEE0	FNMA POOL MA2832 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
	926,910.860	Local		105.481301	977,717.63	97.912720	907,563.64	-70,153.99	0.06
Original Face:	3,400,000.000	Base		105.481301	977,717.63	97.912720	907,563.64	-70,153.99	0.05
31418CMG6	FNMA POOL MA3058 FN 07/47 FIXED 4					4.000000	01 Jul 2047		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
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
31418DSJ2	FNMA POOL MA4120 FN 09/50 FIXED 2.5					2.500000	01 Sep 2050		
	184,091.670	Local		94.557418	174,072.33	90.420351	166,456.33	-7,616.00	0.01
Original Face:	300,000.000	Base		94.557418	174,072.33	90.420351	166,456.33	-7,616.00	0.01
31418DYB2	FNMA POOL MA4305 FN 04/51 FIXED 2					2.000000	01 Apr 2051		
	1,333,585.790	Local		93.698942	1,249,555.77	87.123178	1,161,862.32	-87,693.45	0.07
Original Face:	1,500,000.000	Base		93.698942	1,249,555.77	87.123178	1,161,862.32	-87,693.45	0.07

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31418DZ62	FNMA POOL MA4364 FN 06/41 FIXED 2					2.000000	01 Jun 2041		
	451,309.570	Local		90.723376	409,443.28	89.604892	404,395.45	-5,047.83	0.02
Original Face:	500,000.000	Base		90.723376	409,443.28	89.604892	404,395.45	-5,047.83	0.02
31418EDL1	FNMA POOL MA4606 FN 05/42 FIXED 2					2.000000	01 May 2042		
	395,141.860	Local		89.837753	354,986.57	89.292338	352,831.41	-2,155.16	0.02
Original Face:	400,000.000	Base		89.837753	354,986.57	89.292338	352,831.41	-2,155.16	0.02
31418EEE6	FNMA POOL MA4632 FN 06/42 FIXED 3					3.000000	01 Jun 2042		
	795,864.290	Local		96.025459	764,232.34	94.811616	754,571.79	-9,660.55	0.05
Original Face:	800,000.000	Base		96.025459	764,232.34	94.811616	754,571.79	-9,660.55	0.05
31418EER7	FNMA POOL MA4643 FN 05/42 FIXED 3					3.000000	01 May 2042		
	99,171.640	Local		95.667027	94,874.56	94.900661	94,114.54	-760.02	0.01
Original Face:	100,000.000	Base		95.667027	94,874.56	94.900661	94,114.54	-760.02	0.01
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR					7.000000	01 Feb 2039		
	29,260.820	Local		109.712202	32,102.69	109.869608	32,148.75	46.06	0.00
Original Face:	900,000.000	Base		109.712202	32,102.69	109.869608	32,148.75	46.06	0.00
31573CAB1	ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A2 144A					3.001000	25 Jan 2067		
	460,000.000	Local		99.997198	459,987.11	82.581200	379,873.52	-80,113.59	0.02
Original Face:	460,000.000	Base		99.997198	459,987.11	82.581200	379,873.52	-80,113.59	0.02
31774BAE4	FINCO I LLC 2020 TERM LOAN B						27 Jun 2025		
	178,132.960	Local		100.158516	178,415.33	95.000000	169,226.31	-9,189.02	0.01
		Base		100.158516	178,415.33	95.000000	169,226.31	-9,189.02	0.01
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875					6.875000	15 Oct 2027		
	450,000.000	Local		104.236804	469,065.62	89.500000	402,750.00	-66,315.62	0.02
		Base		104.236804	469,065.62	89.500000	402,750.00	-66,315.62	0.02
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 4.4					4.400000	15 Jul 2027		
	310,000.000	Local		100.156239	310,484.34	93.184033	288,870.50	-21,613.84	0.02
		Base		100.156239	310,484.34	93.184033	288,870.50	-21,613.84	0.02
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.35					5.350000	15 Jul 2047		
	200,000.000	Local		102.714275	205,428.55	84.439000	168,878.00	-36,550.55	0.01
		Base		102.714275	205,428.55	84.439000	168,878.00	-36,550.55	0.01

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337932AN7	FIRSTENERGY CORP SR UNSECURED 01/26 1.6					1.600000	15 Jan 2026		
	120,000.000	Local		100.090583	120,108.70	87.250000	104,700.00	-15,408.70	0.01
		Base		100.090583	120,108.70	87.250000	104,700.00	-15,408.70	0.01
33903RAY5	FLEETCOR TECHNOLOGS OPT CO LLC 2021 TERM LOAN B4						28 Apr 2028		
	277,202.070	Local		99.272354	275,185.02	96.035700	266,212.95	-8,972.07	0.02
		Base		99.272354	275,185.02	96.035700	266,212.95	-8,972.07	0.02
34416DAT5	FOCUS FINANCIAL PARTNERS LLC 2020 TERM LOAN						03 Jul 2024		
	300,557.340	Local		100.173088	301,077.57	95.550000	287,182.54	-13,895.03	0.02
		Base		100.173088	301,077.57	95.550000	287,182.54	-13,895.03	0.02
34528PAK2	FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A					4.060000	15 Nov 2030		
	420,000.000	Local		99.957812	419,822.81	99.298380	417,053.20	-2,769.61	0.03
	Original Face: 420,000.000	Base		99.957812	419,822.81	99.298380	417,053.20	-2,769.61	0.02
345370DA5	FORD MOTOR COMPANY SR UNSECURED 02/32 3.25					3.250000	12 Feb 2032		
	380,000.000	Local		99.773045	379,137.57	74.152500	281,779.50	-97,358.07	0.02
		Base		99.773045	379,137.57	74.152500	281,779.50	-97,358.07	0.02
345397A60	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125					5.125000	16 Jun 2025		
	400,000.000	Local		103.519783	414,079.13	95.950185	383,800.74	-30,278.39	0.02
		Base		103.519783	414,079.13	95.950185	383,800.74	-30,278.39	0.02
345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125					4.125000	17 Aug 2027		
	400,000.000	Local		99.231165	396,924.66	88.050000	352,200.00	-44,724.66	0.02
		Base		99.231165	396,924.66	88.050000	352,200.00	-44,724.66	0.02
345397B36	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4					4.000000	13 Nov 2030		
	460,000.000	Local		100.632133	462,907.81	81.025500	372,717.30	-90,190.51	0.02
		Base		100.632133	462,907.81	81.025500	372,717.30	-90,190.51	0.02
345397B51	FORD MOTOR CREDIT CO LLC SR UNSECURED 02/28 2.9					2.900000	16 Feb 2028		
	200,000.000	Local		100.000000	200,000.00	80.822990	161,645.98	-38,354.02	0.01
		Base		100.000000	200,000.00	80.822990	161,645.98	-38,354.02	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	77.500000	232,500.00	-67,500.00	0.01
		Base		100.000000	300,000.00	77.500000	232,500.00	-67,500.00	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	
345397C27	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/27 4.95				4.950000	28 May 2027			
		560,000.000	Local	99.987586	559,930.48	92.028375	515,358.90	-44,571.58	0.03
			Base	99.987586	559,930.48	92.028375	515,358.90	-44,571.58	0.03
345397ZR7	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/29 5.113				5.113000	03 May 2029			
		410,000.000	Local	105.608929	432,996.61	89.647400	367,554.34	-65,442.27	0.02
			Base	105.608929	432,996.61	89.647400	367,554.34	-65,442.27	0.02
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN					30 Nov 2023			
		487,103.420	Local	100.120350	487,689.65	98.593800	480,253.77	-7,435.88	0.03
			Base	100.120350	487,689.65	98.593800	480,253.77	-7,435.88	0.03
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476				5.476000	25 Jan 2039			
		790,000.000	Local	120.768987	954,075.00	97.447078	769,831.92	-184,243.08	0.05
			Base	120.768987	954,075.00	97.447078	769,831.92	-184,243.08	0.05
35564KDB2	FREDDIE MAC STACR STACR 2021 DNA2 M2 144A				2.348670	25 Aug 2033			
		690,000.000	Local	100.056183	690,387.66	94.529100	652,250.79	-38,136.87	0.04
		Original Face: 690,000.000	Base	100.056183	690,387.66	94.529100	652,250.79	-38,136.87	0.04
35564KKY4	FREDDIE MAC STACR STACR 2021 DNA6 M2 144A				2.425660	25 Oct 2041			
		480,000.000	Local	100.000000	480,000.00	91.290100	438,192.48	-41,807.52	0.03
		Original Face: 480,000.000	Base	100.000000	480,000.00	91.290100	438,192.48	-41,807.52	0.03
35564KPV5	FREDDIE MAC STACR STACR 2022 DNA1 M1B 144A				2.775660	25 Jan 2042			
		1,770,000.000	Local	100.000000	1,770,000.00	89.721330	1,588,067.54	-181,932.46	0.10
		Original Face: 1,770,000.000	Base	100.000000	1,770,000.00	89.721330	1,588,067.54	-181,932.46	0.09
35564KRE1	FREDDIE MAC STACR STACR 2022 DNA2 M1A 144A				2.225660	25 Feb 2042			
		687,189.440	Local	100.000000	687,189.44	97.703370	671,407.24	-15,782.20	0.04
		Original Face: 780,000.000	Base	100.000000	687,189.44	97.703370	671,407.24	-15,782.20	0.04
35565KAH1	FREDDIE MAC STACR STACR 2020 DNA2 M2 144A				3.473570	25 Feb 2050			
		471,440.340	Local	98.907355	466,289.17	99.015540	466,799.20	510.03	0.03
		Original Face: 930,000.000	Base	98.907355	466,289.17	99.015540	466,799.20	510.03	0.03
35566CAA3	FREDDIE MAC STACR STACR 2020 DNA6 M1 144A				1.825660	25 Dec 2050			
		1,537.550	Local	100.000000	1,537.55	99.800210	1,534.48	-3.07	0.00
		Original Face: 940,000.000	Base	100.000000	1,537.55	99.800210	1,534.48	-3.07	0.00

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35566CAH8	FREDDIE MAC STACR STACR 2020 DNA6 M2 144A				2.925660	25 Dec 2050			
		1,720,000.000	Local 100.235838	1,724,056.42	98.386990	1,692,256.23	-31,800.19		0.10
Original Face:		1,720,000.000	Base 100.235838	1,724,056.42	98.386990	1,692,256.23	-31,800.19		0.10
35671DBC8	FREEMPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.450000	15 Mar 2043			
		526,000.000	Local 99.774842	524,815.67	92.505000	486,576.30	-38,239.37		0.03
			Base 99.774842	524,815.67	92.505000	486,576.30	-38,239.37		0.03
35671DCH6	FREEMPORT MCMORAN INC COMPANY GUAR 08/30 4.625				4.625000	01 Aug 2030			
		120,000.000	Local 100.000000	120,000.00	92.778000	111,333.60	-8,666.40		0.01
			Base 100.000000	120,000.00	92.778000	111,333.60	-8,666.40		0.01
36168QAJ3	GFL ENVIRONMENTAL INC SR SECURED 144A 06/25 4.25				4.250000	01 Jun 2025			
		170,000.000	Local 100.000000	170,000.00	94.303500	160,315.95	-9,684.05		0.01
			Base 100.000000	170,000.00	94.303500	160,315.95	-9,684.05		0.01
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3				3.000000	15 Sep 2042			
		41,162.540	Local 100.135439	41,218.29	95.527652	39,321.61	-1,896.68		0.00
Original Face:		200,000.000	Base 100.135439	41,218.29	95.527652	39,321.61	-1,896.68		0.00
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3				3.000000	15 Sep 2042			
		92,172.230	Local 99.421897	91,639.38	95.836431	88,334.58	-3,304.80		0.01
Original Face:		800,000.000	Base 99.421897	91,639.38	95.836431	88,334.58	-3,304.80		0.01
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3				3.000000	15 Oct 2042			
		50,149.360	Local 101.930394	51,117.44	95.832997	48,059.63	-3,057.81		0.00
Original Face:		300,000.000	Base 101.930394	51,117.44	95.832997	48,059.63	-3,057.81		0.00
36178WDN6	GNMA POOL AB9109 GN 10/42 FIXED 3				3.000000	15 Oct 2042			
		49,339.460	Local 102.292465	50,470.55	95.898566	47,315.83	-3,154.72		0.00
Original Face:		300,000.000	Base 102.292465	50,470.55	95.898566	47,315.83	-3,154.72		0.00
36178WGQ6	GNMA POOL AB9207 GN 11/42 FIXED 3				3.000000	15 Nov 2042			
		42,527.070	Local 102.293716	43,502.52	95.898420	40,782.79	-2,719.73		0.00
Original Face:		300,000.000	Base 102.293716	43,502.52	95.898420	40,782.79	-2,719.73		0.00
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5				3.500000	20 Mar 2045			
		11,557.310	Local 101.629531	11,745.64	99.019977	11,444.05	-301.59		0.00
Original Face:		100,000.000	Base 101.629531	11,745.64	99.019977	11,444.05	-301.59		0.00

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36179R7J2	GNMA II POOL MA3597 G2 04/46 FIXED 3.5						3.500000	20 Apr 2046		
	8,137.920	Local		106.448331	8,662.68	98.741567		8,035.51	-627.17	0.00
Original Face:	50,000.010	Base		106.448331	8,662.68	98.741567		8,035.51	-627.17	0.00
36179RXC8	GNMA II POOL MA3375 G2 01/46 FIXED 3						3.000000	20 Jan 2046		
	35,952.580	Local		105.481248	37,923.23	96.004735		34,516.18	-3,407.05	0.00
Original Face:	200,000.000	Base		105.481248	37,923.23	96.004735		34,516.18	-3,407.05	0.00
36179S2N6	GNMA II POOL MA4381 G2 04/47 FIXED 3						3.000000	20 Apr 2047		
	23,938.790	Local		105.382812	25,227.37	96.008608		22,983.30	-2,244.07	0.00
Original Face:	100,000.000	Base		105.382812	25,227.37	96.008608		22,983.30	-2,244.07	0.00
36179S5L7	GNMA II POOL MA4451 G2 05/47 FIXED 3.5						3.500000	20 May 2047		
	0.000	Local		0.000000	0.01	0.000000		0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000		0.00	-0.01	0.00
36179SB89	GNMA II POOL MA3663 G2 05/46 FIXED 3.5						3.500000	20 May 2046		
	0.000	Local		0.000000	0.01	0.000000		0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000		0.00	-0.01	0.00
36179SGL5	GNMA II POOL MA3803 G2 07/46 FIXED 3.5						3.500000	20 Jul 2046		
	0.000	Local		0.000000	0.01	0.000000		0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000		0.00	-0.01	0.00
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3						3.000000	20 Aug 2046		
	213,088.480	Local		106.089780	226,065.10	96.000406		204,565.81	-21,499.29	0.01
Original Face:	1,100,000.000	Base		106.089780	226,065.10	96.000406		204,565.81	-21,499.29	0.01
36179SLS4	GNMA II POOL MA3937 G2 09/46 FIXED 3.5						3.500000	20 Sep 2046		
	0.000	Local		0.000000	0.01	0.000000		0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000		0.00	-0.01	0.00
36179SQV2	GNMA II POOL MA4068 G2 11/46 FIXED 3						3.000000	20 Nov 2046		
	63,589.240	Local		102.597845	65,241.19	95.997231		61,043.91	-4,197.28	0.00
Original Face:	300,000.000	Base		102.597845	65,241.19	95.997231		61,043.91	-4,197.28	0.00
36179SWW3	GNMA II POOL MA4261 G2 02/47 FIXED 3						3.000000	20 Feb 2047		
	48,047.810	Local		105.409862	50,647.13	96.006302		46,128.93	-4,518.20	0.00
Original Face:	200,000.000	Base		105.409862	50,647.13	96.006302		46,128.93	-4,518.20	0.00

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36179T4Q5	GNMA II POOL MA5331 G2 07/48 FIXED 4.5				4.500000	20 Jul 2048		
		45,572.340	Local 104.350380	47,554.91	102.378035	46,656.07	-898.84	0.00
Original Face:		400,000.000	Base 104.350380	47,554.91	102.378035	46,656.07	-898.84	0.00
36179T7L3	GNMA II POOL MA5399 G2 08/48 FIXED 4.5				4.500000	20 Aug 2048		
		99,742.590	Local 107.849455	107,571.84	101.855707	101,593.52	-5,978.32	0.01
Original Face:		800,000.000	Base 107.849455	107,571.84	101.855707	101,593.52	-5,978.32	0.01
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4				4.000000	20 Jun 2047		
		662,742.700	Local 107.025339	709,302.62	100.737716	667,631.86	-41,670.76	0.04
Original Face:		4,400,000.000	Base 107.025339	709,302.62	100.737716	667,631.86	-41,670.76	0.04
36179TCY9	GNMA II POOL MA4587 G2 07/47 FIXED 4				4.000000	20 Jul 2047		
		103,416.390	Local 107.794529	111,477.21	100.736995	104,178.56	-7,298.65	0.01
Original Face:		680,000.000	Base 107.794529	111,477.21	100.736995	104,178.56	-7,298.65	0.01
36179TE35	GNMA II POOL MA4654 G2 08/47 FIXED 4.5				4.500000	20 Aug 2047		
		133,249.400	Local 109.322466	145,671.53	103.852938	138,383.42	-7,288.11	0.01
Original Face:		1,000,000.000	Base 109.322466	145,671.53	103.852938	138,383.42	-7,288.11	0.01
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3				3.000000	20 Sep 2047		
		4,691.180	Local 97.971086	4,596.00	95.548772	4,482.36	-113.64	0.00
Original Face:		20,000.000	Base 97.971086	4,596.00	95.548772	4,482.36	-113.64	0.00
36179TG41	GNMA II POOL MA4719 G2 09/47 FIXED 3.5				3.500000	20 Sep 2047		
		889,658.020	Local 106.135284	944,241.07	98.959568	880,401.73	-63,839.34	0.05
Original Face:		4,800,000.000	Base 106.135284	944,241.07	98.959568	880,401.73	-63,839.34	0.05
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
		246,696.750	Local 103.143288	254,451.14	100.864293	248,828.93	-5,622.21	0.02
Original Face:		1,500,000.000	Base 103.143288	254,451.14	100.864293	248,828.93	-5,622.21	0.01
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3				3.000000	20 Nov 2047		
		8,591.360	Local 100.759950	8,656.65	95.470963	8,202.25	-454.40	0.00
Original Face:		40,000.000	Base 100.759950	8,656.65	95.470963	8,202.25	-454.40	0.00
36179TLS2	GNMA II POOL MA4837 G2 11/47 FIXED 3.5				3.500000	20 Nov 2047		
		19,692.230	Local 103.391947	20,360.18	98.473085	19,391.55	-968.63	0.00
Original Face:		100,000.000	Base 103.391947	20,360.18	98.473085	19,391.55	-968.63	0.00

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36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047		
	186,438.760	Local		103.608295	193,166.02	100.737009	187,812.83	-5,353.19	0.01
Original Face:	1,100,000.000	Base		103.608295	193,166.02	100.737009	187,812.83	-5,353.19	0.01
36179TNQ4	GNMA II POOL MA4899 G2 12/47 FIXED 3					3.000000	20 Dec 2047		
	23,979.900	Local		97.380681	23,351.79	95.317964	22,857.15	-494.64	0.00
Original Face:	106,490.000	Base		97.380681	23,351.79	95.317964	22,857.15	-494.64	0.00
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047		
	82,926.490	Local		102.872773	85,308.78	100.863589	83,642.63	-1,666.15	0.01
Original Face:	500,000.000	Base		102.872773	85,308.78	100.863589	83,642.63	-1,666.15	0.00
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		
	53,004.300	Local		97.378420	51,614.75	95.244617	50,483.74	-1,131.01	0.00
Original Face:	237,541.990	Base		97.378420	51,614.75	95.244617	50,483.74	-1,131.01	0.00
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4					4.000000	20 Feb 2048		
	62,374.370	Local		104.172371	64,976.86	101.033884	63,019.25	-1,957.61	0.00
Original Face:	400,000.000	Base		104.172371	64,976.86	101.033884	63,019.25	-1,957.61	0.00
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4					4.000000	20 Mar 2048		
	84,934.850	Local		103.782370	88,147.40	100.619201	85,460.77	-2,686.63	0.01
Original Face:	600,000.000	Base		103.782370	88,147.40	100.619201	85,460.77	-2,686.63	0.01
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4					4.000000	20 Apr 2048		
	50,302.420	Local		103.755505	52,191.53	100.854003	50,732.00	-1,459.53	0.00
Original Face:	400,000.000	Base		103.755505	52,191.53	100.854003	50,732.00	-1,459.53	0.00
36179TV77	GNMA II POOL MA5138 G2 04/48 FIXED 4.5					4.500000	20 Apr 2048		
	241,495.080	Local		108.325714	261,601.27	102.640960	247,872.87	-13,728.40	0.02
Original Face:	2,000,000.000	Base		108.325714	261,601.27	102.640960	247,872.87	-13,728.40	0.01

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36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5			4.500000	20 Jun 2048				
	102,464.700	Local	104.216935	106,785.57	102.414457	104,938.67	-1,846.90	0.01	
Original Face:	913,336.000	Base	104.216935	106,785.57	102.414457	104,938.67	-1,846.90	0.01	
36179UEA6	GNMA II POOL MA5529 G2 10/48 FIXED 4.5			4.500000	20 Oct 2048				
	155,682.810	Local	107.144681	166,805.85	102.600841	159,731.87	-7,073.98	0.01	
Original Face:	1,300,000.000	Base	107.144681	166,805.85	102.600841	159,731.87	-7,073.98	0.01	
36179UH54	GNMA II POOL MA5652 G2 12/48 FIXED 4.5			4.500000	20 Dec 2048				
	63,564.250	Local	106.967470	67,993.07	101.855707	64,743.82	-3,249.25	0.00	
Original Face:	600,000.000	Base	106.967470	67,993.07	101.855707	64,743.82	-3,249.25	0.00	
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5			4.500000	20 Jan 2049				
	188,844.280	Local	103.796027	196,012.86	102.379256	193,337.37	-2,675.49	0.01	
Original Face:	1,880,001.000	Base	103.796027	196,012.86	102.379256	193,337.37	-2,675.49	0.01	
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5			3.500000	20 Feb 2049				
	81,313.480	Local	103.111846	83,843.83	98.506549	80,099.10	-3,744.73	0.00	
Original Face:	500,000.000	Base	103.111846	83,843.83	98.506549	80,099.10	-3,744.73	0.00	
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5			4.500000	20 Mar 2049				
	23,799.280	Local	104.004239	24,752.26	101.855707	24,240.92	-511.34	0.00	
Original Face:	200,000.010	Base	104.004239	24,752.26	101.855707	24,240.92	-511.34	0.00	
36179UQ62	GNMA II POOL MA5877 G2 04/49 FIXED 4.5			4.500000	20 Apr 2049				
	41,659.290	Local	104.235670	43,423.84	102.186297	42,570.09	-853.75	0.00	
Original Face:	314,000.000	Base	104.235670	43,423.84	102.186297	42,570.09	-853.75	0.00	
36179VFR6	GNMA II POOL MA6476 G2 02/50 FIXED 4			4.000000	20 Feb 2050				
	513,877.250	Local	105.979292	544,603.47	100.421332	516,042.38	-28,561.09	0.03	
Original Face:	2,200,000.000	Base	105.979292	544,603.47	100.421332	516,042.38	-28,561.09	0.03	
36179VFS4	GNMA II POOL MA6477 G2 02/50 FIXED 4.5			4.500000	20 Feb 2050				
	99,678.960	Local	106.854746	106,511.70	102.411729	102,082.95	-4,428.75	0.01	
Original Face:	500,000.000	Base	106.854746	106,511.70	102.411729	102,082.95	-4,428.75	0.01	
36179VHV5	GNMA II POOL MA6544 G2 03/50 FIXED 4.5			4.500000	20 Mar 2050				
	65,580.320	Local	106.949585	70,137.88	101.920156	66,839.56	-3,298.32	0.00	
Original Face:	300,000.000	Base	106.949585	70,137.88	101.920156	66,839.56	-3,298.32	0.00	

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36179VKP4	GNMA II POOL MA6602 G2 04/50 FIXED 4.5				4.500000	20 Apr 2050		
		947,843.190	Local 107.206989	1,016,154.14	102.173181	968,441.54	-47,712.60	0.06
Original Face:		3,300,000.000	Base 107.206989	1,016,154.14	102.173181	968,441.54	-47,712.60	0.06
36179VQU7	GNMA II POOL MA6767 G2 07/50 FIXED 3.5				3.500000	20 Jul 2050		
		752,972.450	Local 105.934949	797,660.98	97.944768	737,497.12	-60,163.86	0.05
Original Face:		1,800,000.000	Base 105.934949	797,660.98	97.944768	737,497.12	-60,163.86	0.04
36179VT26	GNMA II POOL MA6869 G2 09/50 FIXED 4.5				4.500000	20 Sep 2050		
		1,573,891.930	Local 107.960181	1,699,176.58	102.175485	1,608,131.71	-91,044.87	0.10
Original Face:		4,100,000.000	Base 107.960181	1,699,176.58	102.175485	1,608,131.71	-91,044.87	0.10
36179VX47	GNMA II POOL MA6999 G2 11/50 FIXED 4.5				4.500000	20 Nov 2050		
		528,732.090	Local 106.504886	563,125.51	102.367243	541,248.46	-21,877.05	0.03
Original Face:		1,362,979.000	Base 106.504886	563,125.51	102.367243	541,248.46	-21,877.05	0.03
36179VZV5	GNMA II POOL MA7056 G2 12/50 FIXED 4.5				4.500000	20 Dec 2050		
		49,570.000	Local 106.505427	52,794.74	102.257411	50,689.00	-2,105.74	0.00
Original Face:		121,713.000	Base 106.505427	52,794.74	102.257411	50,689.00	-2,105.74	0.00
36179WJS8	GNMA II POOL MA7473 G2 07/51 FIXED 3				3.000000	20 Jul 2051		
		151,465.700	Local 105.061899	159,132.74	94.648169	143,359.51	-15,773.23	0.01
Original Face:		180,000.000	Base 105.061899	159,132.74	94.648169	143,359.51	-15,773.23	0.01
36179WNF1	GNMA II POOL MA7590 G2 09/51 FIXED 3				3.000000	20 Sep 2051		
		3,231,940.920	Local 97.747053	3,159,126.99	94.522995	3,054,927.35	-104,199.64	0.19
Original Face:		3,600,000.000	Base 97.747053	3,159,126.99	94.522995	3,054,927.35	-104,199.64	0.18
36179WR34	GNMA II POOL MA7706 G2 11/51 FIXED 3				3.000000	20 Nov 2051		
		1,713,189.600	Local 93.351563	1,599,289.27	94.578800	1,620,314.17	21,024.90	0.10
Original Face:		1,800,000.000	Base 93.351563	1,599,289.27	94.578800	1,620,314.17	21,024.90	0.10
36179WXL7	GNMA II POOL MA7883 G2 02/52 FIXED 3.5				3.500000	20 Feb 2052		
		3,352,283.010	Local 95.898471	3,214,788.15	97.471646	3,267,525.43	52,737.28	0.20
Original Face:		3,400,000.000	Base 95.898471	3,214,788.15	97.471646	3,267,525.43	52,737.28	0.19
3617B8HH4	GNMA II POOL BC4732 G2 10/47 FIXED 3.5				3.500000	20 Oct 2047		
		95,540.830	Local 103.512383	98,896.59	98.791788	94,386.49	-4,510.10	0.01
Original Face:		300,000.000	Base 103.512383	98,896.59	98.791788	94,386.49	-4,510.10	0.01

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3617BFM90	GNMA II POOL BD0384 G2 10/47 FIXED 3.5				3.500000	20 Oct 2047		
		93,634.850	Local 103.512357	96,923.64	98.938594	92,641.00	-4,282.64	0.01
Original Face:		300,000.000	Base 103.512357	96,923.64	98.938594	92,641.00	-4,282.64	0.01
3617JYLP6	GNMA II POOL BM7534 G2 02/50 FIXED 3.5				3.500000	20 Feb 2050		
		32,775.390	Local 105.024502	34,422.19	97.848136	32,070.11	-2,352.08	0.00
Original Face:		100,000.000	Base 105.024502	34,422.19	97.848136	32,070.11	-2,352.08	0.00
3617K1Y72	GNMA II POOL BM9734 G2 10/49 FIXED 4				4.000000	20 Oct 2049		
		39,911.720	Local 104.784560	41,821.32	101.672268	40,579.15	-1,242.17	0.00
Original Face:		100,000.000	Base 104.784560	41,821.32	101.672268	40,579.15	-1,242.17	0.00
3617MB4M8	GNMA II POOL BS1728 G2 01/50 FIXED 4				4.000000	20 Jan 2050		
		50,887.620	Local 105.514013	53,693.57	102.901005	52,363.87	-1,329.70	0.00
Original Face:		100,000.000	Base 105.514013	53,693.57	102.901005	52,363.87	-1,329.70	0.00
3617MB5B1	GNMA II POOL BS1742 G2 02/50 FIXED 4				4.000000	20 Feb 2050		
		44,483.900	Local 105.515366	46,937.35	102.446411	45,572.16	-1,365.19	0.00
Original Face:		100,000.000	Base 105.515366	46,937.35	102.446411	45,572.16	-1,365.19	0.00
3617MB5S4	GNMA II POOL BS1757 G2 03/50 FIXED 4				4.000000	20 Mar 2050		
		30,393.210	Local 106.613582	32,403.29	103.281485	31,390.56	-1,012.73	0.00
Original Face:		100,000.000	Base 106.613582	32,403.29	103.281485	31,390.56	-1,012.73	0.00
3617MCK99	GNMA II POOL BS8420 G2 04/50 FIXED 4				4.000000	20 Apr 2050		
		167,264.820	Local 106.614953	178,329.31	102.313020	171,133.69	-7,195.62	0.01
Original Face:		400,000.000	Base 106.614953	178,329.31	102.313020	171,133.69	-7,195.62	0.01
3617MKLU1	GNMA POOL BS8439 GN 05/50 FIXED 3.5				3.500000	15 May 2050		
		103,720.250	Local 106.201605	110,152.57	99.095910	102,782.53	-7,370.04	0.01
Original Face:		200,000.000	Base 106.201605	110,152.57	99.095910	102,782.53	-7,370.04	0.01
3617MN3V3	GNMA II POOL BT0812 G2 03/50 FIXED 3				3.000000	20 Mar 2050		
		398,729.250	Local 104.440775	416,435.92	93.566153	373,075.62	-43,360.30	0.02
Original Face:		1,300,000.000	Base 104.440775	416,435.92	93.566153	373,075.62	-43,360.30	0.02
3617WHHM0	GNMA II POOL CG3836 G2 09/47 FIXED 3				3.000000	20 Sep 2047		
		133,217.690	Local 104.926771	139,781.02	94.910489	126,437.56	-13,343.46	0.01
Original Face:		200,000.000	Base 104.926771	139,781.02	94.910489	126,437.56	-13,343.46	0.01

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3617X5VE7	GNMA II POOL CI1513 G2 03/52 FIXED 3					3.000000	20 Mar 2052		
	99,414.500	Local		98.517510	97,940.69	93.469791	92,922.53	-5,018.16	0.01
Original Face:	100,000.000	Base		98.517510	97,940.69	93.469791	92,922.53	-5,018.16	0.01
3617YDD41	GNMA II POOL CL5523 G2 04/52 FIXED 3					3.000000	20 Apr 2052		
	99,671.820	Local		93.393288	93,086.79	93.228537	92,922.58	-164.21	0.01
Original Face:	100,000.000	Base		93.393288	93,086.79	93.228537	92,922.58	-164.21	0.01
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375					5.375000	15 Apr 2026		
	30,000.000	Local		100.565733	30,169.72	97.862000	29,358.60	-811.12	0.00
		Base		100.565733	30,169.72	97.862000	29,358.60	-811.12	0.00
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5					6.500000	20 Oct 2037		
	24,510.690	Local		106.601936	26,128.87	110.851514	27,170.47	1,041.60	0.00
Original Face:	1,600,000.000	Base		106.601936	26,128.87	110.851514	27,170.47	1,041.60	0.00
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6					6.000000	20 Sep 2038		
	98,511.970	Local		107.309467	105,712.67	109.047389	107,424.73	1,712.06	0.01
Original Face:	7,900,000.000	Base		107.309467	105,712.67	109.047389	107,424.73	1,712.06	0.01
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5					4.500000	20 Jan 2040		
	16,655.010	Local		105.763491	17,614.92	104.627485	17,425.72	-189.20	0.00
Original Face:	300,000.000	Base		105.763491	17,614.92	104.627485	17,425.72	-189.20	0.00
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5					4.500000	20 May 2040		
	20,767.790	Local		105.803217	21,972.99	104.634111	21,730.19	-242.80	0.00
Original Face:	400,000.000	Base		105.803217	21,972.99	104.634111	21,730.19	-242.80	0.00
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6					6.000000	20 May 2040		
	6,495.500	Local		106.869371	6,941.70	109.521553	7,113.97	172.27	0.00
Original Face:	222,231.000	Base		106.869371	6,941.70	109.521553	7,113.97	172.27	0.00
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6					6.000000	20 Aug 2040		
	12,881.800	Local		106.722663	13,747.80	109.520457	14,108.21	360.41	0.00
Original Face:	302,944.000	Base		106.722663	13,747.80	109.520457	14,108.21	360.41	0.00
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5					5.000000	20 Sep 2040		
	11,537.930	Local		104.035039	12,003.49	106.349863	12,270.57	267.08	0.00
Original Face:	200,000.000	Base		104.035039	12,003.49	106.349863	12,270.57	267.08	0.00

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36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5				4.500000	20 Jan 2041		
		7,330.410	Local 103.694882	7,601.26	105.493978	7,733.14	131.88	0.00
Original Face:		100,000.000	Base 103.694882	7,601.26	105.493978	7,733.14	131.88	0.00
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6				6.000000	20 Jan 2041		
		11,058.170	Local 106.770650	11,806.88	108.222320	11,967.41	160.53	0.00
Original Face:		347,788.000	Base 106.770650	11,806.88	108.222320	11,967.41	160.53	0.00
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5				4.500000	20 Mar 2041		
		165,138.150	Local 103.765520	171,356.46	103.659877	171,182.00	-174.46	0.01
Original Face:		2,800,000.000	Base 103.765520	171,356.46	103.659877	171,182.00	-174.46	0.01
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6				6.000000	20 Feb 2041		
		20,050.620	Local 106.761736	21,406.39	108.314026	21,717.63	311.24	0.00
Original Face:		437,880.000	Base 106.761736	21,406.39	108.314026	21,717.63	311.24	0.00
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5				5.000000	15 Apr 2040		
		8,185.750	Local 102.681123	8,405.22	106.075953	8,683.11	277.89	0.00
Original Face:		100,000.000	Base 102.681123	8,405.22	106.075953	8,683.11	277.89	0.00
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5				5.000000	15 May 2040		
		15,508.650	Local 102.803016	15,943.36	106.018759	16,442.08	498.72	0.00
Original Face:		200,000.000	Base 102.803016	15,943.36	106.018759	16,442.08	498.72	0.00
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR				2.538000	20 Jul 2060		
		140,349.760	Local 103.937328	145,875.79	101.189080	142,018.63	-3,857.16	0.01
Original Face:		430,000.000	Base 103.937328	145,875.79	101.189080	142,018.63	-3,857.16	0.01
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR				2.431000	20 Nov 2060		
		82,902.210	Local 104.505103	86,637.04	101.218870	83,912.68	-2,724.36	0.01
Original Face:		500,000.000	Base 104.505103	86,637.04	101.218870	83,912.68	-2,724.36	0.01
3622A2R38	GNMA II POOL 784106 G2 01/46 FIXED 3.5				3.500000	20 Jan 2046		
		75,782.820	Local 106.236242	80,508.82	99.065180	75,074.39	-5,434.43	0.00
Original Face:		500,000.000	Base 106.236242	80,508.82	99.065180	75,074.39	-5,434.43	0.00
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5				3.500000	20 Apr 2048		
		517,846.700	Local 101.723381	526,771.17	98.933910	512,325.99	-14,445.18	0.03
Original Face:		1,100,000.000	Base 101.723381	526,771.17	98.933910	512,325.99	-14,445.18	0.03

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3622AAHA5	GNMA II POOL 784825 G2 10/49 FIXED 3.5						3.500000	20 Oct 2049		
		34,768.360	Local	102.474577	35,628.73	96.404372		33,518.22	-2,110.51	0.00
Original Face:		500,000.000	Base	102.474577	35,628.73	96.404372		33,518.22	-2,110.51	0.00
3622AAKL7	GNMA II POOL 784899 G2 02/48 FIXED 4						4.000000	20 Feb 2048		
		419,484.180	Local	106.985405	448,786.85	100.828376		422,959.09	-25,827.76	0.03
Original Face:		1,900,000.000	Base	106.985405	448,786.85	100.828376		422,959.09	-25,827.76	0.03
3622AAKS2	GNMA II POOL 784905 G2 01/50 FIXED 3						3.000000	20 Jan 2050		
		197,858.100	Local	103.023520	203,840.38	93.490185		184,977.90	-18,862.48	0.01
Original Face:		300,000.000	Base	103.023520	203,840.38	93.490185		184,977.90	-18,862.48	0.01
3622ABP55	GNMA II POOL 785944 G2 02/52 FIXED 3						3.000000	20 Feb 2052		
		296,192.660	Local	94.459508	279,782.13	93.918830		278,180.68	-1,601.45	0.02
Original Face:		300,000.000	Base	94.459508	279,782.13	93.918830		278,180.68	-1,601.45	0.02
3622ABU91	GNMA II POOL 786108 G2 03/52 FIXED 3.5						3.500000	20 Mar 2052		
		199,334.540	Local	96.793953	192,943.78	96.641588		192,640.06	-303.72	0.01
Original Face:		200,000.000	Base	96.793953	192,943.78	96.641588		192,640.06	-303.72	0.01
3622ABUA8	GNMA II POOL 786077 G2 03/52 FIXED 3						3.000000	20 Mar 2052		
		97,646.530	Local	94.210434	91,993.22	93.474528		91,274.63	-718.59	0.01
Original Face:		100,000.000	Base	94.210434	91,993.22	93.474528		91,274.63	-718.59	0.01
3622ABUF7	GNMA II POOL 786082 G2 11/51 FIXED 3						3.000000	20 Nov 2051		
		99,419.210	Local	94.490813	93,942.02	94.017361		93,471.32	-470.70	0.01
Original Face:		100,000.000	Base	94.490813	93,942.02	94.017361		93,471.32	-470.70	0.01
3622ABUU4	GNMA II POOL 786095 G2 04/52 FIXED 3						3.000000	20 Apr 2052		
		396,106.770	Local	93.712337	371,200.91	93.414929		370,022.86	-1,178.05	0.02
Original Face:		400,000.000	Base	93.712337	371,200.91	93.414929		370,022.86	-1,178.05	0.02
3622ABV33	GNMA II POOL 786134 G2 04/52 FIXED 3						3.000000	20 Apr 2052		
		598,963.150	Local	94.459387	565,776.92	93.845377		562,099.23	-3,677.69	0.03
Original Face:		600,000.000	Base	94.459387	565,776.92	93.845377		562,099.23	-3,677.69	0.03
3622ABYM8	GNMA II POOL 786216 G2 06/52 FIXED 3.5						3.500000	20 Jun 2052		
		200,000.000	Local	94.336975	188,673.95	97.351933		194,703.87	6,029.92	0.01
Original Face:		200,000.000	Base	94.336975	188,673.95	97.351933		194,703.87	6,029.92	0.01

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36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5				5.000000	20 Jul 2040		
		24,248.960	Local 104.430046	25,323.20	105.249641	25,521.94	198.74	0.00
Original Face:		500,000.000	Base 104.430046	25,323.20	105.249641	25,521.94	198.74	0.00
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5				4.500000	20 Jul 2041		
		25,476.280	Local 106.202004	27,056.32	104.629258	26,655.64	-400.68	0.00
Original Face:		400,000.000	Base 106.202004	27,056.32	104.629258	26,655.64	-400.68	0.00
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B				5.161000	10 Nov 2046		
		90,000.000	Local 102.306789	92,076.11	98.821580	88,939.42	-3,136.69	0.01
Original Face:		90,000.000	Base 102.306789	92,076.11	98.821580	88,939.42	-3,136.69	0.01
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA				1.117352	10 Feb 2048		
		2,819,895.680	Local 3.481247	98,167.52	2.000420	56,409.76	-41,757.76	0.00
Original Face:		4,130,000.000	Base 3.481247	98,167.52	2.000420	56,409.76	-41,757.76	0.00
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA				1.181595	10 Apr 2047		
		1,300,683.920	Local 7.219081	93,897.42	1.348750	17,542.97	-76,354.45	0.00
Original Face:		2,770,000.000	Base 7.219081	93,897.42	1.348750	17,542.97	-76,354.45	0.00
36255TAA0	GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A				3.124000	15 Sep 2031		
		797,061.500	Local 100.000000	797,061.50	88.177050	702,825.32	-94,236.18	0.04
Original Face:		860,000.000	Base 100.000000	797,061.50	88.177050	702,825.32	-94,236.18	0.04
36264FAB7	GSK CONSUMER HEALTHCARE COMPANY GUAR 144A 03/27 3.375				3.375000	24 Mar 2027		
		340,000.000	Local 99.791903	339,292.47	95.773887	325,631.22	-13,661.25	0.02
			Base 99.791903	339,292.47	95.773887	325,631.22	-13,661.25	0.02
36264FAC5	GSK CONSUMER HEALTHCARE COMPANY GUAR 144A 03/29 3.375				3.375000	24 Mar 2029		
		470,000.000	Local 99.297904	466,700.15	93.735038	440,554.68	-26,145.47	0.03
			Base 99.297904	466,700.15	93.735038	440,554.68	-26,145.47	0.03
36264FAD3	GSK CONSUMER HEALTHCARE COMPANY GUAR 144A 03/32 3.625				3.625000	24 Mar 2032		
		290,000.000	Local 99.853379	289,574.80	92.677122	268,763.65	-20,811.15	0.02
			Base 99.853379	289,574.80	92.677122	268,763.65	-20,811.15	0.02
36264YAA8	GS MORTGAGE SECURITIES TRUST GSMS 2021 ROSS A 144A				2.475000	15 May 2026		
		510,000.000	Local 100.000000	510,000.00	96.468910	491,991.44	-18,008.56	0.03
Original Face:		510,000.000	Base 100.000000	510,000.00	96.468910	491,991.44	-18,008.56	0.03

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
369550BG2	GENERAL DYNAMICS CORP COMPANY GUAR 05/25 3.5					3.500000	15 May 2025		
	50,000.000	Local	107.107960	53,553.98	99.624952	49,812.48	-3,741.50	0.00	
		Base	107.107960	53,553.98	99.624952	49,812.48	-3,741.50	0.00	
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25					4.250000	01 Apr 2040		
	20,000.000	Local	116.898000	23,379.60	96.040013	19,208.00	-4,171.60	0.00	
		Base	116.898000	23,379.60	96.040013	19,208.00	-4,171.60	0.00	
369550BJ6	GENERAL DYNAMICS CORP COMPANY GUAR 04/50 4.25					4.250000	01 Apr 2050		
	380,000.000	Local	128.447171	488,099.25	96.310888	365,981.37	-122,117.88	0.02	
		Base	128.447171	488,099.25	96.310888	365,981.37	-122,117.88	0.02	
369550BK3	GENERAL DYNAMICS CORP COMPANY GUAR 04/25 3.25					3.250000	01 Apr 2025		
	110,000.000	Local	106.349209	116,984.13	99.256208	109,181.83	-7,802.30	0.01	
		Base	106.349209	116,984.13	99.256208	109,181.83	-7,802.30	0.01	
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75					6.750000	15 Mar 2032		
	200,000.000	Local	111.051230	222,102.46	112.090304	224,180.61	2,078.15	0.01	
		Base	111.051230	222,102.46	112.090304	224,180.61	2,078.15	0.01	
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.250000	02 Oct 2043		
	50,000.000	Local	112.552260	56,276.13	95.538509	47,769.25	-8,506.88	0.00	
		Base	112.552260	56,276.13	95.538509	47,769.25	-8,506.88	0.00	
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.600000	01 Apr 2036		
	30,000.000	Local	116.962967	35,088.89	101.505630	30,451.69	-4,637.20	0.00	
		Base	116.962967	35,088.89	101.505630	30,451.69	-4,637.20	0.00	
37045VAP5	GENERAL MOTORS CO SR UNSECURED 04/38 5.15					5.150000	01 Apr 2038		
	30,000.000	Local	105.069700	31,520.91	87.537954	26,261.39	-5,259.52	0.00	
		Base	105.069700	31,520.91	87.537954	26,261.39	-5,259.52	0.00	
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95					5.950000	01 Apr 2049		
	140,000.000	Local	94.366579	132,113.21	93.356370	130,698.92	-1,414.29	0.01	
		Base	94.366579	132,113.21	93.356370	130,698.92	-1,414.29	0.01	
37045VAV2	GENERAL MOTORS CO SR UNSECURED 10/25 6.125					6.125000	01 Oct 2025		
	210,000.000	Local	99.935214	209,863.95	103.450536	217,246.13	7,382.18	0.01	
		Base	99.935214	209,863.95	103.450536	217,246.13	7,382.18	0.01	

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37045VAW0	GENERAL MOTORS CO SR UNSECURED 10/23 5.4					5.400000	02 Oct 2023		
	120,000.000	Local		99.959367	119,951.24	101.547960	121,857.55	1,906.31	0.01
		Base		99.959367	119,951.24	101.547960	121,857.55	1,906.31	0.01
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.450000	10 Apr 2022		
	0.000	Local		0.000000	-591.50	0.000000	0.00	591.50	0.00
		Base		0.000000	-591.50	0.000000	0.00	591.50	0.00
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35					4.350000	17 Jan 2027		
	40,000.000	Local		100.633325	40,253.33	96.059209	38,423.68	-1,829.65	0.00
		Base		100.633325	40,253.33	96.059209	38,423.68	-1,829.65	0.00
37045XDS2	GENERAL MOTORS FINL CO SR UNSECURED 01/32 3.1					3.100000	12 Jan 2032		
	120,000.000	Local		90.498767	108,598.52	80.599117	96,718.94	-11,879.58	0.01
		Base		90.498767	108,598.52	80.599117	96,718.94	-11,879.58	0.01
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.700000	01 Apr 2024		
	330,000.000	Local		100.591491	331,951.92	100.148208	330,489.09	-1,462.83	0.02
		Base		100.591491	331,951.92	100.148208	330,489.09	-1,462.83	0.02
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.750000	01 Mar 2046		
	160,000.000	Local		102.375338	163,800.54	96.513729	154,421.97	-9,378.57	0.01
		Base		102.375338	163,800.54	96.513729	154,421.97	-9,378.57	0.01
378272AF5	GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125					4.125000	30 May 2023		
	20,000.000	Local		100.455100	20,091.02	99.659000	19,931.80	-159.22	0.00
		Base		100.455100	20,091.02	99.659000	19,931.80	-159.22	0.00
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.000000	27 Mar 2027		
	1,140,000.000	Local		99.997895	1,139,976.00	96.423488	1,099,227.76	-40,748.24	0.07
		Base		99.997895	1,139,976.00	96.423488	1,099,227.76	-40,748.24	0.07
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125					4.125000	12 Mar 2024		
	440,000.000	Local		99.954443	439,799.55	99.569930	438,107.69	-1,691.86	0.03
		Base		99.954443	439,799.55	99.569930	438,107.69	-1,691.86	0.03
38017BAN6	GO DADDY OPER CO LLC TERM LOAN B 1						15 Feb 2024		
	254,610.980	Local		100.142916	254,974.86	96.392900	245,426.91	-9,547.95	0.02
		Base		100.142916	254,974.86	96.392900	245,426.91	-9,547.95	0.01

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38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.750000	01 Oct 2037		
	540,000.000	Local	119.159893	643,463.42	111.123186	600,065.20	-43,398.22	0.04	
		Base	119.159893	643,463.42	111.123186	600,065.20	-43,398.22	0.04	
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.250000	01 Feb 2041		
	320,000.000	Local	100.373428	321,194.97	111.267096	356,054.71	34,859.74	0.02	
		Base	100.373428	321,194.97	111.267096	356,054.71	34,859.74	0.02	
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4					4.000000	03 Mar 2024		
	1,040,000.000	Local	100.611895	1,046,363.71	100.383938	1,043,992.96	-2,370.75	0.06	
		Base	100.611895	1,046,363.71	100.383938	1,043,992.96	-2,370.75	0.06	
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2					3.200000	23 Feb 2023		
	180,000.000	Local	99.389433	178,900.98	100.041110	180,074.00	1,173.02	0.01	
		Base	99.389433	178,900.98	100.041110	180,074.00	1,173.02	0.01	
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR					3.814000	23 Apr 2029		
	2,500,000.000	Local	105.121680	2,628,041.99	94.440805	2,361,020.13	-267,021.86	0.15	
		Base	105.121680	2,628,041.99	94.440805	2,361,020.13	-267,021.86	0.14	
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	890,000.000	Local	106.736213	949,952.30	96.523715	859,061.06	-90,891.24	0.05	
		Base	106.736213	949,952.30	96.523715	859,061.06	-90,891.24	0.05	
38141GXJ8	GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 3.5					3.500000	01 Apr 2025		
	350,000.000	Local	103.580006	362,530.02	98.110053	343,385.19	-19,144.83	0.02	
		Base	103.580006	362,530.02	98.110053	343,385.19	-19,144.83	0.02	
38141GZR8	GOLDMAN SACHS GROUP INC SR UNSECURED 03/28 VAR					3.615000	15 Mar 2028		
	140,000.000	Local	100.412986	140,578.18	94.775113	132,685.16	-7,893.02	0.01	
		Base	100.412986	140,578.18	94.775113	132,685.16	-7,893.02	0.01	
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR					4.000000	29 Dec 2049		
	8,000.000	Local	80.480250	6,438.42	71.219094	5,697.53	-740.89	0.00	
		Base	80.480250	6,438.42	71.219094	5,697.53	-740.89	0.00	
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
	570,000.000	Local	99.622016	567,845.49	96.007908	547,245.08	-20,600.41	0.03	
		Base	99.622016	567,845.49	96.007908	547,245.08	-20,600.41	0.03	

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38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	1,140,000.000	Local		116.728489	1,330,704.78	95.360421	1,087,108.80	-243,595.98	0.07
		Base		116.728489	1,330,704.78	95.360421	1,087,108.80	-243,595.98	0.06
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS					5.054860	20 Jan 2040		
	3,800.070	Local		81.229293	3,086.77	2.505460	95.21	-2,991.56	0.00
Original Face:	258,000.000	Base		81.229293	3,086.77	2.505460	95.21	-2,991.56	0.00
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC					2.023000	20 May 2060		
	147,502.320	Local		101.987752	150,434.30	100.076060	147,614.51	-2,819.79	0.01
Original Face:	670,000.000	Base		101.987752	150,434.30	100.076060	147,614.51	-2,819.79	0.01
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF					1.133290	20 Oct 2060		
	394,587.200	Local		100.000000	394,587.20	98.981610	390,568.76	-4,018.44	0.02
Original Face:	1,150,000.000	Base		100.000000	394,587.20	98.981610	390,568.76	-4,018.44	0.02
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF					1.303290	20 Mar 2061		
	48,595.450	Local		99.990493	48,590.83	99.296200	48,253.44	-337.39	0.00
Original Face:	200,000.000	Base		99.990493	48,590.83	99.296200	48,253.44	-337.39	0.00
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN					5.090710	16 Apr 2042		
	741,239.330	Local		31.189621	231,189.74	15.619360	115,776.84	-115,412.90	0.01
Original Face:	4,700,000.000	Base		31.189621	231,189.74	15.619360	115,776.84	-115,412.90	0.01
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA					0.540380	20 Oct 2064		
	1,091,142.540	Local		100.028844	1,091,457.27	98.899110	1,079,130.26	-12,327.01	0.07
Original Face:	3,000,000.000	Base		100.028844	1,091,457.27	98.899110	1,079,130.26	-12,327.01	0.06
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS					4.884860	20 Apr 2040		
	14,113.320	Local		75.429098	10,645.55	13.324480	1,880.53	-8,765.02	0.00
Original Face:	300,000.000	Base		75.429098	10,645.55	13.324480	1,880.53	-8,765.02	0.00
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA					4.454860	20 Mar 2042		
	938,931.650	Local		26.057736	244,664.33	14.010990	131,553.62	-113,110.71	0.01
Original Face:	4,800,000.000	Base		26.057736	244,664.33	14.010990	131,553.62	-113,110.71	0.01
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.538390	16 Mar 2047		
	441,183.540	Local		42.862886	189,104.00	1.243750	5,487.22	-183,616.78	0.00
Original Face:	5,680,000.000	Base		42.862886	189,104.00	1.243750	5,487.22	-183,616.78	0.00

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	Units								
38378KYP8	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 107 AD					2.850810	16 Nov 2047		
	119,481.430	Local	102.578041	122,561.71	95.004140	113,512.31		-9,049.40	0.01
Original Face:	600,000.000	Base	102.578041	122,561.71	95.004140	113,512.31		-9,049.40	0.01
38378NWU3	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 AM					3.335000	16 Jun 2048		
	4,250.710	Local	102.458883	4,355.23	98.736900	4,197.02		-158.21	0.00
Original Face:	100,000.000	Base	102.458883	4,355.23	98.736900	4,197.02		-158.21	0.00
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.333700	16 Aug 2054		
	2,135,874.430	Local	15.690693	335,133.49	1.236530	26,410.73		-308,722.76	0.00
Original Face:	9,230,000.000	Base	15.690693	335,133.49	1.236530	26,410.73		-308,722.76	0.00
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.000000	20 Nov 2044		
	298,321.120	Local	144.077895	429,814.79	17.525090	52,281.04		-377,533.75	0.00
Original Face:	3,000,000.000	Base	144.077895	429,814.79	17.525090	52,281.04		-377,533.75	0.00
38380PXV1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 103 AD					1.450000	16 Jan 2063		
	1,060,667.970	Local	84.007467	891,040.30	83.984890	890,800.83		-239.47	0.05
Original Face:	1,700,000.000	Base	84.007467	891,040.30	83.984890	890,800.83		-239.47	0.05
38380QAW2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 FL					1.953290	20 May 2070		
	408,656.840	Local	103.178481	421,645.92	100.465850	410,560.57		-11,085.35	0.03
Original Face:	600,000.000	Base	103.178481	421,645.92	100.465850	410,560.57		-11,085.35	0.02
38380QBN1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H09 NF					2.053290	20 Apr 2070		
	268,437.240	Local	102.679766	275,630.73	100.939910	270,960.31		-4,670.42	0.02
Original Face:	400,000.000	Base	102.679766	275,630.73	100.939910	270,960.31		-4,670.42	0.02
38380QDH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 F					1.303290	20 Jul 2070		
	168,023.370	Local	100.135255	168,250.63	97.918560	164,526.06		-3,724.57	0.01
Original Face:	300,000.000	Base	100.135255	168,250.63	97.918560	164,526.06		-3,724.57	0.01
38380QGQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FA					1.253290	20 Jul 2070		
	1,040,116.050	Local	99.772550	1,037,750.31	97.593190	1,015,082.43		-22,667.88	0.06
Original Face:	1,500,000.000	Base	99.772550	1,037,750.31	97.593190	1,015,082.43		-22,667.88	0.06
38380QGU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H13 FC					1.253290	20 Jul 2070		
	2,061,952.450	Local	99.849511	2,058,849.44	97.805690	2,016,706.82		-42,142.62	0.12
Original Face:	3,500,000.000	Base	99.849511	2,058,849.44	97.805690	2,016,706.82		-42,142.62	0.12

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38380RET3	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 179 IO					1.007190	16 Sep 2062		
	9,256,499.390	Local		8.845359	818,770.57	7.635420	706,772.61	-111,997.96	0.04
Original Face:	10,350,000.000	Base		8.845359	818,770.57	7.635420	706,772.61	-111,997.96	0.04
38381EQD3	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 4 Z					1.900000	16 Mar 2064		
	201,588.360	Local		63.349208	127,704.63	61.076440	123,122.99	-4,581.64	0.01
Original Face:	200,000.000	Base		63.349208	127,704.63	61.076440	123,122.99	-4,581.64	0.01
38381ETU2	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 3 B					1.850000	16 Feb 2061		
	100,000.000	Local		70.602340	70,602.34	70.166300	70,166.30	-436.04	0.00
Original Face:	100,000.000	Base		70.602340	70,602.34	70.166300	70,166.30	-436.04	0.00
38381HCN9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 82 Z					2.000000	16 Feb 2064		
	400,666.670	Local		72.323116	289,774.62	71.011000	284,517.41	-5,257.21	0.02
Original Face:	400,000.000	Base		72.323116	289,774.62	71.011000	284,517.41	-5,257.21	0.02
38382EDP9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 MI					3.500000	20 Apr 2050		
	297,843.070	Local		14.393080	42,868.79	15.670990	46,674.96	3,806.17	0.00
Original Face:	400,000.000	Base		14.393080	42,868.79	15.670990	46,674.96	3,806.17	0.00
38382EDT1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 47 NI					3.500000	20 Apr 2050		
	78,873.810	Local		13.728866	10,828.48	16.724100	13,190.93	2,362.45	0.00
Original Face:	100,000.000	Base		13.728866	10,828.48	16.724100	13,190.93	2,362.45	0.00
38382HM98	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 NI					2.500000	20 Aug 2050		
	590,405.560	Local		11.375067	67,159.03	14.065140	83,041.37	15,882.34	0.01
Original Face:	700,000.000	Base		11.375067	67,159.03	14.065140	83,041.37	15,882.34	0.00
38382HS35	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 123 IL					2.500000	20 Aug 2050		
	173,682.330	Local		10.834004	18,816.75	13.768440	23,913.35	5,096.60	0.00
Original Face:	200,000.000	Base		10.834004	18,816.75	13.768440	23,913.35	5,096.60	0.00
38382HY87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 127 IN					2.500000	20 Aug 2050		
	253,413.580	Local		11.444568	29,002.09	14.030560	35,555.34	6,553.25	0.00
Original Face:	300,000.000	Base		11.444568	29,002.09	14.030560	35,555.34	6,553.25	0.00
38382JZK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 129 IE					2.500000	20 Sep 2050		
	261,808.980	Local		11.299395	29,582.83	14.135690	37,008.51	7,425.68	0.00
Original Face:	300,000.000	Base		11.299395	29,582.83	14.135690	37,008.51	7,425.68	0.00

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38382KG64	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 IH					2.500000	20 Oct 2050		
	178,334.550	Local		11.162778	19,907.09	14.115060	25,172.03	5,264.94	0.00
Original Face:	200,000.000	Base		11.162778	19,907.09	14.115060	25,172.03	5,264.94	0.00
38382KQ97	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 YI					2.500000	20 Oct 2050		
	795,712.170	Local		11.698342	93,085.13	14.396240	114,552.63	21,467.50	0.01
Original Face:	900,000.000	Base		11.698342	93,085.13	14.396240	114,552.63	21,467.50	0.01
38382KS87	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 160 VI					2.500000	20 Oct 2050		
	258,863.280	Local		11.700539	30,288.40	14.412160	37,307.79	7,019.39	0.00
Original Face:	300,000.000	Base		11.700539	30,288.40	14.412160	37,307.79	7,019.39	0.00
38382LXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 181 WI					2.000000	20 Dec 2050		
	1,860,146.690	Local		9.883173	183,841.52	11.393240	211,930.98	28,089.46	0.01
Original Face:	2,200,000.000	Base		9.883173	183,841.52	11.393240	211,930.98	28,089.46	0.01
38382NT31	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 29 TI					2.500000	20 Feb 2051		
	480,354.070	Local		17.512116	84,120.16	18.559680	89,152.18	5,032.02	0.01
Original Face:	500,000.000	Base		17.512116	84,120.16	18.559680	89,152.18	5,032.02	0.01
38382T4P6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 115 MI					2.500000	20 May 2051		
	184,784.770	Local		11.479036	21,211.51	11.439500	21,138.45	-73.06	0.00
Original Face:	200,000.000	Base		11.479036	21,211.51	11.439500	21,138.45	-73.06	0.00
38382UG39	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 96 VI					2.500000	20 Jun 2051		
	762,556.490	Local		15.046224	114,735.96	15.034590	114,647.24	-88.72	0.01
Original Face:	800,000.000	Base		15.046224	114,735.96	15.034590	114,647.24	-88.72	0.01
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B						15 Nov 2027		
	1,060,142.680	Local		99.901272	1,059,096.02	94.234400	999,019.09	-60,076.93	0.06
		Base		99.901272	1,059,096.02	94.234400	999,019.09	-60,076.93	0.06
40139LAG8	GUARDIAN LIFE GLOB FUND SECURED 144A 06/25 1.1					1.100000	23 Jun 2025		
	110,000.000	Local		99.944591	109,939.05	92.396266	101,635.89	-8,303.16	0.01
		Base		99.944591	109,939.05	92.396266	101,635.89	-8,303.16	0.01
404030AJ7	H+E EQUIPMENT SERVICES COMPANY GUAR 144A 12/28 3.875					3.875000	15 Dec 2028		
	60,000.000	Local		94.198367	56,519.02	80.875000	48,525.00	-7,994.02	0.00
		Base		94.198367	56,519.02	80.875000	48,525.00	-7,994.02	0.00

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404119BQ1	HCA INC COMPANY GUAR 04/25 5.25				5.250000	15 Apr 2025			
		180,000.000	Local	100.783183	181,409.73	100.241320	180,434.38	-975.35	0.01
			Base	100.783183	181,409.73	100.241320	180,434.38	-975.35	0.01
404119BR9	HCA INC COMPANY GUAR 02/25 5.375				5.375000	01 Feb 2025			
		100,000.000	Local	104.229710	104,229.71	100.028000	100,028.00	-4,201.71	0.01
			Base	104.229710	104,229.71	100.028000	100,028.00	-4,201.71	0.01
404119BT5	HCA INC COMPANY GUAR 06/26 5.25				5.250000	15 Jun 2026			
		30,000.000	Local	100.339867	30,101.96	100.067991	30,020.40	-81.56	0.00
			Base	100.339867	30,101.96	100.067991	30,020.40	-81.56	0.00
404119BU2	HCA INC COMPANY GUAR 02/27 4.5				4.500000	15 Feb 2027			
		20,000.000	Local	97.497050	19,499.41	96.270573	19,254.11	-245.30	0.00
			Base	97.497050	19,499.41	96.270573	19,254.11	-245.30	0.00
404119BV0	HCA INC COMPANY GUAR 06/47 5.5				5.500000	15 Jun 2047			
		40,000.000	Local	102.480075	40,992.03	91.132192	36,452.88	-4,539.15	0.00
			Base	102.480075	40,992.03	91.132192	36,452.88	-4,539.15	0.00
404119BW8	HCA INC COMPANY GUAR 02/29 5.875				5.875000	01 Feb 2029			
		220,000.000	Local	111.634386	245,595.65	100.076500	220,168.30	-25,427.35	0.01
			Base	111.634386	245,595.65	100.076500	220,168.30	-25,427.35	0.01
404119CA5	HCA INC COMPANY GUAR 09/30 3.5				3.500000	01 Sep 2030			
		460,000.000	Local	97.621133	449,057.21	85.089000	391,409.40	-57,647.81	0.02
			Base	97.621133	449,057.21	85.089000	391,409.40	-57,647.81	0.02
404121AH8	HCA INC COMPANY GUAR 09/26 5.375				5.375000	01 Sep 2026			
		60,000.000	Local	100.000000	60,000.00	99.158500	59,495.10	-504.90	0.00
			Base	100.000000	60,000.00	99.158500	59,495.10	-504.90	0.00
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625				5.625000	01 Sep 2028			
		60,000.000	Local	101.326017	60,795.61	98.369500	59,021.70	-1,773.91	0.00
			Base	101.326017	60,795.61	98.369500	59,021.70	-1,773.91	0.00
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25				4.250000	18 Aug 2025			
		340,000.000	Local	99.704362	338,994.83	98.575695	335,157.36	-3,837.47	0.02
			Base	99.704362	338,994.83	98.575695	335,157.36	-3,837.47	0.02

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404280CG2	HSBC HOLDINGS PLC SR UNSECURED 06/26 VAR				2.099000	04 Jun 2026			
		760,000.000	Local	100.000000	760,000.00	92.621008	703,919.66	-56,080.34	0.04
			Base	100.000000	760,000.00	92.621008	703,919.66	-56,080.34	0.04
404280CH0	HSBC HOLDINGS PLC SR UNSECURED 06/31 VAR				2.848000	04 Jun 2031			
		1,080,000.000	Local	102.205478	1,103,819.16	84.716821	914,941.67	-188,877.49	0.06
			Base	102.205478	1,103,819.16	84.716821	914,941.67	-188,877.49	0.05
404280DC0	HSBC HOLDINGS PLC SUBORDINATED 03/33 VAR				4.762000	29 Mar 2033			
		560,000.000	Local	100.340084	561,904.47	92.585975	518,481.46	-43,423.01	0.03
			Base	100.340084	561,904.47	92.585975	518,481.46	-43,423.01	0.03
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8				3.800000	15 Nov 2025			
		12,000.000	Local	100.251000	12,030.12	99.403476	11,928.42	-101.70	0.00
			Base	100.251000	12,030.12	99.403476	11,928.42	-101.70	0.00
410345AJ1	HANESBRANDS INC COMPANY GUAR 144A 05/24 4.625				4.625000	15 May 2024			
		20,000.000	Local	99.151050	19,830.21	97.891000	19,578.20	-252.01	0.00
			Base	99.151050	19,830.21	97.891000	19,578.20	-252.01	0.00
410345AL6	HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875				4.875000	15 May 2026			
		90,000.000	Local	98.043878	88,239.49	92.626000	83,363.40	-4,876.09	0.01
			Base	98.043878	88,239.49	92.626000	83,363.40	-4,876.09	0.00
41151PAP0	HARBOR FREIGHT TOOLS USA INC 2021 TERM LOAN B					19 Oct 2027			
		591,296.250	Local	99.577428	588,797.60	88.062500	520,710.26	-68,087.34	0.03
			Base	99.577428	588,797.60	88.062500	520,710.26	-68,087.34	0.03
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054				5.054000	27 Apr 2045			
		50,000.000	Local	102.170980	51,085.49	97.675605	48,837.80	-2,247.69	0.00
			Base	102.170980	51,085.49	97.675605	48,837.80	-2,247.69	0.00
41975AAE2	HAWAII HOTEL TRUST 2019 MAUI HHT 2019 MAUI C 144A				2.974000	15 May 2038			
		2,090,000.000	Local	100.000000	2,090,000.00	95.729420	2,000,744.88	-89,255.12	0.12
		Original Face:	2,090,000.000	Base	100.000000	2,090,000.00	95.729420	2,000,744.88	-89,255.12
41984LAA5	HAWAIIAN BRAND INTELLECT SR SECURED 144A 01/26 5.75				5.750000	20 Jan 2026			
		40,000.000	Local	100.000000	40,000.00	88.970000	35,588.00	-4,412.00	0.00
			Base	100.000000	40,000.00	88.970000	35,588.00	-4,412.00	0.00

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42307TAG3	KRAFT HEINZ FOODS CO COMPANY GUAR 03/32 6.75				6.750000	15 Mar 2032		
		10,000.000	Local 123.298700	12,329.87	111.928744	11,192.87	-1,137.00	0.00
			Base 123.298700	12,329.87	111.928744	11,192.87	-1,137.00	0.00
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125				7.125000	01 Aug 2039		
		10,000.000	Local 122.159900	12,215.99	112.457311	11,245.73	-970.26	0.00
			Base 122.159900	12,215.99	112.457311	11,245.73	-970.26	0.00
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
		80,000.000	Local 99.891000	79,912.80	92.684195	74,147.36	-5,765.44	0.00
			Base 99.891000	79,912.80	92.684195	74,147.36	-5,765.44	0.00
43133KAC9	HILDENE COMMUNITY FUNDING CLO HCOMF 2015 1A ARR 144A				2.600000	01 Nov 2035		
		1,010,000.000	Local 100.000000	1,010,000.00	87.000000	878,700.00	-131,300.00	0.05
Original Face:		1,010,000.000	Base 100.000000	1,010,000.00	87.000000	878,700.00	-131,300.00	0.05
432833AG6	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/25 5.375				5.375000	01 May 2025		
		230,000.000	Local 100.260252	230,598.58	98.000000	225,400.00	-5,198.58	0.01
			Base 100.260252	230,598.58	98.000000	225,400.00	-5,198.58	0.01
432833AH4	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/28 5.75				5.750000	01 May 2028		
		90,000.000	Local 100.165222	90,148.70	95.481000	85,932.90	-4,215.80	0.01
			Base 100.165222	90,148.70	95.481000	85,932.90	-4,215.80	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	79.500000	39,750.00	-10,250.00	0.00
			Base 100.000000	50,000.00	79.500000	39,750.00	-10,250.00	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	94.125000	122,362.50	-7,637.50	0.01
			Base 100.000000	130,000.00	94.125000	122,362.50	-7,637.50	0.01
43289DAH6	HILTON WORLDWIDE FINANCE LLC 2019 TERM LOAN B					22 Jun 2026		
		472,666.750	Local 100.429774	474,698.15	95.550000	451,633.08	-23,065.07	0.03
			Base 100.429774	474,698.15	95.550000	451,633.08	-23,065.07	0.03
437076BS0	HOME DEPOT INC SR UNSECURED 06/47 3.9				3.900000	15 Jun 2047		
		40,000.000	Local 108.932050	43,572.82	89.963334	35,985.33	-7,587.49	0.00
			Base 108.932050	43,572.82	89.963334	35,985.33	-7,587.49	0.00

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437076BW1	HOME DEPOT INC SR UNSECURED 12/28 3.9					3.900000	06 Dec 2028		
	30,000.000	Local		114.641567	34,392.47	100.145167	30,043.55	-4,348.92	0.00
		Base		114.641567	34,392.47	100.145167	30,043.55	-4,348.92	0.00
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
	180,000.000	Local		104.262878	187,673.18	94.548823	170,187.88	-17,485.30	0.01
		Base		104.262878	187,673.18	94.548823	170,187.88	-17,485.30	0.01
437076CB6	HOME DEPOT INC SR UNSECURED 04/30 2.7					2.700000	15 Apr 2030		
	200,000.000	Local		99.553450	199,106.90	90.929660	181,859.32	-17,247.58	0.01
		Base		99.553450	199,106.90	90.929660	181,859.32	-17,247.58	0.01
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3					3.300000	15 Apr 2040		
	230,000.000	Local		101.925604	234,428.89	85.305646	196,202.99	-38,225.90	0.01
		Base		101.925604	234,428.89	85.305646	196,202.99	-38,225.90	0.01
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35					3.350000	15 Apr 2050		
	760,000.000	Local		107.323978	815,662.23	81.699134	620,913.42	-194,748.81	0.04
		Base		107.323978	815,662.23	81.699134	620,913.42	-194,748.81	0.04
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
	200,000.000	Local		99.993995	199,987.99	94.209552	188,419.10	-11,568.89	0.01
		Base		99.993995	199,987.99	94.209552	188,419.10	-11,568.89	0.01
443628AH5	HUBBAY MINERALS INC COMPANY GUAR 144A 04/29 6.125					6.125000	01 Apr 2029		
	20,000.000	Local		103.852300	20,770.46	81.104497	16,220.90	-4,549.56	0.00
		Base		103.852300	20,770.46	81.104497	16,220.90	-4,549.56	0.00
44413EAF5	HUDSON RIVER TRADING LLC 2021 TERM LOAN						20 Mar 2028		
	96,100.000	Local		98.776566	94,924.28	93.000000	89,373.00	-5,551.28	0.01
		Base		98.776566	94,924.28	93.000000	89,373.00	-5,551.28	0.01
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625000	01 Dec 2042		
	50,000.000	Local		101.324680	50,662.34	93.308906	46,654.45	-4,007.89	0.00
		Base		101.324680	50,662.34	93.308906	46,654.45	-4,007.89	0.00
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	40,000.000	Local		104.391425	41,756.57	97.696297	39,078.52	-2,678.05	0.00
		Base		104.391425	41,756.57	97.696297	39,078.52	-2,678.05	0.00

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95				3.950000	15 Mar 2027		
		220,000.000	Local 100.907336	221,996.14	98.219916	216,083.82	-5,912.32	0.01
			Base 100.907336	221,996.14	98.219916	216,083.82	-5,912.32	0.01
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8				4.800000	15 Mar 2047		
		10,000.000	Local 103.079000	10,307.90	96.716562	9,671.66	-636.24	0.00
			Base 103.079000	10,307.90	96.716562	9,671.66	-636.24	0.00
444859BM3	HUMANA INC SR UNSECURED 04/25 4.5				4.500000	01 Apr 2025		
		50,000.000	Local 106.939720	53,469.86	100.842352	50,421.18	-3,048.68	0.00
			Base 106.939720	53,469.86	100.842352	50,421.18	-3,048.68	0.00
444859BR2	HUMANA INC SR UNSECURED 02/32 2.15				2.150000	03 Feb 2032		
		110,000.000	Local 88.864355	97,750.79	81.212735	89,334.01	-8,416.78	0.01
			Base 88.864355	97,750.79	81.212735	89,334.01	-8,416.78	0.01
45174UAF5	IHEARTCOMMUNICATIONS INC 2020 TERM LOAN					01 May 2026		
		143,078.410	Local 100.000000	143,078.41	92.625000	132,526.38	-10,552.03	0.01
			Base 100.000000	143,078.41	92.625000	132,526.38	-10,552.03	0.01
455780BY1	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/47 5.25				5.250000	08 Jan 2047		
		200,000.000	Local 100.930580	201,861.16	97.195879	194,391.76	-7,469.40	0.01
			Base 100.930580	201,861.16	97.195879	194,391.76	-7,469.40	0.01
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35				4.350000	11 Jan 2048		
		590,000.000	Local 95.369407	562,679.50	87.592864	516,797.90	-45,881.60	0.03
			Base 95.369407	562,679.50	87.592864	516,797.90	-45,881.60	0.03
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7				3.700000	29 Jul 2025		
		100,000.000	Local 100.635960	100,635.96	100.721018	100,721.02	85.06	0.01
			Base 100.635960	100,635.96	100.721018	100,721.02	85.06	0.01
458140BM1	INTEL CORP SR UNSECURED 03/50 4.75				4.750000	25 Mar 2050		
		250,000.000	Local 109.678912	274,197.28	98.818460	247,046.15	-27,151.13	0.02
			Base 109.678912	274,197.28	98.818460	247,046.15	-27,151.13	0.01
458140BT6	INTEL CORP SR UNSECURED 08/28 1.6				1.600000	12 Aug 2028		
		290,000.000	Local 99.820510	289,479.48	87.642053	254,161.95	-35,317.53	0.02
			Base 99.820510	289,479.48	87.642053	254,161.95	-35,317.53	0.02

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STATE STREET

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458140BW9	INTEL CORP SR UNSECURED 08/51 3.05					3.050000	12 Aug 2051		
	140,000.000	Local	99.674071	139,543.70	74.958515	104,941.92	-34,601.78	0.01	
		Base	99.674071	139,543.70	74.958515	104,941.92	-34,601.78	0.01	
45866FAW4	INTERCONTINENTALEXCHANGE SR UNSECURED 03/33 4.6					4.600000	15 Mar 2033		
	400,000.000	Local	101.873195	407,492.78	99.655220	398,620.88	-8,871.90	0.02	
		Base	101.873195	407,492.78	99.655220	398,620.88	-8,871.90	0.02	
45866FAX2	INTERCONTINENTALEXCHANGE SR UNSECURED 06/52 4.95					4.950000	15 Jun 2052		
	20,000.000	Local	102.970800	20,594.16	98.716980	19,743.40	-850.76	0.00	
		Base	102.970800	20,594.16	98.716980	19,743.40	-850.76	0.00	
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
	640,000.000	Local	99.850128	639,040.82	99.278483	635,382.29	-3,658.53	0.04	
		Base	99.850128	639,040.82	99.278483	635,382.29	-3,658.53	0.04	
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017000	26 Jun 2024		
	900,000.000	Local	99.915260	899,237.34	95.491501	859,423.51	-39,813.83	0.05	
		Base	99.915260	899,237.34	95.491501	859,423.51	-39,813.83	0.05	
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		
	350,000.000	Local	96.641349	338,244.72	95.371135	333,798.97	-4,445.75	0.02	
		Base	96.641349	338,244.72	95.371135	333,798.97	-4,445.75	0.02	
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125					3.125000	14 Jul 2022		
	200,000.000	Local	99.998780	199,997.56	100.003973	200,007.95	10.39	0.01	
		Base	99.998780	199,997.56	100.003973	200,007.95	10.39	0.01	
46115HBC0	INTESA SANPAOLO SPA SR UNSECURED 144A 01/23 3.375					3.375000	12 Jan 2023		
	200,000.000	Local	99.970280	199,940.56	99.566347	199,132.69	-807.87	0.01	
		Base	99.970280	199,940.56	99.566347	199,132.69	-807.87	0.01	
46124CAJ6	ALTERRA MOUNTAIN COMPANY 2021 SERIES B2 CONSENTING TL						17 Aug 2028		
	232,184.850	Local	99.804122	231,730.05	95.187500	221,010.95	-10,719.10	0.01	
		Base	99.804122	231,730.05	95.187500	221,010.95	-10,719.10	0.01	
46513JB34	STATE OF ISRAEL SR UNSECURED 07/30 2.75					2.750000	03 Jul 2030		
	590,000.000	Local	102.128295	602,556.94	92.722800	547,064.52	-55,492.42	0.03	
		Base	102.128295	602,556.94	92.722800	547,064.52	-55,492.42	0.03	

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STATE STREET

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46513JXN6	STATE OF ISRAEL SR UNSECURED 01/50 3.375				3.375000	15 Jan 2050			
		210,000.000	Local	108.950748	228,796.57	80.654600	169,374.66	-59,421.91	0.01
			Base	108.950748	228,796.57	80.654600	169,374.66	-59,421.91	0.01
46590RAL3	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP3 C				3.572684	15 Aug 2049			
		1,030,000.000	Local	90.672042	933,922.03	89.431410	921,143.52	-12,778.51	0.06
		Original Face: 1,030,000.000	Base	90.672042	933,922.03	89.431410	921,143.52	-12,778.51	0.05
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.950000	01 Jun 2045			
		450,000.000	Local	100.770424	453,466.91	95.911719	431,602.74	-21,864.17	0.03
			Base	100.770424	453,466.91	95.911719	431,602.74	-21,864.17	0.03
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25				4.250000	01 Oct 2027			
		200,000.000	Local	102.956470	205,912.94	99.215212	198,430.42	-7,482.52	0.01
			Base	102.956470	205,912.94	99.215212	198,430.42	-7,482.52	0.01
46626LEP1	JP MORGAN MORTGAGE ACQUISITION JPMAC 2005 OPT2 M4				2.553570	25 Dec 2035			
		1,330,000.000	Local	100.071892	1,330,956.16	98.242530	1,306,625.65	-24,330.51	0.08
		Original Face: 1,330,000.000	Base	100.071892	1,330,956.16	98.242530	1,306,625.65	-24,330.51	0.08
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS				3.996500	15 Aug 2047			
		250,000.000	Local	102.279148	255,697.87	98.807390	247,018.48	-8,679.39	0.02
		Original Face: 250,000.000	Base	102.279148	255,697.87	98.807390	247,018.48	-8,679.39	0.01
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A				5.074000	15 May 2028			
		229,840.930	Local	99.087817	227,744.36	92.000000	211,453.66	-16,290.70	0.01
		Original Face: 400,000.000	Base	99.087817	227,744.36	92.000000	211,453.66	-16,290.70	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	93.686636	899,391.71	-60,608.29	0.06
			Base	100.000000	960,000.00	93.686636	899,391.71	-60,608.29	0.05
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR				4.203000	23 Jul 2029			
		260,000.000	Local	100.000000	260,000.00	96.616551	251,203.03	-8,796.97	0.02
			Base	100.000000	260,000.00	96.616551	251,203.03	-8,796.97	0.01
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR				4.452000	05 Dec 2029			
		620,000.000	Local	108.705124	673,971.77	97.568187	604,922.76	-69,049.01	0.04
			Base	108.705124	673,971.77	97.568187	604,922.76	-69,049.01	0.04

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46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR				4.023000	05 Dec 2024			
		580,000.000	Local	100.000000	580,000.00	99.717891	578,363.77	-1,636.23	0.04
			Base	100.000000	580,000.00	99.717891	578,363.77	-1,636.23	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	93.590783	486,672.07	-33,327.93	0.03
			Base	100.000000	520,000.00	93.590783	486,672.07	-33,327.93	0.03
46647PBL9	JPMORGAN CHASE + CO SR UNSECURED 04/31 VAR				2.522000	22 Apr 2031			
		1,040,000.000	Local	104.278794	1,084,499.46	85.378410	887,935.46	-196,564.00	0.05
			Base	104.278794	1,084,499.46	85.378410	887,935.46	-196,564.00	0.05
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR				3.109000	22 Apr 2051			
		880,000.000	Local	108.049775	950,838.02	73.800891	649,447.84	-301,390.18	0.04
			Base	108.049775	950,838.02	73.800891	649,447.84	-301,390.18	0.04
46647PBQ8	JPMORGAN CHASE + CO SR UNSECURED 06/24 VAR				1.514000	01 Jun 2024			
		860,000.000	Local	100.000000	860,000.00	97.508744	838,575.20	-21,424.80	0.05
			Base	100.000000	860,000.00	97.508744	838,575.20	-21,424.80	0.05
46647PCR5	JPMORGAN CHASE + CO SR UNSECURED 11/32 VAR				2.545000	08 Nov 2032			
		480,000.000	Local	91.767146	440,482.30	83.014767	398,470.88	-42,011.42	0.02
			Base	91.767146	440,482.30	83.014767	398,470.88	-42,011.42	0.02
46649KAA3	JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A				3.500000	25 Oct 2048			
		62,598.840	Local	98.309266	61,540.46	94.312150	59,038.31	-2,502.15	0.00
		Original Face: 532,000.000	Base	98.309266	61,540.46	94.312150	59,038.31	-2,502.15	0.00
46649TAA4	JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A				3.500000	25 Sep 2048			
		206,281.410	Local	98.763199	203,730.12	94.087970	194,085.99	-9,644.13	0.01
		Original Face: 1,700,000.000	Base	98.763199	203,730.12	94.087970	194,085.99	-9,644.13	0.01
47077DAG5	JANE STREET GROUP LLC 2021 TERM LOAN					26 Jan 2028			
		222,569.560	Local	99.897924	222,342.37	95.750000	213,110.35	-9,232.02	0.01
			Base	99.897924	222,342.37	95.750000	213,110.35	-9,232.02	0.01
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625				3.625000	03 Mar 2037			
		610,000.000	Local	115.155062	702,445.88	95.124985	580,262.41	-122,183.47	0.04
			Base	115.155062	702,445.88	95.124985	580,262.41	-122,183.47	0.03

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478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
	240,000.000	Local	99.930717	239,833.72	92.241174	221,378.82	-18,454.90	0.01	
		Base	99.930717	239,833.72	92.241174	221,378.82	-18,454.90	0.01	
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
	480,000.000	Local	99.949410	479,757.17	88.315984	423,916.72	-55,840.45	0.03	
		Base	99.949410	479,757.17	88.315984	423,916.72	-55,840.45	0.03	
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
	50,000.000	Local	101.569260	50,784.63	100.241725	50,120.86	-663.77	0.00	
		Base	101.569260	50,784.63	100.241725	50,120.86	-663.77	0.00	
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		
	600,000.000	Local	111.407385	668,444.31	88.106777	528,640.66	-139,803.65	0.03	
		Base	111.407385	668,444.31	88.106777	528,640.66	-139,803.65	0.03	
491798AG9	REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25					7.250000	28 Feb 2028		
	400,000.000	Local	103.989293	415,957.17	72.034000	288,136.00	-127,821.17	0.02	
		Base	103.989293	415,957.17	72.034000	288,136.00	-127,821.17	0.02	
491798AL8	REPUBLIC OF KENYA SR UNSECURED 144A 01/34 6.3					6.300000	23 Jan 2034		
	680,000.000	Local	99.991450	679,941.86	62.114000	422,375.20	-257,566.66	0.03	
	Original Face: 680,000.000	Base	99.991450	679,941.86	62.114000	422,375.20	-257,566.66	0.03	
494550BU9	KINDER MORGAN ENER PART COMPANY GUAR 03/44 5.5					5.500000	01 Mar 2044		
	20,000.000	Local	112.933000	22,586.60	94.110839	18,822.17	-3,764.43	0.00	
		Base	112.933000	22,586.60	94.110839	18,822.17	-3,764.43	0.00	
494550BW5	KINDER MORGAN ENER PART COMPANY GUAR 09/44 5.4					5.400000	01 Sep 2044		
	10,000.000	Local	117.127600	11,712.76	92.567587	9,256.76	-2,456.00	0.00	
		Base	117.127600	11,712.76	92.567587	9,256.76	-2,456.00	0.00	
49456BAF8	KINDER MORGAN INC COMPANY GUAR 06/25 4.3					4.300000	01 Jun 2025		
	160,000.000	Local	104.378731	167,005.97	99.575438	159,320.70	-7,685.27	0.01	
		Base	104.378731	167,005.97	99.575438	159,320.70	-7,685.27	0.01	
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55					5.550000	01 Jun 2045		
	130,000.000	Local	116.451377	151,386.79	94.573513	122,945.57	-28,441.22	0.01	
		Base	116.451377	151,386.79	94.573513	122,945.57	-28,441.22	0.01	

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49456BAJO	KINDER MORGAN INC COMPANY GUAR 02/46 5.05				5.050000	15 Feb 2046			
		80,000.000	Local	109.182850	87,346.28	89.966677	71,973.34	-15,372.94	0.00
			Base	109.182850	87,346.28	89.966677	71,973.34	-15,372.94	0.00
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2				5.200000	01 Mar 2048			
		210,000.000	Local	113.748257	238,871.34	91.871329	192,929.79	-45,941.55	0.01
			Base	113.748257	238,871.34	91.871329	192,929.79	-45,941.55	0.01
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5				5.000000	04 Jun 2042			
		90,000.000	Local	106.518211	95,866.39	91.617448	82,455.70	-13,410.69	0.01
			Base	106.518211	95,866.39	91.617448	82,455.70	-13,410.69	0.00
50076QAR7	KRAFT HEINZ FOODS CO COMPANY GUAR 01/39 6.875				6.875000	26 Jan 2039			
		20,000.000	Local	122.171750	24,434.35	110.301513	22,060.30	-2,374.05	0.00
			Base	122.171750	24,434.35	110.301513	22,060.30	-2,374.05	0.00
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375				4.375000	01 Jun 2046			
		90,000.000	Local	97.138600	87,424.74	83.817522	75,435.77	-11,988.97	0.00
			Base	97.138600	87,424.74	83.817522	75,435.77	-11,988.97	0.00
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3				3.000000	01 Jun 2026			
		176,000.000	Local	97.582557	171,745.30	94.322762	166,008.06	-5,737.24	0.01
			Base	97.582557	171,745.30	94.322762	166,008.06	-5,737.24	0.01
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2				5.200000	15 Jul 2045			
		260,000.000	Local	109.599631	284,959.04	92.992104	241,779.47	-43,179.57	0.01
			Base	109.599631	284,959.04	92.992104	241,779.47	-43,179.57	0.01
50077LAX4	KRAFT HEINZ FOODS CO COMPANY GUAR 10/39 4.625				4.625000	01 Oct 2039			
		10,000.000	Local	102.303500	10,230.35	88.133030	8,813.30	-1,417.05	0.00
			Base	102.303500	10,230.35	88.133030	8,813.30	-1,417.05	0.00
50077LAZ9	KRAFT HEINZ FOODS CO COMPANY GUAR 10/49 4.875				4.875000	01 Oct 2049			
		160,000.000	Local	103.727281	165,963.65	88.846248	142,154.00	-23,809.65	0.01
			Base	103.727281	165,963.65	88.846248	142,154.00	-23,809.65	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	95.328367	66,729.86	-3,270.14	0.00
			Base	100.000000	70,000.00	95.328367	66,729.86	-3,270.14	0.00

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
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	96.546784	125,510.82	-4,489.18	0.01	
			Base	100.000000	130,000.00	96.546784	125,510.82	-4,489.18	0.01	
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5	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	
50203JAA6	LFT CRE 2021 FL1, LLC LMNT 2021 FL1 A 144A	1,900,000.000	Local	100.000000	1,900,000.00	97.950600	1,861,061.40	-38,938.60	0.11	
		Original Face:	1,900,000.000	Base	100.000000	1,900,000.00	97.950600	1,861,061.40	-38,938.60	0.11
51508PAG9	GOLDEN NUGGET, LLC 2017 INCREMENTAL TERM LOAN B	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	1,360,000.000	Local	98.170870	1,335,123.83	94.187500	1,280,950.00	-54,173.83	0.08	
			Base	98.170870	1,335,123.83	94.187500	1,280,950.00	-54,173.83	0.08	
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9	1,060,000.000	Local	102.204505	1,083,367.75	89.294961	946,526.59	-136,841.16	0.06	
			Base	102.204505	1,083,367.75	89.294961	946,526.59	-136,841.16	0.06	
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R	311,556.720	Local	26.000001	81,004.75	0.500000	1,557.78	-79,446.97	0.00	
			Base	26.000001	81,004.75	0.500000	1,557.78	-79,446.97	0.00	
52474MAA7	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS7 A1 144A	1,623,859.520	Local	98.534443	1,600,060.94	99.516670	1,616,010.92	15,949.98	0.10	
		Original Face:	2,150,000.000	Base	98.534443	1,600,060.94	99.516670	1,616,010.92	15,949.98	0.10
52475FAF0	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS5 A1 144A	683,702.090	Local	100.118079	684,509.40	99.912790	683,105.83	-1,403.57	0.04	
		Original Face:	1,250,000.000	Base	100.118079	684,509.40	99.912790	683,105.83	-1,403.57	0.04
52475JAA3	LEGACY MORTGAGE ASSET TRUST LMAT 2020 GS5 A1 144A	689,443.870	Local	100.607598	693,632.92	98.447330	678,739.08	-14,893.84	0.04	
		Original Face:	880,000.000	Base	100.607598	693,632.92	98.447330	678,739.08	-14,893.84	0.04

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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	99.830882	59,898.53	-101.47	0.00
			Base	100.000000	60,000.00	99.830882	59,898.53	-101.47	0.00
526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75				4.750000	29 Nov 2027			
		110,000.000	Local	96.358655	105,994.52	97.237726	106,961.50	966.98	0.01
			Base	96.358655	105,994.52	97.237726	106,961.50	966.98	0.01
52729KAP1	LEVEL 3 FINANCING INC 2019 TERM LOAN B					01 Mar 2027			
		438,765.850	Local	97.824375	429,219.95	92.416700	405,492.92	-23,727.03	0.03
			Base	97.824375	429,219.95	92.416700	405,492.92	-23,727.03	0.02
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR				3.574000	07 Nov 2028			
		200,000.000	Local	100.000000	200,000.00	93.714757	187,429.51	-12,570.49	0.01
			Base	100.000000	200,000.00	93.714757	187,429.51	-12,570.49	0.01
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375				4.375000	22 Mar 2028			
		200,000.000	Local	99.779310	199,558.62	97.345292	194,690.58	-4,868.04	0.01
			Base	99.779310	199,558.62	97.345292	194,690.58	-4,868.04	0.01
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5				4.500000	04 Nov 2024			
		250,000.000	Local	99.844004	249,610.01	99.828009	249,570.02	-39.99	0.02
			Base	99.844004	249,610.01	99.828009	249,570.02	-39.99	0.01
53944YAH6	LLOYDS BANKING GROUP PLC SR UNSECURED 03/24 3.9				3.900000	12 Mar 2024			
		200,000.000	Local	99.946500	199,893.00	99.414806	198,829.61	-1,063.39	0.01
			Base	99.946500	199,893.00	99.414806	198,829.61	-1,063.39	0.01
53948QAA4	LOANPAL SOLAR LOAN LTD. LPSLT 2021 2GS A 144A				2.220000	20 Mar 2048			
		732,503.100	Local	99.991455	732,440.51	85.536110	626,554.66	-105,885.85	0.04
		Original Face: 910,000.000	Base	99.991455	732,440.51	85.536110	626,554.66	-105,885.85	0.04
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55				3.550000	15 Jan 2026			
		135,000.000	Local	107.434489	145,036.56	100.062203	135,083.97	-9,952.59	0.01
			Base	107.434489	145,036.56	100.062203	135,083.97	-9,952.59	0.01

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539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.500000	15 May 2036		
	100,000.000	Local		105.405100	105,405.10	99.708077	99,708.08	-5,697.02	0.01
		Base		105.405100	105,405.10	99.708077	99,708.08	-5,697.02	0.01
539830BR9	LOCKHEED MARTIN CORP SR UNSECURED 06/32 3.9					3.900000	15 Jun 2032		
	180,000.000	Local		99.913122	179,843.62	98.963260	178,133.87	-1,709.75	0.01
		Base		99.913122	179,843.62	98.963260	178,133.87	-1,709.75	0.01
539830BS7	LOCKHEED MARTIN CORP SR UNSECURED 06/53 4.15					4.150000	15 Jun 2053		
	1,000,000.000	Local		99.313714	993,137.14	94.101171	941,011.71	-52,125.43	0.06
		Base		99.313714	993,137.14	94.101171	941,011.71	-52,125.43	0.06
548661DU8	LOWE S COS INC SR UNSECURED 04/30 4.5					4.500000	15 Apr 2030		
	120,000.000	Local		99.608425	119,530.11	99.042188	118,850.63	-679.48	0.01
		Base		99.608425	119,530.11	99.042188	118,850.63	-679.48	0.01
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6					6.000000	15 Jan 2043		
	30,000.000	Local		115.675300	34,702.59	82.291740	24,687.52	-10,015.07	0.00
		Base		115.675300	34,702.59	82.291740	24,687.52	-10,015.07	0.00
552704AF5	MEG ENERGY CORP COMPANY GUAR 144A 02/29 5.875					5.875000	01 Feb 2029		
	70,000.000	Local		100.226086	70,158.26	91.336580	63,935.61	-6,222.65	0.00
		Base		100.226086	70,158.26	91.336580	63,935.61	-6,222.65	0.00
55293AAL1	MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC2 D 144A					2.824000	15 May 2023		
	470,000.000	Local		100.000000	470,000.00	93.973070	441,673.43	-28,326.57	0.03
Original Face:	470,000.000	Base		100.000000	470,000.00	93.973070	441,673.43	-28,326.57	0.03
55316HAB1	GENESEE + WYOMING INC NEW TERM LOAN						30 Dec 2026		
	615,489.040	Local		100.453425	618,279.82	95.777800	589,501.86	-28,777.96	0.04
		Base		100.453425	618,279.82	95.777800	589,501.86	-28,777.96	0.04
55336VAJ9	MPLX LP SR UNSECURED 06/25 4.875					4.875000	01 Jun 2025		
	50,000.000	Local		101.213900	50,606.95	100.590091	50,295.05	-311.90	0.00
		Base		101.213900	50,606.95	100.590091	50,295.05	-311.90	0.00
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	180,000.000	Local		98.986028	178,174.85	88.527334	159,349.20	-18,825.65	0.01
		Base		98.986028	178,174.85	88.527334	159,349.20	-18,825.65	0.01

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55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
	250,000.000	Local		99.395880	248,489.70	84.574048	211,435.12	-37,054.58	0.01
		Base		99.395880	248,489.70	84.574048	211,435.12	-37,054.58	0.01
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
	640,000.000	Local		107.166684	685,866.78	98.532029	630,604.99	-55,261.79	0.04
		Base		107.166684	685,866.78	98.532029	630,604.99	-55,261.79	0.04
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	150,000.000	Local		98.789887	148,184.83	93.269659	139,904.49	-8,280.34	0.01
		Base		98.789887	148,184.83	93.269659	139,904.49	-8,280.34	0.01
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.000000	15 Oct 2027		
	80,000.000	Local		101.164588	80,931.67	91.467000	73,173.60	-7,758.07	0.00
		Base		101.164588	80,931.67	91.467000	73,173.60	-7,758.07	0.00
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625					4.625000	01 Aug 2029		
	50,000.000	Local		100.000000	50,000.00	87.750000	43,875.00	-6,125.00	0.00
		Base		100.000000	50,000.00	87.750000	43,875.00	-6,125.00	0.00
55342UAM6	MPT OPER PARTNERSP/FINL COMPANY GUAR 03/31 3.5					3.500000	15 Mar 2031		
	330,000.000	Local		92.273912	304,503.91	78.000000	257,400.00	-47,103.91	0.02
		Base		92.273912	304,503.91	78.000000	257,400.00	-47,103.91	0.02
55903VAG8	MAGALLANES INC COMPANY GUAR 144A 03/27 3.755					3.755000	15 Mar 2027		
	170,000.000	Local		100.000000	170,000.00	93.794297	159,450.30	-10,549.70	0.01
		Base		100.000000	170,000.00	93.794297	159,450.30	-10,549.70	0.01
55903VAJ2	MAGALLANES INC COMPANY GUAR 144A 03/29 4.054					4.054000	15 Mar 2029		
	210,000.000	Local		100.000000	210,000.00	91.771843	192,720.87	-17,279.13	0.01
		Base		100.000000	210,000.00	91.771843	192,720.87	-17,279.13	0.01
55903VAL7	MAGALLANES INC COMPANY GUAR 144A 03/32 4.279					4.279000	15 Mar 2032		
	1,260,000.000	Local		99.873548	1,258,406.70	89.697294	1,130,185.90	-128,220.80	0.07
		Base		99.873548	1,258,406.70	89.697294	1,130,185.90	-128,220.80	0.07
55903VAN3	MAGALLANES INC COMPANY GUAR 144A 03/42 5.05					5.050000	15 Mar 2042		
	80,000.000	Local		100.692838	80,554.27	85.401379	68,321.10	-12,233.17	0.00
		Base		100.692838	80,554.27	85.401379	68,321.10	-12,233.17	0.00

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55903VAQ6	MAGALLANES INC COMPANY GUAR 144A 03/52 5.141					5.141000	15 Mar 2052		
	910,000.000	Local		100.384352	913,497.60	84.484497	768,808.92	-144,688.68	0.05
		Base		100.384352	913,497.60	84.484497	768,808.92	-144,688.68	0.05
55910RAB9	MCAFEE LLC 2021 USD TERM LOAN B						27 Jul 2028		
	1,233,800.000	Local		99.107913	1,222,793.43	89.833300	1,108,363.26	-114,430.17	0.07
		Base		99.107913	1,222,793.43	89.833300	1,108,363.26	-114,430.17	0.07
571676AA3	MARS INC COMPANY GUAR 144A 04/25 2.7					2.700000	01 Apr 2025		
	150,000.000	Local		99.968453	149,952.68	97.769850	146,654.78	-3,297.90	0.01
		Base		99.968453	149,952.68	97.769850	146,654.78	-3,297.90	0.01
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2					3.200000	01 Apr 2030		
	90,000.000	Local		99.781744	89,803.57	93.079594	83,771.63	-6,031.94	0.01
		Base		99.781744	89,803.57	93.079594	83,771.63	-6,031.94	0.00
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375					2.375000	16 Jul 2040		
	500,000.000	Local		98.603420	493,017.10	73.128093	365,640.47	-127,376.63	0.02
		Base		98.603420	493,017.10	73.128093	365,640.47	-127,376.63	0.02
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85					3.850000	26 Mar 2050		
	40,000.000	Local		120.429275	48,171.71	92.185610	36,874.24	-11,297.47	0.00
		Base		120.429275	48,171.71	92.185610	36,874.24	-11,297.47	0.00
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A					1.923570	25 May 2037		
	1,011,327.830	Local		93.969768	950,342.42	86.977820	879,630.90	-70,711.52	0.05
	Original Face: 10,140,000.000	Base		93.969768	950,342.42	86.977820	879,630.90	-70,711.52	0.05
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
	310,000.000	Local		102.210068	316,851.21	99.820156	309,442.48	-7,408.73	0.02
		Base		102.210068	316,851.21	99.820156	309,442.48	-7,408.73	0.02
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5					3.500000	01 Mar 2027		
	60,000.000	Local		106.965417	64,179.25	98.160591	58,896.35	-5,282.90	0.00
		Base		106.965417	64,179.25	98.160591	58,896.35	-5,282.90	0.00
58013MFK5	MCDONALD S CORP SR UNSECURED 09/49 3.625					3.625000	01 Sep 2049		
	30,000.000	Local		111.134633	33,340.39	83.117862	24,935.36	-8,405.03	0.00
		Base		111.134633	33,340.39	83.117862	24,935.36	-8,405.03	0.00

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58013MFL3	MCDONALD S CORP SR UNSECURED 09/25 1.45					1.450000	01 Sep 2025		
	50,000.000	Local	99.735200	49,867.60	93.128681	46,564.34	-3,303.26	0.00	
		Base	99.735200	49,867.60	93.128681	46,564.34	-3,303.26	0.00	
58013MFM1	MCDONALD S CORP SR UNSECURED 03/30 2.125					2.125000	01 Mar 2030		
	350,000.000	Local	101.070283	353,745.99	85.722671	300,029.35	-53,716.64	0.02	
		Base	101.070283	353,745.99	85.722671	300,029.35	-53,716.64	0.02	
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
	190,000.000	Local	105.300489	200,070.93	99.433551	188,923.75	-11,147.18	0.01	
		Base	105.300489	200,070.93	99.433551	188,923.75	-11,147.18	0.01	
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
	190,000.000	Local	110.078584	209,149.31	98.129069	186,445.23	-22,704.08	0.01	
		Base	110.078584	209,149.31	98.129069	186,445.23	-22,704.08	0.01	
58013MFQ2	MCDONALD S CORP SR UNSECURED 07/30 3.6					3.600000	01 Jul 2030		
	180,000.000	Local	99.405156	178,929.28	95.423151	171,761.67	-7,167.61	0.01	
		Base	99.405156	178,929.28	95.423151	171,761.67	-7,167.61	0.01	
58013MFR0	MCDONALD S CORP SR UNSECURED 04/50 4.2					4.200000	01 Apr 2050		
	710,000.000	Local	116.413855	826,538.37	89.887231	638,199.34	-188,339.03	0.04	
		Base	116.413855	826,538.37	89.887231	638,199.34	-188,339.03	0.04	
58503UAC7	MEDLINE BORROWER, LP USD TERM LOAN B						23 Oct 2028		
	807,975.000	Local	99.626352	804,956.02	92.464300	747,088.43	-57,867.59	0.05	
		Base	99.626352	804,956.02	92.464300	747,088.43	-57,867.59	0.04	
58518N2A9	MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875					5.875000	18 May 2030		
	200,000.000	Local	117.709595	235,419.19	105.000000	210,000.00	-25,419.19	0.01	
		Base	117.709595	235,419.19	105.000000	210,000.00	-25,419.19	0.01	
58933YAY1	MERCK + CO INC SR UNSECURED 02/26 0.75					0.750000	24 Feb 2026		
	340,000.000	Local	99.673429	338,889.66	90.713571	308,426.14	-30,463.52	0.02	
		Base	99.673429	338,889.66	90.713571	308,426.14	-30,463.52	0.02	
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
	190,000.000	Local	99.303979	188,677.56	83.301321	158,272.51	-30,405.05	0.01	
		Base	99.303979	188,677.56	83.301321	158,272.51	-30,405.05	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
58933YBF1	MERCK + CO INC SR UNSECURED 12/51 2.75					2.750000	10 Dec 2051		
	520,000.000	Local	84.229673	437,994.30	74.319223	386,459.96	-51,534.34	0.02	
		Base	84.229673	437,994.30	74.319223	386,459.96	-51,534.34	0.02	
59020UMF9	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 WMC5 M1					2.553570	25 Jul 2035		
	938,411.160	Local	99.842001	936,928.48	96.745990	907,875.17	-29,053.31	0.06	
	Original Face: 2,200,000.000	Base	99.842001	936,928.48	96.745990	907,875.17	-29,053.31	0.05	
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
	760,000.000	Local	102.108432	776,024.08	99.809564	758,552.69	-17,471.39	0.05	
		Base	102.108432	776,024.08	99.809564	758,552.69	-17,471.39	0.05	
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025		
	70,000.000	Local	99.071600	69,350.12	99.482438	69,637.71	287.59	0.00	
		Base	99.071600	69,350.12	99.482438	69,637.71	287.59	0.00	
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4					2.400000	08 Aug 2026		
	960,000.000	Local	97.991117	940,714.72	96.229932	923,807.35	-16,907.37	0.06	
		Base	97.991117	940,714.72	96.229932	923,807.35	-16,907.37	0.06	
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45					3.450000	08 Aug 2036		
	10,000.000	Local	99.679100	9,967.91	94.624845	9,462.48	-505.43	0.00	
		Base	99.679100	9,967.91	94.624845	9,462.48	-505.43	0.00	
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875000	06 Feb 2024		
	370,000.000	Local	99.923308	369,716.24	99.748590	369,069.78	-646.46	0.02	
		Base	99.923308	369,716.24	99.748590	369,069.78	-646.46	0.02	
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.300000	06 Feb 2027		
	1,660,000.000	Local	105.008643	1,743,143.47	99.498173	1,651,669.67	-91,473.80	0.10	
		Base	105.008643	1,743,143.47	99.498173	1,651,669.67	-91,473.80	0.10	
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525					2.525000	01 Jun 2050		
	3,000.000	Local	100.568000	3,017.04	73.580275	2,207.41	-809.63	0.00	
		Base	100.568000	3,017.04	73.580275	2,207.41	-809.63	0.00	
594918CD4	MICROSOFT CORP SR UNSECURED 06/60 2.675					2.675000	01 Jun 2060		
	10,000.000	Local	95.588500	9,558.85	72.319699	7,231.97	-2,326.88	0.00	
		Base	95.588500	9,558.85	72.319699	7,231.97	-2,326.88	0.00	

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594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921					2.921000	17 Mar 2052		
	17,000.000	Local		97.288588	16,539.06	79.482796	13,512.08	-3,026.98	0.00
		Base		97.288588	16,539.06	79.482796	13,512.08	-3,026.98	0.00
594918CF9	MICROSOFT CORP SR UNSECURED 03/62 3.041					3.041000	17 Mar 2062		
	50,000.000	Local		95.570660	47,785.33	78.238177	39,119.09	-8,666.24	0.00
		Base		95.570660	47,785.33	78.238177	39,119.09	-8,666.24	0.00
59909TAC8	GAINWELL ACQUISITION CORP. TERM LOAN B						01 Oct 2027		
	919,142.240	Local		99.112218	910,982.26	94.625000	869,738.34	-41,243.92	0.05
		Base		99.112218	910,982.26	94.625000	869,738.34	-41,243.92	0.05
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5					6.500000	20 Jun 2027		
	320,000.000	Local		99.051678	316,965.37	98.280000	314,496.00	-2,469.37	0.02
Original Face:	320,000.000	Base		99.051678	316,965.37	98.280000	314,496.00	-2,469.37	0.02
599809CG3	MILL CITY MORTGAGE TRUST MCMLT 2015 1 M3 144A					3.600481	25 Jun 2056		
	1,580,000.000	Local		99.728261	1,575,706.53	98.533190	1,556,824.40	-18,882.13	0.10
Original Face:	1,580,000.000	Base		99.728261	1,575,706.53	98.533190	1,556,824.40	-18,882.13	0.09
59981BAH7	MILL CITY MORTGAGE TRUST MCMLT 2019 GS1 M2 144A					3.250000	25 Jul 2059		
	1,090,000.000	Local		105.007716	1,144,584.10	92.628560	1,009,651.30	-134,932.80	0.06
Original Face:	1,090,000.000	Base		105.007716	1,144,584.10	92.628560	1,009,651.30	-134,932.80	0.06
606822CE2	MITSUBISHI UFJ FIN GRP SR UNSECURED 04/28 VAR					4.080000	19 Apr 2028		
	320,000.000	Local		100.000000	320,000.00	97.563050	312,201.76	-7,798.24	0.02
		Base		100.000000	320,000.00	97.563050	312,201.76	-7,798.24	0.02
606822CF9	MITSUBISHI UFJ FIN GRP SR UNSECURED 04/26 VAR					3.837000	17 Apr 2026		
	320,000.000	Local		100.000000	320,000.00	98.701035	315,843.31	-4,156.69	0.02
		Base		100.000000	320,000.00	98.701035	315,843.31	-4,156.69	0.02
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5					1.500000	04 May 2025		
	630,000.000	Local		100.431746	632,720.00	93.442052	588,684.93	-44,035.07	0.04
		Base		100.431746	632,720.00	93.442052	588,684.93	-44,035.07	0.04
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	10,000.000	Local		100.000000	10,000.00	97.310337	9,731.03	-268.97	0.00
		Base		100.000000	10,000.00	97.310337	9,731.03	-268.97	0.00

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6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR					2.699000	22 Jan 2031		
	20,000.000	Local	103.626300	20,725.26	86.814855	17,362.97	-3,362.29	0.00	
		Base	103.626300	20,725.26	86.814855	17,362.97	-3,362.29	0.00	
6174468P7	MORGAN STANLEY SR UNSECURED 04/31 VAR					3.622000	01 Apr 2031		
	1,780,000.000	Local	103.412778	1,840,747.44	92.068051	1,638,811.31	-201,936.13	0.10	
		Base	103.412778	1,840,747.44	92.068051	1,638,811.31	-201,936.13	0.10	
6174468Q5	MORGAN STANLEY SR UNSECURED 04/26 VAR					2.188000	28 Apr 2026		
	1,010,000.000	Local	99.525006	1,005,202.56	93.699242	946,362.34	-58,840.22	0.06	
		Base	99.525006	1,005,202.56	93.699242	946,362.34	-58,840.22	0.06	
61744CCH7	MORGAN STANLEY CAPITAL INC MSAC 2004 NC4 M1					2.433570	25 Apr 2034		
	388,834.360	Local	99.435906	386,640.97	95.557490	371,560.35	-15,080.62	0.02	
	Original Face: 1,290,000.000	Base	99.435906	386,640.97	95.557490	371,560.35	-15,080.62	0.02	
61744CGD2	MORGAN STANLEY CAPITAL INC MSAC 2004 HE7 M1					2.523570	25 Aug 2034		
	915,856.400	Local	99.323060	909,656.60	95.507020	874,707.16	-34,949.44	0.05	
	Original Face: 1,800,000.000	Base	99.323060	909,656.60	95.507020	874,707.16	-34,949.44	0.05	
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	570,000.000	Local	100.020488	570,116.78	95.039333	541,724.20	-28,392.58	0.03	
		Base	100.020488	570,116.78	95.039333	541,724.20	-28,392.58	0.03	
61768HBA3	MORGAN STANLEY CAPITAL I TRUST MSC 2019 L2 B					4.494000	15 Mar 2052		
	1,550,000.000	Local	112.186117	1,738,884.81	96.257290	1,491,988.00	-246,896.81	0.09	
	Original Face: 1,550,000.000	Base	112.186117	1,738,884.81	96.257290	1,491,988.00	-246,896.81	0.09	
62954HAW8	NXP BV/NXP FDG/NXP USA COMPANY GUAR 05/25 2.7					2.700000	01 May 2025		
	170,000.000	Local	100.284129	170,483.02	95.162392	161,776.07	-8,706.95	0.01	
		Base	100.284129	170,483.02	95.162392	161,776.07	-8,706.95	0.01	
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
	450,000.000	Local	99.887387	449,493.24	94.185991	423,836.96	-25,656.28	0.03	
		Base	99.887387	449,493.24	94.185991	423,836.96	-25,656.28	0.03	
63873VAA1	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME A 144A					3.046900	15 Aug 2036		
	990,000.000	Local	102.499990	1,014,749.90	95.250510	942,980.05	-71,769.85	0.06	
	Original Face: 990,000.000	Base	102.499990	1,014,749.90	95.250510	942,980.05	-71,769.85	0.06	

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63873VAC7	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME XA 144A					1.497183	15 Aug 2036		
	7,710,000.000	Local		2.228079	171,784.88	2.141840	165,135.86	-6,649.02	0.01
Original Face:	7,710,000.000	Base		2.228079	171,784.88	2.141840	165,135.86	-6,649.02	0.01
63873VAE3	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME B 144A					3.655300	15 Aug 2036		
	1,140,000.000	Local		102.500240	1,168,502.74	93.706600	1,068,255.24	-100,247.50	0.07
Original Face:	1,140,000.000	Base		102.500240	1,168,502.74	93.706600	1,068,255.24	-100,247.50	0.06
63939CAD9	NAVIENT STUDENT LOAN TRUST NAVSL 2014 AA A3 144A					2.924000	15 Oct 2031		
	1,970,000.000	Local		100.968128	1,989,072.12	98.655380	1,943,510.99	-45,561.13	0.12
Original Face:	1,970,000.000	Base		100.968128	1,989,072.12	98.655380	1,943,510.99	-45,561.13	0.12
63940HAC7	NAVIENT STUDENT LOAN TRUST NAVSL 2016 3A A3 144A					2.973570	25 Jun 2065		
	1,401,274.850	Local		101.699555	1,425,090.28	99.433190	1,393,332.28	-31,758.00	0.09
Original Face:	1,690,000.000	Base		101.699555	1,425,090.28	99.433190	1,393,332.28	-31,758.00	0.08
63943BAB9	NAVIGATOR AIRCRAFT ABS LLC NAVTR 2021 1 B 144A					3.571000	15 Nov 2046		
	608,906.280	Local		99.999465	608,903.02	78.542420	478,249.73	-130,653.29	0.03
Original Face:	630,000.000	Base		99.999465	608,903.02	78.542420	478,249.73	-130,653.29	0.03
64035DAB2	NELNET STUDENT LOAN TRUST NSLT 2021 A APT1 144A					1.360000	20 Apr 2062		
	437,286.720	Local		93.194831	407,528.62	92.575300	404,819.49	-2,709.13	0.02
Original Face:	600,000.000	Base		93.194831	407,528.62	92.575300	404,819.49	-2,709.13	0.02
64072UAH5	CSC HOLDINGS LLC 2018 INCREMENTAL TERM B 3						15 Jan 2026		
	158,363.160	Local		98.699900	156,304.28	92.583300	146,617.84	-9,686.44	0.01
		Base		98.699900	156,304.28	92.583300	146,617.84	-9,686.44	0.01
64072UAK8	CSC HOLDINGS, LLC 2019 TERM LOAN B5						15 Apr 2027		
	87,975.000	Local		100.257528	88,201.56	92.812500	81,651.80	-6,549.76	0.01
		Base		100.257528	88,201.56	92.812500	81,651.80	-6,549.76	0.00
64828EAB1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A2 144A					2.644390	25 Sep 2059		
	539,541.720	Local		100.000000	539,541.72	96.404380	520,141.85	-19,399.87	0.03
Original Face:	1,140,000.000	Base		100.000000	539,541.72	96.404380	520,141.85	-19,399.87	0.03
64828GAS9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A B1 144A					4.000000	25 Sep 2059		
	774,486.800	Local		110.490773	855,736.45	96.154690	744,705.38	-111,031.07	0.05
Original Face:	890,000.000	Base		110.490773	855,736.45	96.154690	744,705.38	-111,031.07	0.04

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64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A				4.000000	25 Apr 2057		
		562,428.760	Local 103.345864	581,246.86	97.936740	550,824.39	-30,422.47	0.03
Original Face:		2,040,000.000	Base 103.345864	581,246.86	97.936740	550,824.39	-30,422.47	0.03
64831TAC1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2021 NQM3 A3 144A				1.516260	27 Nov 2056		
		326,375.810	Local 100.000000	326,375.81	87.962620	287,088.71	-39,287.10	0.02
Original Face:		480,000.000	Base 100.000000	326,375.81	87.962620	287,088.71	-39,287.10	0.02
64952WDQ3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/25 0.95				0.950000	24 Jun 2025		
		220,000.000	Local 99.938595	219,864.91	92.217124	202,877.67	-16,987.24	0.01
			Base 99.938595	219,864.91	92.217124	202,877.67	-16,987.24	0.01
651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 4.1				4.100000	01 Apr 2023		
		185,000.000	Local 100.296146	185,547.87	99.125000	183,381.25	-2,166.62	0.01
			Base 100.296146	185,547.87	99.125000	183,381.25	-2,166.62	0.01
65336RAW8	NEXSTAR BROADCASTING INC 2019 TERM LOAN B4					18 Sep 2026		
		755,121.810	Local 99.436760	750,868.66	98.125000	740,963.28	-9,905.38	0.05
			Base 99.436760	750,868.66	98.125000	740,963.28	-9,905.38	0.04
654106AH6	NIKE INC SR UNSECURED 03/25 2.4				2.400000	27 Mar 2025		
		160,000.000	Local 103.350881	165,361.41	97.468357	155,949.37	-9,412.04	0.01
			Base 103.350881	165,361.41	97.468357	155,949.37	-9,412.04	0.01
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75				2.750000	27 Mar 2027		
		260,000.000	Local 106.165158	276,029.41	96.372879	250,569.49	-25,459.92	0.02
			Base 106.165158	276,029.41	96.372879	250,569.49	-25,459.92	0.01
654106AL7	NIKE INC SR UNSECURED 03/40 3.25				3.250000	27 Mar 2040		
		130,000.000	Local 99.426077	129,253.90	86.192749	112,050.57	-17,203.33	0.01
			Base 99.426077	129,253.90	86.192749	112,050.57	-17,203.33	0.01
654106AM5	NIKE INC SR UNSECURED 03/50 3.375				3.375000	27 Mar 2050		
		670,000.000	Local 108.552739	727,303.35	85.639018	573,781.42	-153,521.93	0.04
			Base 108.552739	727,303.35	85.639018	573,781.42	-153,521.93	0.03
65412JAC7	REPUBLIC OF NIGERIA SR UNSECURED 144A 11/27 6.5				6.500000	28 Nov 2027		
		200,000.000	Local 100.000000	200,000.00	76.000000	152,000.00	-48,000.00	0.01
			Base 100.000000	200,000.00	76.000000	152,000.00	-48,000.00	0.01

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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	70.500000	141,000.00	-59,000.00	0.01
		Base		100.000000	200,000.00	70.500000	141,000.00	-59,000.00	0.01
654744AA9	NISSAN MOTOR CO SR UNSECURED 144A 09/23 3.043					3.043000	15 Sep 2023		
	460,000.000	Local		100.000000	460,000.00	98.361728	452,463.95	-7,536.05	0.03
		Base		100.000000	460,000.00	98.361728	452,463.95	-7,536.05	0.03
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	94.706904	899,715.59	-50,284.41	0.06
		Base		100.000000	950,000.00	94.706904	899,715.59	-50,284.41	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	91.913225	946,706.22	-83,293.78	0.06
		Base		100.000000	1,030,000.00	91.913225	946,706.22	-83,293.78	0.06
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
	190,000.000	Local		97.997032	186,194.36	97.873864	185,960.34	-234.02	0.01
		Base		97.997032	186,194.36	97.873864	185,960.34	-234.02	0.01
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
	800,000.000	Local		102.825828	822,606.62	95.100176	760,801.41	-61,805.21	0.05
		Base		102.825828	822,606.62	95.100176	760,801.41	-61,805.21	0.05
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25					5.250000	01 May 2050		
	510,000.000	Local		122.784276	626,199.81	106.065425	540,933.67	-85,266.14	0.03
		Base		122.784276	626,199.81	106.065425	540,933.67	-85,266.14	0.03
67066GAF1	NVIDIA CORP SR UNSECURED 04/30 2.85					2.850000	01 Apr 2030		
	140,000.000	Local		99.703500	139,584.90	91.816413	128,542.98	-11,041.92	0.01
		Base		99.703500	139,584.90	91.816413	128,542.98	-11,041.92	0.01
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5					3.500000	01 Apr 2040		
	260,000.000	Local		101.544423	264,015.50	87.913700	228,575.62	-35,439.88	0.01
		Base		101.544423	264,015.50	87.913700	228,575.62	-35,439.88	0.01
67066GAH7	NVIDIA CORP SR UNSECURED 04/50 3.5					3.500000	01 Apr 2050		
	1,130,000.000	Local		108.957359	1,231,218.16	85.440028	965,472.32	-265,745.84	0.06
		Base		108.957359	1,231,218.16	85.440028	965,472.32	-265,745.84	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
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7					3.700000	01 Apr 2060		
	180,000.000	Local	108.802100	195,843.78	84.524701	152,144.46	-43,699.32	0.01	
		Base	108.802100	195,843.78	84.524701	152,144.46	-43,699.32	0.01	
670857AA9	ONSLow BAY FINANCIAL LLC OBX 2021 NQM2 A1 144A					1.101000	25 May 2061		
	778,547.810	Local	99.999814	778,546.36	86.797150	675,757.31	-102,789.05	0.04	
Original Face:	1,130,000.000	Base	99.999814	778,546.36	86.797150	675,757.31	-102,789.05	0.04	
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
	280,000.000	Local	98.864482	276,820.55	98.250000	275,100.00	-1,720.55	0.02	
		Base	98.864482	276,820.55	98.250000	275,100.00	-1,720.55	0.02	
67091TAD7	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/31 3.75					3.750000	23 Jun 2031		
	330,000.000	Local	99.419424	328,084.10	75.500000	249,150.00	-78,934.10	0.02	
		Base	99.419424	328,084.10	75.500000	249,150.00	-78,934.10	0.01	
67091TAE5	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/51 5.125					5.125000	23 Jun 2051		
	290,000.000	Local	98.266666	284,973.33	66.127600	191,770.04	-93,203.29	0.01	
		Base	98.266666	284,973.33	66.127600	191,770.04	-93,203.29	0.01	
67114JAA8	ONSLow BAY FINANCIAL LLC OBX 2021 NQM3 A1 144A					1.054000	25 Jul 2061		
	379,757.420	Local	99.998644	379,752.27	86.553110	328,691.86	-51,060.41	0.02	
Original Face:	480,000.000	Base	99.998644	379,752.27	86.553110	328,691.86	-51,060.41	0.02	
67115DAA0	ONSLow BAY FINANCIAL LLC OBX 2021 NQM4 A1 144A					1.957000	25 Oct 2061		
	424,610.010	Local	99.998570	424,603.94	87.191350	370,223.20	-54,380.74	0.02	
Original Face:	480,000.000	Base	99.998570	424,603.94	87.191350	370,223.20	-54,380.74	0.02	
67181DAA9	OAK STREET INVESTMENT GRADE NE OAKIG 2020 1A A1 144A					1.850000	20 Nov 2050		
	982,112.090	Local	99.996266	982,075.42	91.598890	899,603.77	-82,471.65	0.06	
Original Face:	1,010,000.000	Base	99.996266	982,075.42	91.598890	899,603.77	-82,471.65	0.05	
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625000	15 Jun 2045		
	190,000.000	Local	84.159032	159,902.16	81.900023	155,610.04	-4,292.12	0.01	
		Base	84.159032	159,902.16	81.900023	155,610.04	-4,292.12	0.01	
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4					3.400000	15 Apr 2026		
	480,000.000	Local	101.498173	487,191.23	91.000000	436,800.00	-50,391.23	0.03	
		Base	101.498173	487,191.23	91.000000	436,800.00	-50,391.23	0.03	

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674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	190,000.000	Local		88.886847	168,885.01	80.850977	153,616.86	-15,268.15	0.01
		Base		88.886847	168,885.01	80.850977	153,616.86	-15,268.15	0.01
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	620,000.000	Local		89.744481	556,415.78	76.877613	476,641.20	-79,774.58	0.03
		Base		89.744481	556,415.78	76.877613	476,641.20	-79,774.58	0.03
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		
	230,000.000	Local		99.561535	228,991.53	90.000000	207,000.00	-21,991.53	0.01
		Base		99.561535	228,991.53	90.000000	207,000.00	-21,991.53	0.01
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
	260,000.000	Local		83.293150	216,562.19	77.636919	201,855.99	-14,706.20	0.01
		Base		83.293150	216,562.19	77.636919	201,855.99	-14,706.20	0.01
674599CR4	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/26 3.2					3.200000	15 Aug 2026		
	230,000.000	Local		100.670648	231,542.49	90.000000	207,000.00	-24,542.49	0.01
		Base		100.670648	231,542.49	90.000000	207,000.00	-24,542.49	0.01
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95					6.950000	01 Jul 2024		
	660,000.000	Local		107.474617	709,332.47	103.000000	679,800.00	-29,532.47	0.04
		Base		107.474617	709,332.47	103.000000	679,800.00	-29,532.47	0.04
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
	230,000.000	Local		106.355674	244,618.05	99.303000	228,396.90	-16,221.15	0.01
		Base		106.355674	244,618.05	99.303000	228,396.90	-16,221.15	0.01
674599DD4	OCCIDENTAL PETROLEUM COR SR UNSECURED 05/31 7.5					7.500000	01 May 2031		
	140,000.000	Local		106.520693	149,128.97	107.500000	150,500.00	1,371.03	0.01
		Base		106.520693	149,128.97	107.500000	150,500.00	1,371.03	0.01
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	40,000.000	Local		127.579200	51,031.68	109.750000	43,900.00	-7,131.68	0.00
		Base		127.579200	51,031.68	109.750000	43,900.00	-7,131.68	0.00
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45					6.450000	15 Sep 2036		
	320,000.000	Local		120.212306	384,679.38	102.500000	328,000.00	-56,679.38	0.02
		Base		120.212306	384,679.38	102.500000	328,000.00	-56,679.38	0.02

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674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	80,000.000	Local		85.111638	68,089.31	79.250000	63,400.00	-4,689.31	0.00
		Base		85.111638	68,089.31	79.250000	63,400.00	-4,689.31	0.00
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6					6.600000	15 Mar 2046		
	350,000.000	Local		109.398303	382,894.06	106.200000	371,700.00	-11,194.06	0.02
		Base		109.398303	382,894.06	106.200000	371,700.00	-11,194.06	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	103.000000	391,400.00	11,400.00	0.02
		Base		100.000000	380,000.00	103.000000	391,400.00	11,400.00	0.02
68245XAH2	1011778 BC / NEW RED FIN SR SECURED 144A 01/28 3.875					3.875000	15 Jan 2028		
	40,000.000	Local		100.175800	40,070.32	87.000000	34,800.00	-5,270.32	0.00
		Base		100.175800	40,070.32	87.000000	34,800.00	-5,270.32	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	84.652000	42,326.00	-7,674.00	0.00
		Base		100.000000	50,000.00	84.652000	42,326.00	-7,674.00	0.00
683720AA4	OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 02/30 4.125					4.125000	15 Feb 2030		
	20,000.000	Local		95.438100	19,087.62	86.505000	17,301.00	-1,786.62	0.00
		Base		95.438100	19,087.62	86.505000	17,301.00	-1,786.62	0.00
683720AC0	OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 12/31 4.125					4.125000	01 Dec 2031		
	20,000.000	Local		92.390400	18,478.08	82.496276	16,499.26	-1,978.82	0.00
		Base		92.390400	18,478.08	82.496276	16,499.26	-1,978.82	0.00
68389XBV6	ORACLE CORP SR UNSECURED 04/30 2.95					2.950000	01 Apr 2030		
	60,000.000	Local		91.283100	54,769.86	85.601771	51,361.06	-3,408.80	0.00
		Base		91.283100	54,769.86	85.601771	51,361.06	-3,408.80	0.00
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	870,000.000	Local		99.963806	869,685.11	89.680671	780,221.84	-89,463.27	0.05
		Base		99.963806	869,685.11	89.680671	780,221.84	-89,463.27	0.05
68389XCE3	ORACLE CORP SR UNSECURED 03/31 2.875					2.875000	25 Mar 2031		
	1,030,000.000	Local		100.260850	1,032,686.76	82.607452	850,856.76	-181,830.00	0.05
		Base		100.260850	1,032,686.76	82.607452	850,856.76	-181,830.00	0.05

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68560EAA6	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/26 1.875					1.875000	11 May 2026		
	660,000.000	Local	99.914933	659,438.56	89.250000	589,050.00	-70,388.56	0.04	
		Base	99.914933	659,438.56	89.250000	589,050.00	-70,388.56	0.04	
68560EAB4	ORBIA ADVANCE CORP SAB COMPANY GUAR 144A 05/31 2.875					2.875000	11 May 2031		
	630,000.000	Local	98.933725	623,282.47	80.250000	505,575.00	-117,707.47	0.03	
		Base	98.933725	623,282.47	80.250000	505,575.00	-117,707.47	0.03	
68902VAH0	OTIS WORLDWIDE CORP SR UNSECURED 04/25 2.056					2.056000	05 Apr 2025		
	120,000.000	Local	99.999050	119,998.86	94.783049	113,739.66	-6,259.20	0.01	
		Base	99.999050	119,998.86	94.783049	113,739.66	-6,259.20	0.01	
69361JAA4	PRKCM TRUST PRKCM 2021 AFC2 A1 144A					2.071000	25 Nov 2056		
	451,196.010	Local	99.999683	451,194.58	85.392650	385,288.23	-65,906.35	0.02	
	Original Face: 480,000.000	Base	99.999683	451,194.58	85.392650	385,288.23	-65,906.35	0.02	
69377CAA1	PRKCM TRUST PRKCM 2022 AFC1 A1A 144A					4.100000	25 Apr 2057		
	1,420,000.000	Local	98.358880	1,396,696.09	97.700590	1,387,348.38	-9,347.71	0.09	
	Original Face: 1,420,000.000	Base	98.358880	1,396,696.09	97.700590	1,387,348.38	-9,347.71	0.08	
694308JF5	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/27 2.1					2.100000	01 Aug 2027		
	140,000.000	Local	100.078607	140,110.05	83.958871	117,542.42	-22,567.63	0.01	
		Base	100.078607	140,110.05	83.958871	117,542.42	-22,567.63	0.01	
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5					2.500000	01 Feb 2031		
	170,000.000	Local	99.913841	169,853.53	76.692375	130,377.04	-39,476.49	0.01	
		Base	99.913841	169,853.53	76.692375	130,377.04	-39,476.49	0.01	
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3					3.300000	01 Aug 2040		
	40,000.000	Local	99.537700	39,815.08	69.265615	27,706.25	-12,108.83	0.00	
		Base	99.537700	39,815.08	69.265615	27,706.25	-12,108.83	0.00	
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5					3.500000	01 Aug 2050		
	80,000.000	Local	99.393888	79,515.11	67.218040	53,774.43	-25,740.68	0.00	
		Base	99.393888	79,515.11	67.218040	53,774.43	-25,740.68	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	79.235953	261,478.64	-68,521.36	0.02	
	Original Face: 330,000.000	Base	100.000000	330,000.00	79.235953	261,478.64	-68,521.36	0.02	

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698299BN3	REPUBLIC OF PANAMA SR UNSUB 09/32 2.252					2.252000	29 Sep 2032		
	460,000.000	Local	99.825993	459,199.57	77.903231	358,354.86	-100,844.71	0.02	
		Base	99.825993	459,199.57	77.903231	358,354.86	-100,844.71	0.02	
699149AL4	REPUBLIC OF PARAGUAY SR UNSECURED 144A 06/33 3.849					3.849000	28 Jun 2033		
	280,000.000	Local	99.994100	279,983.48	81.511976	228,233.53	-51,749.95	0.01	
	Original Face: 280,000.000	Base	99.994100	279,983.48	81.511976	228,233.53	-51,749.95	0.01	
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25					5.250000	15 Aug 2022		
	11,000.000	Local	100.022818	11,002.51	100.003750	11,000.41	-2.10	0.00	
		Base	100.022818	11,002.51	100.003750	11,000.41	-2.10	0.00	
70014LAB6	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 02/24 5.5					5.500000	15 Feb 2024		
	40,000.000	Local	100.098550	40,039.42	99.255446	39,702.18	-337.24	0.00	
		Base	100.098550	40,039.42	99.255446	39,702.18	-337.24	0.00	
70014LAC4	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 03/23 4.5					4.500000	15 Mar 2023		
	20,000.000	Local	99.834650	19,966.93	99.641597	19,928.32	-38.61	0.00	
		Base	99.834650	19,966.93	99.641597	19,928.32	-38.61	0.00	
701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125					4.125000	15 Feb 2028		
	50,000.000	Local	93.827380	46,913.69	91.169934	45,584.97	-1,328.72	0.00	
		Base	93.827380	46,913.69	91.169934	45,584.97	-1,328.72	0.00	
70450YAG8	PAYPAL HOLDINGS INC SR UNSECURED 06/25 1.65					1.650000	01 Jun 2025		
	260,000.000	Local	99.987881	259,968.49	94.421192	245,495.10	-14,473.39	0.02	
		Base	99.987881	259,968.49	94.421192	245,495.10	-14,473.39	0.01	
70450YAH6	PAYPAL HOLDINGS INC SR UNSECURED 06/30 2.3					2.300000	01 Jun 2030		
	500,000.000	Local	105.907020	529,535.10	86.313758	431,568.79	-97,966.31	0.03	
		Base	105.907020	529,535.10	86.313758	431,568.79	-97,966.31	0.03	
70455DAG9	PCI GAMING AUTHORITY TERM LOAN						29 May 2026		
	121,355.770	Local	100.060525	121,429.22	95.375000	115,743.07	-5,686.15	0.01	
		Base	100.060525	121,429.22	95.375000	115,743.07	-5,686.15	0.01	
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625					6.625000	15 Jun 2035		
	510,000.000	Local	100.298447	511,522.08	68.263000	348,141.30	-163,380.78	0.02	
		Base	100.298447	511,522.08	68.263000	348,141.30	-163,380.78	0.02	

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713448EP9	PEPSICO INC SR UNSECURED 10/49 2.875				2.875000	15 Oct 2049			
		100,000.000	Local	104.315960	104,315.96	79.977626	79,977.63	-24,338.33	0.00
			Base	104.315960	104,315.96	79.977626	79,977.63	-24,338.33	0.00
713448EQ7	PEPSICO INC SR UNSECURED 03/25 2.25				2.250000	19 Mar 2025			
		30,000.000	Local	103.150733	30,945.22	97.476217	29,242.87	-1,702.35	0.00
			Base	103.150733	30,945.22	97.476217	29,242.87	-1,702.35	0.00
713448ER5	PEPSICO INC SR UNSECURED 03/27 2.625				2.625000	19 Mar 2027			
		40,000.000	Local	105.825450	42,330.18	96.107477	38,442.99	-3,887.19	0.00
			Base	105.825450	42,330.18	96.107477	38,442.99	-3,887.19	0.00
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75				0.750000	01 May 2023			
		340,000.000	Local	99.944459	339,811.16	98.329808	334,321.35	-5,489.81	0.02
			Base	99.944459	339,811.16	98.329808	334,321.35	-5,489.81	0.02
713448EZ7	PEPSICO INC SR UNSECURED 05/30 1.625				1.625000	01 May 2030			
		270,000.000	Local	99.656378	269,072.22	85.022086	229,559.63	-39,512.59	0.01
			Base	99.656378	269,072.22	85.022086	229,559.63	-39,512.59	0.01
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625				5.625000	18 Nov 2050			
		390,000.000	Local	130.680751	509,654.93	103.480687	403,574.68	-106,080.25	0.02
			Base	130.680751	509,654.93	103.480687	403,574.68	-106,080.25	0.02
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783				2.783000	23 Jan 2031			
		360,000.000	Local	100.554353	361,995.67	85.014911	306,053.68	-55,941.99	0.02
			Base	100.554353	361,995.67	85.014911	306,053.68	-55,941.99	0.02
71647NAK5	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/44 7.25				7.250000	17 Mar 2044			
		350,000.000	Local	91.151243	319,029.35	94.625000	331,187.50	12,158.15	0.02
			Base	91.151243	319,029.35	94.625000	331,187.50	12,158.15	0.02
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25				6.250000	17 Mar 2024			
		482,000.000	Local	100.935971	486,511.38	102.350000	493,327.00	6,815.62	0.03
			Base	100.935971	486,511.38	102.350000	493,327.00	6,815.62	0.03
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85				6.850000	31 Dec 2099			
		280,000.000	Local	101.899593	285,318.86	82.646500	231,410.20	-53,908.66	0.01
			Base	101.899593	285,318.86	82.646500	231,410.20	-53,908.66	0.01

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71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375					7.375000	17 Jan 2027		
	240,000.000	Local		100.546571	241,311.77	105.924000	254,217.60	12,905.83	0.02
		Base		100.546571	241,311.77	105.924000	254,217.60	12,905.83	0.02
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299					5.299000	27 Jan 2025		
	3,353,000.000	Local		102.996334	3,453,467.08	101.575000	3,405,809.75	-47,657.33	0.21
		Base		102.996334	3,453,467.08	101.575000	3,405,809.75	-47,657.33	0.20
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.750000	01 Feb 2029		
	220,000.000	Local		98.683791	217,104.34	97.140000	213,708.00	-3,396.34	0.01
		Base		98.683791	217,104.34	97.140000	213,708.00	-3,396.34	0.01
71647NB7	PETROBRAS GLOBAL FINANCE COMPANY GUAR 06/51 5.5					5.500000	10 Jun 2051		
	330,000.000	Local		96.495064	318,433.71	75.850000	250,305.00	-68,128.71	0.02
		Base		96.495064	318,433.71	75.850000	250,305.00	-68,128.71	0.01
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5					5.500000	27 Jun 2044		
	40,000.000	Local		101.644850	40,657.94	57.228000	22,891.20	-17,766.74	0.00
		Base		101.644850	40,657.94	57.228000	22,891.20	-17,766.74	0.00
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375000	23 Jan 2045		
	300,000.000	Local		99.338403	298,015.21	60.500000	181,500.00	-116,515.21	0.01
		Base		99.338403	298,015.21	60.500000	181,500.00	-116,515.21	0.01
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875					6.875000	04 Aug 2026		
	20,000.000	Local		99.912050	19,982.41	90.000000	18,000.00	-1,982.41	0.00
		Base		99.912050	19,982.41	90.000000	18,000.00	-1,982.41	0.00
717081EW9	PFIZER INC SR UNSECURED 04/30 2.625					2.625000	01 Apr 2030		
	280,000.000	Local		102.047354	285,732.59	91.528791	256,280.61	-29,451.98	0.02
		Base		102.047354	285,732.59	91.528791	256,280.61	-29,451.98	0.02
717081EX7	PFIZER INC SR UNSECURED 05/25 0.8					0.800000	28 May 2025		
	430,000.000	Local		99.633640	428,424.65	93.194911	400,738.12	-27,686.53	0.02
		Base		99.633640	428,424.65	93.194911	400,738.12	-27,686.53	0.02
717081EY5	PFIZER INC SR UNSECURED 05/30 1.7					1.700000	28 May 2030		
	260,000.000	Local		99.910588	259,767.53	85.323707	221,841.64	-37,925.89	0.01
		Base		99.910588	259,767.53	85.323707	221,841.64	-37,925.89	0.01

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718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
	90,000.000	Local		98.734611	88,861.15	87.007327	78,306.59	-10,554.56	0.00
		Base		98.734611	88,861.15	87.007327	78,306.59	-10,554.56	0.00
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.500000	22 Aug 2022		
	10,000.000	Local		99.956100	9,995.61	99.936863	9,993.69	-1.92	0.00
		Base		99.956100	9,995.61	99.936863	9,993.69	-1.92	0.00
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.500000	02 Nov 2022		
	260,000.000	Local		99.854877	259,622.68	99.925961	259,807.50	184.82	0.02
		Base		99.854877	259,622.68	99.925961	259,807.50	184.82	0.02
718172CP2	PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1					2.100000	01 May 2030		
	190,000.000	Local		99.505616	189,060.67	82.125015	156,037.53	-33,023.14	0.01
		Base		99.505616	189,060.67	82.125015	156,037.53	-33,023.14	0.01
718172CQ0	PHILIP MORRIS INTL INC SR UNSECURED 05/23 1.125					1.125000	01 May 2023		
	180,000.000	Local		99.905622	179,830.12	98.119841	176,615.71	-3,214.41	0.01
		Base		99.905622	179,830.12	98.119841	176,615.71	-3,214.41	0.01
71911KAC8	PAREXEL INTERNATIONAL CORP 2021 1ST LIEN TERM LOAN						15 Nov 2028		
	269,325.000	Local		99.536838	268,077.59	94.000000	253,165.50	-14,912.09	0.02
		Base		99.536838	268,077.59	94.000000	253,165.50	-14,912.09	0.02
71913BAB8	PHOENIX PARENT HLDGS INC SYN TERM LOAN B 1						05 Mar 2026		
	0.000	Local		0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
71913BAE2	PHOENIX GUARANTOR INC 2020 TERM LOAN B						05 Mar 2026		
	662,122.500	Local		100.190868	663,386.28	93.156200	616,808.16	-46,578.12	0.04
		Base		100.190868	663,386.28	93.156200	616,808.16	-46,578.12	0.04
71913BAH5	PHOENIX GUARANTOR INC 2021 TERM LOAN B						05 Mar 2026		
	492,515.610	Local		98.866568	486,933.28	93.156200	458,808.83	-28,124.45	0.03
		Base		98.866568	486,933.28	93.156200	458,808.83	-28,124.45	0.03
72165NBH1	PILOT TRAVEL CENTERS LLC 2021 TERM LOAN B						04 Aug 2028		
	961,481.260	Local		99.518884	956,855.42	95.562500	918,815.53	-38,039.89	0.06
		Base		99.518884	956,855.42	95.562500	918,815.53	-38,039.89	0.05

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723787AR8	PIONEER NATURAL RESOURCE SR UNSECURED 01/31 2.15					2.150000	15 Jan 2031		
	370,000.000	Local		99.986311	369,949.35	82.552272	305,443.41	-64,505.94	0.02
		Base		99.986311	369,949.35	82.552272	305,443.41	-64,505.94	0.02
723787AT4	PIONEER NATURAL RESOURCE SR UNSECURED 01/26 1.125					1.125000	15 Jan 2026		
	90,000.000	Local		99.986344	89,987.71	89.450780	80,505.70	-9,482.01	0.00
		Base		99.986344	89,987.71	89.450780	80,505.70	-9,482.01	0.00
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75					5.750000	15 Apr 2026		
	130,000.000	Local		101.238823	131,610.47	93.250000	121,225.00	-10,385.47	0.01
		Base		101.238823	131,610.47	93.250000	121,225.00	-10,385.47	0.01
74256LEE5	PRINCIPAL LFE GLB FND II SECURED 144A 06/25 1.25					1.250000	23 Jun 2025		
	100,000.000	Local		99.950540	99,950.54	91.926774	91,926.77	-8,023.77	0.01
		Base		99.950540	99,950.54	91.926774	91,926.77	-8,023.77	0.01
742718FG9	PROCTER + GAMBLE CO/THE SR UNSECURED 03/27 2.8					2.800000	25 Mar 2027		
	50,000.000	Local		107.118580	53,559.29	96.873534	48,436.77	-5,122.52	0.00
		Base		107.118580	53,559.29	96.873534	48,436.77	-5,122.52	0.00
742718FH7	PROCTER + GAMBLE CO/THE SR UNSECURED 03/30 3					3.000000	25 Mar 2030		
	150,000.000	Local		99.808267	149,712.40	94.574188	141,861.28	-7,851.12	0.01
		Base		99.808267	149,712.40	94.574188	141,861.28	-7,851.12	0.01
74339VAB4	CLOUDERA, INC. 2021 TERM LOAN						08 Oct 2028		
	279,300.000	Local		99.087358	276,750.99	91.750000	256,257.75	-20,493.24	0.02
		Base		99.087358	276,750.99	91.750000	256,257.75	-20,493.24	0.02
74365PAD0	PROSUS NV SR UNSECURED 144A 08/50 4.027					4.027000	03 Aug 2050		
	630,000.000	Local		106.653311	671,915.86	62.455052	393,466.83	-278,449.03	0.02
		Base		106.653311	671,915.86	62.455052	393,466.83	-278,449.03	0.02
74365PAE8	PROSUS NV SR UNSECURED 144A 02/51 3.832					3.832000	08 Feb 2051		
	250,000.000	Local		99.992492	249,981.23	60.599763	151,499.41	-98,481.82	0.01
		Base		99.992492	249,981.23	60.599763	151,499.41	-98,481.82	0.01
74365PAF5	PROSUS NV SR UNSECURED 144A 07/31 3.061					3.061000	13 Jul 2031		
	1,520,000.000	Local		100.000000	1,520,000.00	73.814756	1,121,984.29	-398,015.71	0.07
		Base		100.000000	1,520,000.00	73.814756	1,121,984.29	-398,015.71	0.07

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74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817				4.817000	14 Mar 2049			
		0.000	Local	0.000000	0.02	0.00	-0.02		0.00
			Base	0.000000	0.02	0.00	-0.02		0.00
74727PBE0	STATE OF QATAR SR UNSECURED 144A 04/50 4.4				4.400000	16 Apr 2050			
		0.000	Local	0.000000	0.01	0.00	-0.01		0.00
			Base	0.000000	0.01	0.00	-0.01		0.00
74839XAF6	QUIKRETE HLDGS INC TERM LOAN					01 Feb 2027			
		0.000	Local	0.000000	29.70	0.00	-29.70		0.00
			Base	0.000000	29.70	0.00	-29.70		0.00
74839XAG4	QUIKRETE HOLDINGS INC 2021 TERM LOAN B1					11 Jun 2028			
		370,000.000	Local	99.277289	367,325.97	348,725.00	-18,600.97		0.02
			Base	99.277289	367,325.97	348,725.00	-18,600.97		0.02
74932QAA8	RBSCF TRUST RBSCF 2013 GSP A 144A				3.961387	15 Jan 2032			
		2,110,000.000	Local	103.761304	2,189,363.52	2,077,020.49	-112,343.03		0.13
Original Face:		2,110,000.000	Base	103.761304	2,189,363.52	2,077,020.49	-112,343.03		0.12
74977RDH4	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 06/26 VAR				1.339000	24 Jun 2026			
		250,000.000	Local	100.000000	250,000.00	228,250.46	-21,749.54		0.01
			Base	100.000000	250,000.00	228,250.46	-21,749.54		0.01
74977RDN1	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 04/28 3.649				3.649000	06 Apr 2028			
		340,000.000	Local	100.000000	340,000.00	323,128.07	-16,871.93		0.02
			Base	100.000000	340,000.00	323,128.07	-16,871.93		0.02
75009XAB6	RACKSPACE TECHNOLOGY GLOBAL 2021 TERM LOAN B					15 Feb 2028			
		514,600.000	Local	100.188033	515,567.62	468,800.60	-46,767.02		0.03
			Base	100.188033	515,567.62	468,800.60	-46,767.02		0.03
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875000	15 May 2025			
		170,000.000	Local	98.659512	167,721.17	165,818.00	-1,903.17		0.01
			Base	98.659512	167,721.17	165,818.00	-1,903.17		0.01
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5				5.000000	15 Mar 2023			
		23,000.000	Local	98.209217	22,588.12	22,827.50	239.38		0.00
			Base	98.209217	22,588.12	22,827.50	239.38		0.00

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75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	1,210,000.000	Local	101.854774	1,232,442.76	86.424797	1,045,740.04	-186,702.72	0.06	
		Base	101.854774	1,232,442.76	86.424797	1,045,740.04	-186,702.72	0.06	
75513EBX8	RAYTHEON TECH CORP SR UNSECURED 12/24 3.15					3.150000	15 Dec 2024		
	130,000.000	Local	104.511308	135,864.70	98.863490	128,522.54	-7,342.16	0.01	
		Base	104.511308	135,864.70	98.863490	128,522.54	-7,342.16	0.01	
75605VAD4	REALPAGE, INC. 1ST LIEN TERM LOAN						24 Apr 2028		
	855,700.000	Local	100.019598	855,867.70	92.000000	787,244.00	-68,623.70	0.05	
		Base	100.019598	855,867.70	92.000000	787,244.00	-68,623.70	0.05	
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	100.551567	50,275.78	275.78	0.00	
		Base	100.000000	50,000.00	100.551567	50,275.78	275.78	0.00	
75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B						16 Nov 2025		
	440,655.610	Local	100.103380	441,111.16	93.053600	410,045.91	-31,065.25	0.03	
		Base	100.103380	441,111.16	93.053600	410,045.91	-31,065.25	0.02	
759470BD8	RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625					3.625000	12 Jan 2052		
	940,000.000	Local	96.573214	907,788.21	72.971139	685,928.71	-221,859.50	0.04	
		Base	96.573214	907,788.21	72.971139	685,928.71	-221,859.50	0.04	
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5					2.500000	15 Aug 2024		
	140,000.000	Local	99.929850	139,901.79	96.914320	135,680.05	-4,221.74	0.01	
		Base	99.929850	139,901.79	96.914320	135,680.05	-4,221.74	0.01	
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3					6.000000	25 Jul 2037		
	162,467.100	Local	82.576300	134,159.32	44.995730	73,103.26	-61,056.06	0.00	
	Original Face: 420,000.000	Base	82.576300	134,159.32	44.995730	73,103.26	-61,056.06	0.00	
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
	140,000.000	Local	106.947886	149,727.04	84.275126	117,985.18	-31,741.86	0.01	
		Base	106.947886	149,727.04	84.275126	117,985.18	-31,741.86	0.01	
76171JAB7	REYNOLDS CONSUMER PRODUCTS LLC TERM LOAN						04 Feb 2027		
	819,233.410	Local	99.783806	817,462.28	95.650000	783,596.76	-33,865.52	0.05	
		Base	99.783806	817,462.28	95.650000	783,596.76	-33,865.52	0.05	

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780097BJ9	NATWEST GROUP PLC SR UNSECURED 06/24 VAR				4.519000	25 Jun 2024		
		200,000.000	Local 100.000000	200,000.00	99.784917	199,569.83	-430.17	0.01
			Base 100.000000	200,000.00	99.784917	199,569.83	-430.17	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	99.017913	267,348.37	-2,651.63	0.02
			Base 100.000000	270,000.00	99.017913	267,348.37	-2,651.63	0.02
78015K7G3	ROYAL BANK OF CANADA SR UNSECURED 04/23 1.6				1.600000	17 Apr 2023		
		480,000.000	Local 99.982746	479,917.18	98.894434	474,693.28	-5,223.90	0.03
			Base 99.982746	479,917.18	98.894434	474,693.28	-5,223.90	0.03
78015K7H1	ROYAL BANK OF CANADA SR UNSECURED 06/25 1.15				1.150000	10 Jun 2025		
		300,000.000	Local 99.792640	299,377.92	92.604334	277,813.00	-21,564.92	0.02
			Base 99.792640	299,377.92	92.604334	277,813.00	-21,564.92	0.02
78016FZQ0	ROYAL BANK OF CANADA SR UNSECURED 05/32 3.875				3.875000	04 May 2032		
		270,000.000	Local 99.819226	269,511.91	95.653884	258,265.49	-11,246.42	0.02
			Base 99.819226	269,511.91	95.653884	258,265.49	-11,246.42	0.02
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A				1.590000	15 Jan 2053		
		1,416,826.440	Local 99.948969	1,416,103.42	91.475670	1,296,051.48	-120,051.94	0.08
Original Face:		1,420,000.000	Base 99.948969	1,416,103.42	91.475670	1,296,051.48	-120,051.94	0.08
78448YAD3	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A B 144A				2.310000	15 Jan 2053		
		610,000.000	Local 99.969093	609,811.47	91.141540	555,963.39	-53,848.08	0.03
Original Face:		610,000.000	Base 99.969093	609,811.47	91.141540	555,963.39	-53,848.08	0.03
78449UAB4	SMB PRIVATE EDUCATION LOAN TRU SMB 2020 A A2A 144A				2.230000	15 Sep 2037		
		880,069.600	Local 99.997018	880,043.36	95.527230	840,706.11	-39,337.25	0.05
Original Face:		1,130,000.000	Base 99.997018	880,043.36	95.527230	840,706.11	-39,337.25	0.05
79466LAE4	SALESFORCE INC SR UNSECURED 04/23 3.25				3.250000	11 Apr 2023		
		170,000.000	Local 99.990012	169,983.02	100.273586	170,465.10	482.08	0.01
			Base 99.990012	169,983.02	100.273586	170,465.10	482.08	0.01
79466LAF1	SALESFORCE INC SR UNSECURED 04/28 3.7				3.700000	11 Apr 2028		
		150,000.000	Local 99.744160	149,616.24	99.008692	148,513.04	-1,103.20	0.01
			Base 99.744160	149,616.24	99.008692	148,513.04	-1,103.20	0.01

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80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4					5.400000	08 Aug 2028		
	200,000.000	Local		102.080980	204,161.96	77.000000	154,000.00	-50,161.96	0.01
		Base		102.080980	204,161.96	77.000000	154,000.00	-50,161.96	0.01
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025		
	1,170,000.000	Local		88.417244	1,034,481.76	84.143000	984,473.10	-50,008.66	0.06
		Base		88.417244	1,034,481.76	84.143000	984,473.10	-50,008.66	0.06
80007RAK1	SANDS CHINA LTD SR UNSECURED 01/26 3.8					3.800000	08 Jan 2026		
	270,000.000	Local		99.935319	269,825.36	80.111000	216,299.70	-53,525.66	0.01
		Base		99.935319	269,825.36	80.111000	216,299.70	-53,525.66	0.01
80007RAM7	SANDS CHINA LTD SR UNSECURED 144A 03/27 2.55					2.550000	08 Mar 2027		
	460,000.000	Local		99.810135	459,126.62	72.800000	334,880.00	-124,246.62	0.02
		Base		99.810135	459,126.62	72.800000	334,880.00	-124,246.62	0.02
80007RAP0	SANDS CHINA LTD SR UNSECURED 144A 03/29 3.1					3.100000	08 Mar 2029		
	500,000.000	Local		99.814088	499,070.44	69.333000	346,665.00	-152,405.44	0.02
		Base		99.814088	499,070.44	69.333000	346,665.00	-152,405.44	0.02
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5					4.500000	17 Jul 2025		
	40,000.000	Local		100.418700	40,167.48	99.106827	39,642.73	-524.75	0.00
		Base		100.418700	40,167.48	99.106827	39,642.73	-524.75	0.00
80875AAT8	SCIENTIFIC GAMES INTL INC 2022 USD TERM LOAN						14 Apr 2029		
	730,000.000	Local		99.358229	725,315.07	93.520800	682,701.84	-42,613.23	0.04
		Base		99.358229	725,315.07	93.520800	682,701.84	-42,613.23	0.04
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375000	15 Dec 2038		
	160,000.000	Local		119.594369	191,350.99	116.541967	186,467.15	-4,883.84	0.01
		Base		119.594369	191,350.99	116.541967	186,467.15	-4,883.84	0.01
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.550000	12 Aug 2043		
	90,000.000	Local		104.558244	94,102.42	95.332020	85,798.82	-8,303.60	0.01
		Base		104.558244	94,102.42	95.332020	85,798.82	-8,303.60	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375000	11 May 2045		
	410,000.000	Local		100.687990	412,820.76	93.462003	383,194.21	-29,626.55	0.02
		Base		100.687990	412,820.76	93.462003	383,194.21	-29,626.55	0.02

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822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875				2.875000	10 May 2026			
		260,000.000	Local 104.563362	271,864.74	96.672035	251,347.29	-20,517.45		0.02
			Base 104.563362	271,864.74	96.672035	251,347.29	-20,517.45		0.01
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75				3.750000	12 Sep 2046			
		20,000.000	Local 93.016450	18,603.29	85.921217	17,184.24	-1,419.05		0.00
			Base 93.016450	18,603.29	85.921217	17,184.24	-1,419.05		0.00
822582CG5	SHELL INTERNATIONAL FIN COMPANY GUAR 04/30 2.75				2.750000	06 Apr 2030			
		270,000.000	Local 99.951230	269,868.32	90.464248	244,253.47	-25,614.85		0.02
			Base 99.951230	269,868.32	90.464248	244,253.47	-25,614.85		0.01
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25				3.250000	06 Apr 2050			
		820,000.000	Local 101.794801	834,717.37	79.344027	650,621.02	-184,096.35		0.04
			Base 101.794801	834,717.37	79.344027	650,621.02	-184,096.35		0.04
82652RAA7	SIERRA RECEIVABLES FUNDING CO SRFC 2021 2A A 144A				1.350000	20 Sep 2038			
		427,667.370	Local 96.390232	412,229.57	94.817460	405,503.34	-6,726.23		0.03
Original Face:		680,000.000	Base 96.390232	412,229.57	94.817460	405,503.34	-6,726.23		0.02
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375				4.375000	10 Apr 2024			
		200,000.000	Local 100.775835	201,551.67	101.599315	203,198.63	1,646.96		0.01
			Base 100.775835	201,551.67	101.599315	203,198.63	1,646.96		0.01
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5				4.500000	20 Oct 2025			
		460,000.000	Local 100.613563	462,822.39	97.224557	447,232.96	-15,589.43		0.03
			Base 100.613563	462,822.39	97.224557	447,232.96	-15,589.43		0.03
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75				4.750000	20 Oct 2028			
		420,000.000	Local 100.306021	421,285.29	94.592513	397,288.55	-23,996.74		0.02
Original Face:		420,000.000	Base 100.306021	421,285.29	94.592513	397,288.55	-23,996.74		0.02
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1				2.980000	01 Apr 2039			
		52,867.440	Local 100.000000	52,867.44	97.216480	51,395.86	-1,471.58		0.00
Original Face:		70,000.000	Base 100.000000	52,867.44	97.216480	51,395.86	-1,471.58		0.00
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1				2.690000	01 Jul 2044			
		134,121.830	Local 100.000000	134,121.83	92.373210	123,892.64	-10,229.19		0.01
Original Face:		160,000.000	Base 100.000000	134,121.83	92.373210	123,892.64	-10,229.19		0.01

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831641FL4	SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1				3.548000	10 Sep 2028		
		70,773.630	Local 100.000000	70,773.63	98.536820	69,738.08	-1,035.55	0.00
Original Face:		130,000.000	Base 100.000000	70,773.63	98.536820	69,738.08	-1,035.55	0.00
83208AAE3	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 C B 144A				2.300000	15 Jan 2053		
		470,000.000	Local 99.984700	469,928.09	89.172320	419,109.90	-50,818.19	0.03
Original Face:		470,000.000	Base 99.984700	469,928.09	89.172320	419,109.90	-50,818.19	0.03
83410JAE8	SOHO TRUST 2021 SOHO SOHO 2021 SOHO B 144A				2.786475	10 Aug 2038		
		980,000.000	Local 96.495236	945,653.31	82.096240	804,543.15	-141,110.16	0.05
Original Face:		980,000.000	Base 96.495236	945,653.31	82.096240	804,543.15	-141,110.16	0.05
83438LAB7	SOLRR AIRCRAFT 2021 1 LIMITED SOLRR 2021 1 B 144A				3.432000	15 Oct 2046		
		554,160.910	Local 99.998488	554,152.53	88.723560	491,671.29	-62,481.24	0.03
Original Face:		610,000.000	Base 99.998488	554,152.53	88.723560	491,671.29	-62,481.24	0.03
83600VAE1	SOTERA HEALTH HOLDINGS LLC 2021 TERM LOAN					11 Dec 2026		
		510,000.000	Local 100.188059	510,959.10	94.750000	483,225.00	-27,734.10	0.03
			Base 100.188059	510,959.10	94.750000	483,225.00	-27,734.10	0.03
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.250000	08 Nov 2042		
		900,000.000	Local 108.135639	973,220.75	97.677000	879,093.00	-94,127.75	0.05
			Base 108.135639	973,220.75	97.677000	879,093.00	-94,127.75	0.05
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8				8.000000	01 Mar 2032		
		140,000.000	Local 110.873757	155,223.26	117.159525	164,023.34	8,800.08	0.01
			Base 110.873757	155,223.26	117.159525	164,023.34	8,800.08	0.01
845467AR0	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/29 5.375				5.375000	01 Feb 2029		
		10,000.000	Local 105.364700	10,536.47	92.760000	9,276.00	-1,260.47	0.00
			Base 105.364700	10,536.47	92.760000	9,276.00	-1,260.47	0.00
845467AS8	SOUTHWESTERN ENERGY CO COMPANY GUAR 03/30 5.375				5.375000	15 Mar 2030		
		100,000.000	Local 103.029090	103,029.09	92.250000	92,250.00	-10,779.09	0.01
			Base 103.029090	103,029.09	92.250000	92,250.00	-10,779.09	0.01
845467AT6	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75				4.750000	01 Feb 2032		
		140,000.000	Local 100.612286	140,857.20	85.216000	119,302.40	-21,554.80	0.01
			Base 100.612286	140,857.20	85.216000	119,302.40	-21,554.80	0.01

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84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75				5.750000	15 Jul 2025		
		4,000.000	Local 100.695500	4,027.82	98.740258	3,949.61	-78.21	0.00
			Base 100.695500	4,027.82	98.740258	3,949.61	-78.21	0.00
84762LAV7	SPECTRUM BRANDS INC COMPANY GUAR 144A 10/29 5				5.000000	01 Oct 2029		
		10,000.000	Local 100.871100	10,087.11	86.474000	8,647.40	-1,439.71	0.00
			Base 100.871100	10,087.11	86.474000	8,647.40	-1,439.71	0.00
84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8				8.000000	20 Sep 2025		
		294,000.000	Local 100.982415	296,888.30	102.627000	301,723.38	4,835.08	0.02
			Base 100.982415	296,888.30	102.627000	301,723.38	4,835.08	0.02
852060AD4	SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875				6.875000	15 Nov 2028		
		10,000.000	Local 101.073500	10,107.35	105.152000	10,515.20	407.85	0.00
			Base 101.073500	10,107.35	105.152000	10,515.20	407.85	0.00
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75				8.750000	15 Mar 2032		
		300,000.000	Local 121.249803	363,749.41	120.348000	361,044.00	-2,705.41	0.02
			Base 121.249803	363,749.41	120.348000	361,044.00	-2,705.41	0.02
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625				7.625000	15 Feb 2025		
		90,000.000	Local 96.799100	87,119.19	104.271775	93,844.60	6,725.41	0.01
			Base 96.799100	87,119.19	104.271775	93,844.60	6,725.41	0.01
85208NAD2	SPRINT SPECTRUM / SPEC I SR SECURED 144A 03/25 4.738				4.738000	20 Mar 2025		
		185,625.420	Local 100.000000	185,625.42	100.063085	185,742.52	117.10	0.01
Original Face:		270,000.000	Base 100.000000	185,625.42	100.063085	185,742.52	117.10	0.01
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4				4.000000	22 Jan 2024		
		1,290,000.000	Local 102.590071	1,323,411.91	99.898800	1,288,694.52	-34,717.39	0.08
			Base 102.590071	1,323,411.91	99.898800	1,288,694.52	-34,717.39	0.08
85769EAZ4	STATION CASINOS LLC 2020 TERM LOAN B					08 Feb 2027		
		552,723.540	Local 99.058006	547,516.92	93.843800	518,696.77	-28,820.15	0.03
			Base 99.058006	547,516.92	93.843800	518,696.77	-28,820.15	0.03
86358EUW4	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE1 M2				2.343570	25 Jul 2035		
		690,386.850	Local 98.674933	681,238.76	96.265770	664,606.22	-16,632.54	0.04
Original Face:		930,000.000	Base 98.674933	681,238.76	96.265770	664,606.22	-16,632.54	0.04

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86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					2.343570	25 Sep 2035		
	293,409.880	Local		95.049969	278,886.00	98.810020	289,918.36	11,032.36	0.02
Original Face:	1,370,000.000	Base		95.049969	278,886.00	98.810020	289,918.36	11,032.36	0.02
86765BAP4	ENERGY TRANSFER LP SR UNSECURED 04/44 5.3					5.300000	01 Apr 2044		
	20,000.000	Local		106.900500	21,380.10	87.135814	17,427.16	-3,952.94	0.00
		Base		106.900500	21,380.10	87.135814	17,427.16	-3,952.94	0.00
86765BAV1	ENERGY TRANSFER LP SR UNSECURED 10/47 5.4					5.400000	01 Oct 2047		
	510,000.000	Local		101.114404	515,683.46	88.258387	450,117.77	-65,565.69	0.03
		Base		101.114404	515,683.46	88.258387	450,117.77	-65,565.69	0.03
86773QAA4	SUNRUN VULCAN ISSUER LLC SUNRN 2021 1A A 144A					2.460000	30 Jan 2052		
	572,997.950	Local		99.979176	572,878.63	86.835000	497,562.77	-75,315.86	0.03
Original Face:	600,000.000	Base		99.979176	572,878.63	86.835000	497,562.77	-75,315.86	0.03
86964WAJ1	SUZANO AUSTRIA GMBH COMPANY GUAR 01/31 3.75					3.750000	15 Jan 2031		
	900,000.000	Local		103.133036	928,197.32	80.770000	726,930.00	-201,267.32	0.04
		Base		103.133036	928,197.32	80.770000	726,930.00	-201,267.32	0.04
86964WAK8	SUZANO AUSTRIA GMBH COMPANY GUAR 01/32 3.125					3.125000	15 Jan 2032		
	690,000.000	Local		90.948417	627,544.08	75.284000	519,459.60	-108,084.48	0.03
		Base		90.948417	627,544.08	75.284000	519,459.60	-108,084.48	0.03
87020PAK3	SWEDBANK AB SR UNSECURED 144A 06/23 1.3					1.300000	02 Jun 2023		
	370,000.000	Local		99.963595	369,865.30	97.873000	362,130.10	-7,735.20	0.02
		Base		99.963595	369,865.30	97.873000	362,130.10	-7,735.20	0.02
87264ABB0	T MOBILE USA INC SR SECURED 04/25 3.5					3.500000	15 Apr 2025		
	1,210,000.000	Local		102.950068	1,245,695.82	97.889632	1,184,464.55	-61,231.27	0.07
		Base		102.950068	1,245,695.82	97.889632	1,184,464.55	-61,231.27	0.07
87264ABD6	T MOBILE USA INC SR SECURED 04/27 3.75					3.750000	15 Apr 2027		
	50,000.000	Local		104.277020	52,138.51	96.314716	48,157.36	-3,981.15	0.00
		Base		104.277020	52,138.51	96.314716	48,157.36	-3,981.15	0.00
87264ABF1	T MOBILE USA INC SR SECURED 04/30 3.875					3.875000	15 Apr 2030		
	1,630,000.000	Local		103.356118	1,684,704.72	93.580344	1,525,359.61	-159,345.11	0.09
		Base		103.356118	1,684,704.72	93.580344	1,525,359.61	-159,345.11	0.09

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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
87264ABL8	T MOBILE USA INC SR SECURED 02/41 3					3.000000	15 Feb 2041		
	40,000.000	Local		97.734425	39,093.77	74.629489	29,851.80	-9,241.97	0.00
		Base		97.734425	39,093.77	74.629489	29,851.80	-9,241.97	0.00
87264ABT1	T MOBILE USA INC COMPANY GUAR 02/31 2.875					2.875000	15 Feb 2031		
	300,000.000	Local		97.386593	292,159.78	82.376000	247,128.00	-45,031.78	0.02
		Base		97.386593	292,159.78	82.376000	247,128.00	-45,031.78	0.01
87264ABV6	T MOBILE USA INC COMPANY GUAR 04/29 3.375					3.375000	15 Apr 2029		
	100,000.000	Local		94.452480	94,452.48	87.419000	87,419.00	-7,033.48	0.01
		Base		94.452480	94,452.48	87.419000	87,419.00	-7,033.48	0.01
87264ABW4	T MOBILE USA INC COMPANY GUAR 04/31 3.5					3.500000	15 Apr 2031		
	1,270,000.000	Local		96.837275	1,229,833.39	86.950000	1,104,265.00	-125,568.39	0.07
		Base		96.837275	1,229,833.39	86.950000	1,104,265.00	-125,568.39	0.07
87264ACB9	T MOBILE USA INC SR SECURED 02/31 2.55					2.550000	15 Feb 2031		
	230,000.000	Local		103.638430	238,368.39	84.366952	194,043.99	-44,324.40	0.01
		Base		103.638430	238,368.39	84.366952	194,043.99	-44,324.40	0.01
87267HAA5	TPGI TRUST TPGI 2021 DGWD A 144A					2.020000	15 Jun 2026		
	470,000.000	Local		100.000000	470,000.00	95.479460	448,753.46	-21,246.54	0.03
	Original Face:	470,000.000	Base	100.000000	470,000.00	95.479460	448,753.46	-21,246.54	0.03
87470LAJ0	TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 12/30 6					6.000000	31 Dec 2030		
	20,000.000	Local		97.365250	19,473.05	83.000000	16,600.00	-2,873.05	0.00
		Base		97.365250	19,473.05	83.000000	16,600.00	-2,873.05	0.00
87612BBG6	TARGA RESOURCES PARTNERS COMPANY GUAR 01/28 5					5.000000	15 Jan 2028		
	80,000.000	Local		103.593350	82,874.68	95.202000	76,161.60	-6,713.08	0.00
		Base		103.593350	82,874.68	95.202000	76,161.60	-6,713.08	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	101.931000	71,351.70	1,351.70	0.00
		Base		100.000000	70,000.00	101.931000	71,351.70	1,351.70	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	102.050000	40,820.00	820.00	0.00
		Base		100.000000	40,000.00	102.050000	40,820.00	820.00	0.00

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87612BBS0	TARGA RESOURCES PARTNERS COMPANY GUAR 02/31 4.875					4.875000	01 Feb 2031		
	240,000.000	Local		100.697958	241,675.10	91.160250	218,784.60	-22,890.50	0.01
		Base		100.697958	241,675.10	91.160250	218,784.60	-22,890.50	0.01
87612BBU5	TARGA RESOURCES PARTNERS COMPANY GUAR 01/32 4					4.000000	15 Jan 2032		
	30,000.000	Local		100.000000	30,000.00	85.576000	25,672.80	-4,327.20	0.00
		Base		100.000000	30,000.00	85.576000	25,672.80	-4,327.20	0.00
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
	290,000.000	Local		102.811086	298,152.15	96.615552	280,185.10	-17,967.05	0.02
		Base		102.811086	298,152.15	96.615552	280,185.10	-17,967.05	0.02
87612GAA9	TARGA RESOURCES CORP COMPANY GUAR 02/33 4.2					4.200000	01 Feb 2033		
	90,000.000	Local		94.919944	85,427.95	90.849330	81,764.40	-3,663.55	0.01
		Base		94.919944	85,427.95	90.849330	81,764.40	-3,663.55	0.00
87612GAB7	TARGA RESOURCES CORP COMPANY GUAR 04/52 4.95					4.950000	15 Apr 2052		
	120,000.000	Local		98.405092	118,086.11	86.240603	103,488.72	-14,597.39	0.01
		Base		98.405092	118,086.11	86.240603	103,488.72	-14,597.39	0.01
87612KAA0	TARGA RESOURCES CORP SR UNSECURED 07/27 5.2					5.200000	01 Jul 2027		
	430,000.000	Local		100.319558	431,374.10	100.575011	432,472.55	1,098.45	0.03
		Base		100.319558	431,374.10	100.575011	432,472.55	1,098.45	0.03
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85					6.850000	16 Dec 2039		
	16,000.000	Local		102.499250	16,399.88	118.094607	18,895.14	2,495.26	0.00
		Base		102.499250	16,399.88	118.094607	18,895.14	2,495.26	0.00
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.900000	15 Sep 2044		
	160,000.000	Local		132.146875	211,435.00	96.355158	154,168.25	-57,266.75	0.01
		Base		132.146875	211,435.00	96.355158	154,168.25	-57,266.75	0.01
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6					6.000000	15 Aug 2040		
	10,000.000	Local		102.635800	10,263.58	100.437002	10,043.70	-219.88	0.00
		Base		102.635800	10,263.58	100.437002	10,043.70	-219.88	0.00
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
	150,000.000	Local		103.095187	154,642.78	89.104664	133,657.00	-20,985.78	0.01
		Base		103.095187	154,642.78	89.104664	133,657.00	-20,985.78	0.01

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87938WAW3	TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895				4.895000	06 Mar 2048		
		340,000.000	Local 123.370315	419,459.07	85.684847	291,328.48	-128,130.59	0.02
			Base 123.370315	419,459.07	85.684847	291,328.48	-128,130.59	0.02
88032WBC9	TENCENT HOLDINGS LTD SR UNSECURED 144A 04/51 3.84				3.840000	22 Apr 2051		
		1,100,000.000	Local 99.965763	1,099,623.39	78.061354	858,674.89	-240,948.50	0.05
			Base 99.965763	1,099,623.39	78.061354	858,674.89	-240,948.50	0.05
88033GDN7	TENET HEALTHCARE CORP SR SECURED 144A 01/30 4.375				4.375000	15 Jan 2030		
		20,000.000	Local 96.652450	19,330.49	84.603000	16,920.60	-2,409.89	0.00
			Base 96.652450	19,330.49	84.603000	16,920.60	-2,409.89	0.00
880451AZ2	TENNESSEE GAS PIPELINE COMPANY GUAR 144A 03/30 2.9				2.900000	01 Mar 2030		
		680,000.000	Local 99.047743	673,524.65	86.584302	588,773.25	-84,751.40	0.04
			Base 99.047743	673,524.65	86.584302	588,773.25	-84,751.40	0.04
88145LAE4	CMG MEDIA CORPORATION 2021 TERM LOAN					17 Dec 2026		
		653,203.860	Local 100.465620	656,245.31	91.600000	598,334.74	-57,910.57	0.04
			Base 100.465620	656,245.31	91.600000	598,334.74	-57,910.57	0.04
88163VAD1	TEVA PHARM FIN CO LLC COMPANY GUAR 02/36 6.15				6.150000	01 Feb 2036		
		60,000.000	Local 102.939483	61,763.69	83.488000	50,092.80	-11,670.89	0.00
			Base 102.939483	61,763.69	83.488000	50,092.80	-11,670.89	0.00
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95				2.950000	18 Dec 2022		
		110,000.000	Local 99.056373	108,962.01	98.500000	108,350.00	-612.01	0.01
			Base 99.056373	108,962.01	98.500000	108,350.00	-612.01	0.01
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8				2.800000	21 Jul 2023		
		450,000.000	Local 97.707822	439,685.20	96.040448	432,182.02	-7,503.18	0.03
			Base 97.707822	439,685.20	96.040448	432,182.02	-7,503.18	0.03
88167AAE1	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/26 3.15				3.150000	01 Oct 2026		
		1,160,000.000	Local 93.862246	1,088,802.05	82.000000	951,200.00	-137,602.05	0.06
			Base 93.862246	1,088,802.05	82.000000	951,200.00	-137,602.05	0.06
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1				4.100000	01 Oct 2046		
		1,014,000.000	Local 90.664354	919,336.55	62.275000	631,468.50	-287,868.05	0.04
			Base 90.664354	919,336.55	62.275000	631,468.50	-287,868.05	0.04

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88167AAL5	TEVA PHARMACEUTICALS NE COMPANY GUAR 04/24 6					6.000000	15 Apr 2024		
	200,000.000	Local		101.518395	203,036.79	98.467000	196,934.00	-6,102.79	0.01
		Base		101.518395	203,036.79	98.467000	196,934.00	-6,102.79	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	97.487829	253,468.36	-6,531.64	0.02
		Base		100.000000	260,000.00	97.487829	253,468.36	-6,531.64	0.02
88167AAQ4	TEVA PHARMACEUTICALS NE COMPANY GUAR 05/29 5.125					5.125000	09 May 2029		
	1,060,000.000	Local		98.943898	1,048,805.32	82.375000	873,175.00	-175,630.32	0.05
		Base		98.943898	1,048,805.32	82.375000	873,175.00	-175,630.32	0.05
882508BJ2	TEXAS INSTRUMENTS INC SR UNSECURED 05/30 1.75					1.750000	04 May 2030		
	180,000.000	Local		99.863839	179,754.91	85.963387	154,734.10	-25,020.81	0.01
		Base		99.863839	179,754.91	85.963387	154,734.10	-25,020.81	0.01
88327HAA1	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL A 144A					2.170000	11 Nov 2034		
	421,241.740	Local		99.953898	421,047.54	97.004460	408,623.28	-12,424.26	0.03
	Original Face: 520,000.000	Base		99.953898	421,047.54	97.004460	408,623.28	-12,424.26	0.02
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375					2.375000	26 Aug 2029		
	160,000.000	Local		99.486963	159,179.14	89.897275	143,835.64	-15,343.50	0.01
		Base		99.486963	159,179.14	89.897275	143,835.64	-15,343.50	0.01
88579YBN0	3M COMPANY SR UNSECURED 04/30 3.05					3.050000	15 Apr 2030		
	60,000.000	Local		99.744517	59,846.71	93.504273	56,102.56	-3,744.15	0.00
		Base		99.744517	59,846.71	93.504273	56,102.56	-3,744.15	0.00
88579YBP5	3M COMPANY SR UNSECURED 04/50 3.7					3.700000	15 Apr 2050		
	700,000.000	Local		116.489729	815,428.10	86.264431	603,851.02	-211,577.08	0.04
		Base		116.489729	815,428.10	86.264431	603,851.02	-211,577.08	0.04
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375000	15 Jul 2033		
	330,000.000	Local		115.197952	380,153.24	115.954471	382,649.75	2,496.51	0.02
		Base		115.197952	380,153.24	115.954471	382,649.75	2,496.51	0.02
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.550000	01 May 2037		
	140,000.000	Local		115.293107	161,410.35	100.460707	140,644.99	-20,765.36	0.01
		Base		115.293107	161,410.35	100.460707	140,644.99	-20,765.36	0.01

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88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.300000	01 Jul 2038		
	260,000.000	Local		117.615515	305,800.34	104.788829	272,450.96	-33,349.38	0.02
		Base		117.615515	305,800.34	104.788829	272,450.96	-33,349.38	0.02
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.750000	15 Jun 2039		
	70,000.000	Local		123.148314	86,203.82	99.794350	69,856.05	-16,347.77	0.00
		Base		123.148314	86,203.82	99.794350	69,856.05	-16,347.77	0.00
88947EAN0	TOLL BROS FINANCE CORP COMPANY GUAR 04/23 4.375					4.375000	15 Apr 2023		
	70,000.000	Local		99.978700	69,985.09	99.831257	69,881.88	-103.21	0.00
		Base		99.978700	69,985.09	99.831257	69,881.88	-103.21	0.00
89114QCG1	TORONTO DOMINION BANK SR UNSECURED 06/23 0.75					0.750000	12 Jun 2023		
	580,000.000	Local		99.976433	579,863.31	97.249446	564,046.79	-15,816.52	0.03
		Base		99.976433	579,863.31	97.249446	564,046.79	-15,816.52	0.03
89114QCH9	TORONTO DOMINION BANK SR UNSECURED 06/25 1.15					1.150000	12 Jun 2025		
	290,000.000	Local		99.996952	289,991.16	92.348515	267,810.69	-22,180.47	0.02
		Base		99.996952	289,991.16	92.348515	267,810.69	-22,180.47	0.02
89115A2E1	TORONTO DOMINION BANK SR UNSECURED 06/32 4.456					4.456000	08 Jun 2032		
	660,000.000	Local		100.339545	662,241.00	99.182259	654,602.91	-7,638.09	0.04
		Base		100.339545	662,241.00	99.182259	654,602.91	-7,638.09	0.04
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
	320,000.000	Local		107.567750	344,216.80	110.541149	353,731.68	9,514.88	0.02
		Base		107.567750	344,216.80	110.541149	353,731.68	9,514.88	0.02
89364MBR4	TRANSDIGM INC 2020 TERM LOAN F						09 Dec 2025		
	390,977.410	Local		93.930739	367,247.97	94.718800	370,329.11	3,081.14	0.02
		Base		93.930739	367,247.97	94.718800	370,329.11	3,081.14	0.02
89678QAB2	TRITON WATER HOLDINGS, INC. TERM LOAN						31 Mar 2028		
	693,000.570	Local		99.585429	690,127.59	88.833300	615,615.28	-74,512.31	0.04
		Base		99.585429	690,127.59	88.833300	615,615.28	-74,512.31	0.04
902613AM0	UBS GROUP AG SR UNSECURED 144A 05/26 VAR					4.488000	12 May 2026		
	210,000.000	Local		100.000000	210,000.00	99.782905	209,544.10	-455.90	0.01
		Base		100.000000	210,000.00	99.782905	209,544.10	-455.90	0.01

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902613AP3	UBS GROUP AG SR UNSECURED 144A 05/28 4.751					4.751000	12 May 2028		
	340,000.000	Local		100.000000	340,000.00	99.134671	337,057.88	-2,942.12	0.02
		Base		100.000000	340,000.00	99.134671	337,057.88	-2,942.12	0.02
90266UAJ2	UFC HOLDINGS LLC 2021 TERM LOAN B						29 Apr 2026		
	732,544.470	Local		99.980456	732,401.30	92.937500	680,808.52	-51,592.78	0.04
		Base		99.980456	732,401.30	92.937500	680,808.52	-51,592.78	0.04
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4					3.460000	15 Jun 2050		
	100,000.000	Local		102.535670	102,535.67	95.026880	95,026.88	-7,508.79	0.01
Original Face:	100,000.000	Base		102.535670	102,535.67	95.026880	95,026.88	-7,508.79	0.01
90276RBE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4					3.563000	15 Oct 2050		
	820,000.000	Local		102.568570	841,062.27	95.932920	786,649.94	-54,412.33	0.05
Original Face:	820,000.000	Base		102.568570	841,062.27	95.932920	786,649.94	-54,412.33	0.05
90351DAB3	UBS GROUP AG SR UNSECURED 144A 09/25 4.125					4.125000	24 Sep 2025		
	240,000.000	Local		99.931038	239,834.49	99.336096	238,406.63	-1,427.86	0.01
		Base		99.931038	239,834.49	99.336096	238,406.63	-1,427.86	0.01
90351HAD0	US FOODS INC 2019 TERM LOAN B						13 Sep 2026		
	162,018.070	Local		94.204912	152,628.98	93.725000	151,851.44	-777.54	0.01
		Base		94.204912	152,628.98	93.725000	151,851.44	-777.54	0.01
90352JAC7	UBS GROUP AG SR UNSECURED 144A 03/28 4.253					4.253000	23 Mar 2028		
	590,000.000	Local		99.675556	588,085.78	97.154952	573,214.22	-14,871.56	0.04
		Base		99.675556	588,085.78	97.154952	573,214.22	-14,871.56	0.03
90352JAE3	UBS GROUP AG SR UNSECURED 144A 08/23 VAR					2.859000	15 Aug 2023		
	200,000.000	Local		100.176515	200,353.03	99.970220	199,940.44	-412.59	0.01
		Base		100.176515	200,353.03	99.970220	199,940.44	-412.59	0.01
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
	1,030,000.000	Local		101.191606	1,042,273.54	97.412234	1,003,346.01	-38,927.53	0.06
		Base		101.191606	1,042,273.54	97.412234	1,003,346.01	-38,927.53	0.06
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	120,000.000	Local		100.008133	120,009.76	100.206436	120,247.72	237.96	0.01
		Base		100.008133	120,009.76	100.206436	120,247.72	237.96	0.01

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839					3.839000	20 Mar 2060		
	270,000.000	Local		101.784226	274,817.41	84.102648	227,077.15	-47,740.26	0.01
		Base		101.784226	274,817.41	84.102648	227,077.15	-47,740.26	0.01
907818FH6	UNION PACIFIC CORP SR UNSECURED 02/30 2.4					2.400000	05 Feb 2030		
	680,000.000	Local		101.122094	687,630.24	88.632579	602,701.54	-84,928.70	0.04
		Base		101.122094	687,630.24	88.632579	602,701.54	-84,928.70	0.04
907818FJ2	UNION PACIFIC CORP SR UNSECURED 02/27 2.15					2.150000	05 Feb 2027		
	220,000.000	Local		99.952268	219,894.99	92.804580	204,170.08	-15,724.91	0.01
		Base		99.952268	219,894.99	92.804580	204,170.08	-15,724.91	0.01
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75					3.750000	05 Feb 2070		
	250,000.000	Local		102.399976	255,999.94	79.982092	199,955.23	-56,044.71	0.01
		Base		102.399976	255,999.94	79.982092	199,955.23	-56,044.71	0.01
907818FQ6	UNION PACIFIC CORP SR UNSECURED 04/36 2.891					2.891000	06 Apr 2036		
	250,000.000	Local		99.947596	249,868.99	83.766371	209,415.93	-40,453.06	0.01
		Base		99.947596	249,868.99	83.766371	209,415.93	-40,453.06	0.01
90932LAG2	UNITED AIRLINES INC SR SECURED 144A 04/26 4.375					4.375000	15 Apr 2026		
	250,000.000	Local		96.955076	242,387.69	89.250000	223,125.00	-19,262.69	0.01
		Base		96.955076	242,387.69	89.250000	223,125.00	-19,262.69	0.01
90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625					4.625000	15 Apr 2029		
	410,000.000	Local		100.357580	411,466.08	84.187500	345,168.75	-66,297.33	0.02
		Base		100.357580	411,466.08	84.187500	345,168.75	-66,297.33	0.02
90932RAJ3	UNITED AIRLINES, INC. 2021 TERM LOAN B						21 Apr 2028		
	661,625.000	Local		99.572725	658,798.04	92.300000	610,679.88	-48,118.16	0.04
		Base		99.572725	658,798.04	92.300000	610,679.88	-48,118.16	0.04
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.350000	15 Jan 2047		
	1,960,000.000	Local		98.761486	1,935,725.13	75.849877	1,486,657.59	-449,067.54	0.09
		Base		98.761486	1,935,725.13	75.849877	1,486,657.59	-449,067.54	0.09
91087BAD2	UNITED MEXICAN STATES SR UNSECURED 02/48 4.6					4.600000	10 Feb 2048		
	340,000.000	Local		90.012447	306,042.32	78.103001	265,550.20	-40,492.12	0.02
		Base		90.012447	306,042.32	78.103001	265,550.20	-40,492.12	0.02

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911363AM1	UNITED RENTALS NORTH AM COMPANY GUAR 02/31 3.875					3.875000	15 Feb 2031		
	640,000.000	Local		99.432150	636,365.76	84.358750	539,896.00	-96,469.76	0.03
		Base		99.432150	636,365.76	84.358750	539,896.00	-96,469.76	0.03
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875000	15 Jan 2028		
	100,000.000	Local		96.510050	96,510.05	94.229500	94,229.50	-2,280.55	0.01
		Base		96.510050	96,510.05	94.229500	94,229.50	-2,280.55	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	92.750000	120,575.00	-9,425.00	0.01
		Base		100.000000	130,000.00	92.750000	120,575.00	-9,425.00	0.01
911365BM5	UNITED RENTALS NORTH AM SECURED 11/27 3.875					3.875000	15 Nov 2027		
	30,000.000	Local		101.286333	30,385.90	92.220000	27,666.00	-2,719.90	0.00
		Base		101.286333	30,385.90	92.220000	27,666.00	-2,719.90	0.00
911365BP8	UNITED RENTALS NORTH AM COMPANY GUAR 01/32 3.75					3.750000	15 Jan 2032		
	240,000.000	Local		93.654013	224,769.63	82.135000	197,124.00	-27,645.63	0.01
		Base		93.654013	224,769.63	82.135000	197,124.00	-27,645.63	0.01
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	650,000.000	Local		99.933105	649,565.18	93.797832	609,685.91	-39,879.27	0.04
		Base		99.933105	649,565.18	93.797832	609,685.91	-39,879.27	0.04
912810RC4	US TREASURY N/B 08/43 3.625					3.625000	15 Aug 2043		
	210,000.000	Local		104.513614	219,478.59	103.210938	216,742.97	-2,735.62	0.01
		Base		104.513614	219,478.59	103.210938	216,742.97	-2,735.62	0.01
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 Feb 2044		
	460,000.000	Local		145.113315	667,521.25	103.187500	474,662.50	-192,858.75	0.03
		Base		145.113315	667,521.25	103.187500	474,662.50	-192,858.75	0.03
912810RN0	US TREASURY N/B 08/45 2.875					2.875000	15 Aug 2045		
	6,730,000.000	Local		97.976881	6,593,844.09	91.464844	6,155,584.00	-438,260.09	0.38
		Base		97.976881	6,593,844.09	91.464844	6,155,584.00	-438,260.09	0.37
912810SA7	US TREASURY N/B 02/48 3					3.000000	15 Feb 2048		
	3,470,000.000	Local		99.102102	3,438,842.94	94.921875	3,293,789.06	-145,053.88	0.20
		Base		99.102102	3,438,842.94	94.921875	3,293,789.06	-145,053.88	0.20

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912810SL3	US TREASURY N/B 02/50 2	3,080,000.000	Local	115.197530	3,548,083.91	78.160156	2,407,332.80	-1,140,751.11	0.15
			Base	115.197530	3,548,083.91	78.160156	2,407,332.80	-1,140,751.11	0.14
912810SN9	US TREASURY N/B 05/50 1.25	15,600,000.000	Local	92.479467	14,426,796.89	64.199219	10,015,078.16	-4,411,718.73	0.62
			Base	92.479467	14,426,796.89	64.199219	10,015,078.16	-4,411,718.73	0.60
912810SP4	US TREASURY N/B 08/50 1.375	16,670,000.000	Local	94.936545	15,825,921.99	66.433594	11,074,480.12	-4,751,441.87	0.68
			Base	94.936545	15,825,921.99	66.433594	11,074,480.12	-4,751,441.87	0.66
912810SQ2	US TREASURY N/B 08/40 1.125	4,730,000.000	Local	96.078906	4,544,532.26	69.507812	3,287,719.51	-1,256,812.75	0.20
			Base	96.078906	4,544,532.26	69.507812	3,287,719.51	-1,256,812.75	0.20
912810SS8	US TREASURY N/B 11/50 1.625	10,100,000.000	Local	97.084075	9,805,491.55	70.964844	7,167,449.24	-2,638,042.31	0.44
			Base	97.084075	9,805,491.55	70.964844	7,167,449.24	-2,638,042.31	0.43
912810SU3	US TREASURY N/B 02/51 1.875	15,430,000.000	Local	94.256621	14,543,796.64	75.667969	11,675,567.62	-2,868,229.02	0.72
			Base	94.256621	14,543,796.64	75.667969	11,675,567.62	-2,868,229.02	0.70
912810SX7	US TREASURY N/B 05/51 2.375	9,150,000.000	Local	102.593074	9,387,266.26	85.117188	7,788,222.70	-1,599,043.56	0.48
			Base	102.593074	9,387,266.26	85.117188	7,788,222.70	-1,599,043.56	0.46
912810SY5	US TREASURY N/B 05/41 2.25	2,650,000.000	Local	105.689486	2,800,771.37	83.890625	2,223,101.56	-577,669.81	0.14
			Base	105.689486	2,800,771.37	83.890625	2,223,101.56	-577,669.81	0.13
912810SZ2	US TREASURY N/B 08/51 2	3,830,000.000	Local	103.893081	3,979,105.00	77.960938	2,985,903.93	-993,201.07	0.18
			Base	103.893081	3,979,105.00	77.960938	2,985,903.93	-993,201.07	0.18
912810TA6	US TREASURY N/B 08/41 1.75	4,900,000.000	Local	96.229629	4,715,251.80	76.519531	3,749,457.02	-965,794.78	0.23
			Base	96.229629	4,715,251.80	76.519531	3,749,457.02	-965,794.78	0.22

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912810TB4	US TREASURY N/B 11/51 1.875					1.875000	15 Nov 2051		
	3,279,000.000	Local		98.296404	3,223,139.09	75.687500	2,481,793.13	-741,345.96	0.15
		Base		98.296404	3,223,139.09	75.687500	2,481,793.13	-741,345.96	0.15
912810TC2	US TREASURY N/B 11/41 2					2.000000	15 Nov 2041		
	5,270,000.000	Local		100.377998	5,289,920.47	79.875000	4,209,412.50	-1,080,507.97	0.26
		Base		100.377998	5,289,920.47	79.875000	4,209,412.50	-1,080,507.97	0.25
912810TD0	US TREASURY N/B 02/52 2.25					2.250000	15 Feb 2052		
	14,164,000.000	Local		93.596142	13,256,957.57	83.000000	11,756,120.00	-1,500,837.57	0.73
		Base		93.596142	13,256,957.57	83.000000	11,756,120.00	-1,500,837.57	0.70
912810TF5	US TREASURY N/B 02/42 2.375					2.375000	15 Feb 2042		
	120,000.000	Local		102.018758	122,422.51	85.265625	102,318.75	-20,103.76	0.01
		Base		102.018758	122,422.51	85.265625	102,318.75	-20,103.76	0.01
912810TG3	US TREASURY N/B 05/52 2.875					2.875000	15 May 2052		
	8,652,000.000	Local		95.586330	8,270,129.23	95.234375	8,239,678.13	-30,451.10	0.51
		Base		95.586330	8,270,129.23	95.234375	8,239,678.13	-30,451.10	0.49
912810TH1	US TREASURY N/B 05/42 3.25					3.250000	15 May 2042		
	130,000.000	Local		100.295977	130,384.77	98.125000	127,562.50	-2,822.27	0.01
		Base		100.295977	130,384.77	98.125000	127,562.50	-2,822.27	0.01
912828XZ8	US TREASURY N/B 06/25 2.75					2.750000	30 Jun 2025		
	250,000.000	Local		99.831452	249,578.63	99.328125	248,320.31	-1,258.32	0.02
		Base		99.831452	249,578.63	99.328125	248,320.31	-1,258.32	0.01
912828YG9	US TREASURY N/B 09/26 1.625					1.625000	30 Sep 2026		
	960,000.000	Local		99.967296	959,686.04	94.460938	906,825.00	-52,861.04	0.06
		Base		99.967296	959,686.04	94.460938	906,825.00	-52,861.04	0.05
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 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
91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
	460,000.000	Local		92.079398	423,565.23	91.667969	421,672.66	-1,892.57	0.03
		Base		92.079398	423,565.23	91.667969	421,672.66	-1,892.57	0.03

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91282CBJ9	US TREASURY N/B 01/28 0.75	7,640,000.000	Local	99.978165	7,638,331.80	88.199219	6,738,420.33	-899,911.47	0.42
			Base	99.978165	7,638,331.80	88.199219	6,738,420.33	-899,911.47	0.40
91282CBT7	US TREASURY N/B 03/26 0.75	540,000.000	Local	99.500394	537,302.13	91.964844	496,610.16	-40,691.97	0.03
			Base	99.500394	537,302.13	91.964844	496,610.16	-40,691.97	0.03
91282CCB5	US TREASURY N/B 05/31 1.625	6,550,000.000	Local	101.556689	6,651,963.11	89.578125	5,867,367.19	-784,595.92	0.36
			Base	101.556689	6,651,963.11	89.578125	5,867,367.19	-784,595.92	0.35
91282CCF6	US TREASURY N/B 05/26 0.75	10,000.000	Local	99.489800	9,948.98	91.613281	9,161.33	-787.65	0.00
			Base	99.489800	9,948.98	91.613281	9,161.33	-787.65	0.00
91282CCH2	US TREASURY N/B 06/28 1.25	6,050,000.000	Local	97.879825	5,921,729.41	90.117188	5,452,089.87	-469,639.54	0.34
			Base	97.879825	5,921,729.41	90.117188	5,452,089.87	-469,639.54	0.33
91282CCJ8	US TREASURY N/B 06/26 0.875	1,340,000.000	Local	100.098169	1,341,315.47	91.925781	1,231,805.47	-109,510.00	0.08
			Base	100.098169	1,341,315.47	91.925781	1,231,805.47	-109,510.00	0.07
91282CCR0	US TREASURY N/B 07/28 1	6,730,000.000	Local	99.706096	6,710,220.27	88.597656	5,962,622.25	-747,598.02	0.37
			Base	99.706096	6,710,220.27	88.597656	5,962,622.25	-747,598.02	0.36
91282CCS8	US TREASURY N/B 08/31 1.25	2,220,000.000	Local	99.165074	2,201,464.64	86.316406	1,916,224.21	-285,240.43	0.12
			Base	99.165074	2,201,464.64	86.316406	1,916,224.21	-285,240.43	0.11
91282CCZ2	US TREASURY N/B 09/26 0.875	1,290,000.000	Local	98.859549	1,275,288.18	91.460938	1,179,846.10	-95,442.08	0.07
			Base	98.859549	1,275,288.18	91.460938	1,179,846.10	-95,442.08	0.07
913017BT5	RAYTHEON TECH CORP SR UNSECURED 06/42 4.5	170,000.000	Local	101.871253	173,181.13	95.331611	162,063.74	-11,117.39	0.01
			Base	101.871253	173,181.13	95.331611	162,063.74	-11,117.39	0.01

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913017CY3	RAYTHEON TECH CORP SR UNSECURED 11/28 4.125					4.125000	16 Nov 2028		
	130,000.000	Local		100.137323	130,178.52	98.867987	128,528.38	-1,650.14	0.01
		Base		100.137323	130,178.52	98.867987	128,528.38	-1,650.14	0.01
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75					2.750000	15 Feb 2023		
	200,000.000	Local		100.069400	200,138.80	99.660143	199,320.29	-818.51	0.01
		Base		100.069400	200,138.80	99.660143	199,320.29	-818.51	0.01
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	450,000.000	Local		102.582200	461,619.90	99.959598	449,818.19	-11,801.71	0.03
		Base		102.582200	461,619.90	99.959598	449,818.19	-11,801.71	0.03
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
	50,000.000	Local		100.367660	50,183.83	99.994542	49,997.27	-186.56	0.00
		Base		100.367660	50,183.83	99.994542	49,997.27	-186.56	0.00
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.250000	15 Jun 2048		
	70,000.000	Local		126.556257	88,589.38	93.849720	65,694.80	-22,894.58	0.00
		Base		126.556257	88,589.38	93.849720	65,694.80	-22,894.58	0.00
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
	70,000.000	Local		101.156643	70,809.65	99.647250	69,753.08	-1,056.57	0.00
		Base		101.156643	70,809.65	99.647250	69,753.08	-1,056.57	0.00
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45					4.450000	15 Dec 2048		
	50,000.000	Local		130.566800	65,283.40	96.571409	48,285.70	-16,997.70	0.00
		Base		130.566800	65,283.40	96.571409	48,285.70	-16,997.70	0.00
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
	280,000.000	Local		98.159714	274,847.20	85.856011	240,396.83	-34,450.37	0.01
		Base		98.159714	274,847.20	85.856011	240,396.83	-34,450.37	0.01
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	370,000.000	Local		105.707135	391,116.40	86.805257	321,179.45	-69,936.95	0.02
		Base		105.707135	391,116.40	86.805257	321,179.45	-69,936.95	0.02
91324PDW9	UNITEDHEALTH GROUP INC SR UNSECURED 01/26 1.25					1.250000	15 Jan 2026		
	100,000.000	Local		99.782200	99,782.20	92.332909	92,332.91	-7,449.29	0.01
		Base		99.782200	99,782.20	92.332909	92,332.91	-7,449.29	0.01

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



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91324PDX7	UNITEDHEALTH GROUP INC SR UNSECURED 05/30 2					2.000000	15 May 2030		
	100,000.000	Local		99.321510	99,321.51	85.905849	85,905.85	-13,415.66	0.01
		Base		99.321510	99,321.51	85.905849	85,905.85	-13,415.66	0.01
91324PEA6	UNITEDHEALTH GROUP INC SR UNSECURED 05/60 3.125					3.125000	15 May 2060		
	30,000.000	Local		105.484067	31,645.22	73.549750	22,064.93	-9,580.29	0.00
		Base		105.484067	31,645.22	73.549750	22,064.93	-9,580.29	0.00
91324PED0	UNITEDHEALTH GROUP INC SR UNSECURED 05/31 2.3					2.300000	15 May 2031		
	70,000.000	Local		93.857600	65,700.32	86.845725	60,792.01	-4,908.31	0.00
		Base		93.857600	65,700.32	86.845725	60,792.01	-4,908.31	0.00
91324PEH1	UNITEDHEALTH GROUP INC SR UNSECURED 05/29 4					4.000000	15 May 2029		
	340,000.000	Local		99.644159	338,790.14	99.245417	337,434.42	-1,355.72	0.02
		Base		99.644159	338,790.14	99.245417	337,434.42	-1,355.72	0.02
91324PEJ7	UNITEDHEALTH GROUP INC SR UNSECURED 05/32 4.2					4.200000	15 May 2032		
	230,000.000	Local		99.744400	229,412.12	100.420656	230,967.51	1,555.39	0.01
		Base		99.744400	229,412.12	100.420656	230,967.51	1,555.39	0.01
914908BC1	UNIVISION COMMUNICATIONS INC TERM LOAN						15 Mar 2026		
	44,918.660	Local		99.957879	44,899.74	94.450000	42,425.67	-2,474.07	0.00
		Base		99.957879	44,899.74	94.450000	42,425.67	-2,474.07	0.00
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
	170,000.000	Local		97.898918	166,428.16	80.351000	136,596.70	-29,831.46	0.01
		Base		97.898918	166,428.16	80.351000	136,596.70	-29,831.46	0.01
91911KAN2	BAUSCH HEALTH COS INC SR SECURED 144A 11/25 5.5					5.500000	01 Nov 2025		
	10,000.000	Local		100.464600	10,046.46	87.828500	8,782.85	-1,263.61	0.00
		Base		100.464600	10,046.46	87.828500	8,782.85	-1,263.61	0.00
91911KAP7	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/25 9					9.000000	15 Dec 2025		
	10,000.000	Local		100.839400	10,083.94	72.500000	7,250.00	-2,833.94	0.00
		Base		100.839400	10,083.94	72.500000	7,250.00	-2,833.94	0.00
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875000	21 Nov 2036		
	397,000.000	Local		113.158869	449,240.71	107.285500	425,923.44	-23,317.27	0.03
		Base		113.158869	449,240.71	107.285500	425,923.44	-23,317.27	0.03

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91911XAV6	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 04/26 9.25					9.250000	01 Apr 2026		
	60,000.000	Local		103.970600	62,382.36	71.500000	42,900.00	-19,482.36	0.00
		Base		103.970600	62,382.36	71.500000	42,900.00	-19,482.36	0.00
92328MAC7	VENTURE GLOBAL CALCASIEU SR SECURED 144A 11/33 3.875					3.875000	01 Nov 2033		
	240,000.000	Local		95.341475	228,819.54	82.500000	198,000.00	-30,819.54	0.01
		Base		95.341475	228,819.54	82.500000	198,000.00	-30,819.54	0.01
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	40,000.000	Local		116.995800	46,798.32	85.677520	34,271.01	-12,527.31	0.00
		Base		116.995800	46,798.32	85.677520	34,271.01	-12,527.31	0.00
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	190,000.000	Local		117.200295	222,680.56	99.413344	188,885.35	-33,795.21	0.01
		Base		117.200295	222,680.56	99.413344	188,885.35	-33,795.21	0.01
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.400000	01 Nov 2034		
	110,000.000	Local		96.847191	106,531.91	96.398301	106,038.13	-493.78	0.01
		Base		96.847191	106,531.91	96.398301	106,038.13	-493.78	0.01
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125					4.125000	15 Aug 2046		
	160,000.000	Local		116.488338	186,381.34	89.242222	142,787.56	-43,593.78	0.01
		Base		116.488338	186,381.34	89.242222	142,787.56	-43,593.78	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	200,000.000	Local		102.501200	205,002.40	103.899479	207,798.96	2,796.56	0.01
		Base		102.501200	205,002.40	103.899479	207,798.96	2,796.56	0.01
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	20,000.000	Local		105.091050	21,018.21	108.273862	21,654.77	636.56	0.00
		Base		105.091050	21,018.21	108.273862	21,654.77	636.56	0.00
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
	100,000.000	Local		100.975530	100,975.53	99.837972	99,837.97	-1,137.56	0.01
		Base		100.975530	100,975.53	99.837972	99,837.97	-1,137.56	0.01
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	1,850,000.000	Local		115.007980	2,127,647.63	97.791015	1,809,133.78	-318,513.85	0.11
		Base		115.007980	2,127,647.63	97.791015	1,809,133.78	-318,513.85	0.11

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92343VER1	VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329					4.329000	21 Sep 2028		
	236,000.000	Local	100.364110	236,859.30	99.539502	234,913.22	-1,946.08	0.01	
		Base	100.364110	236,859.30	99.539502	234,913.22	-1,946.08	0.01	
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	300,000.000	Local	112.613417	337,840.25	96.944074	290,832.22	-47,008.03	0.02	
		Base	112.613417	337,840.25	96.944074	290,832.22	-47,008.03	0.02	
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4					4.000000	22 Mar 2050		
	610,000.000	Local	123.780639	755,061.90	86.984230	530,603.80	-224,458.10	0.03	
		Base	123.780639	755,061.90	86.984230	530,603.80	-224,458.10	0.03	
92343VFE9	VERIZON COMMUNICATIONS SR UNSECURED 03/30 3.15					3.150000	22 Mar 2030		
	220,000.000	Local	99.754705	219,460.35	91.134170	200,495.17	-18,965.18	0.01	
		Base	99.754705	219,460.35	91.134170	200,495.17	-18,965.18	0.01	
92343VFF6	VERIZON COMMUNICATIONS SR UNSECURED 03/27 3					3.000000	22 Mar 2027		
	90,000.000	Local	99.969333	89,972.40	95.117976	85,606.18	-4,366.22	0.01	
		Base	99.969333	89,972.40	95.117976	85,606.18	-4,366.22	0.01	
92343VFR0	VERIZON COMMUNICATIONS SR UNSECURED 01/31 1.75					1.750000	20 Jan 2031		
	340,000.000	Local	99.611818	338,680.18	80.540275	273,836.94	-64,843.24	0.02	
		Base	99.611818	338,680.18	80.540275	273,836.94	-64,843.24	0.02	
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65					2.650000	20 Nov 2040		
	1,220,000.000	Local	94.295181	1,150,401.21	73.938612	902,051.07	-248,350.14	0.06	
		Base	94.295181	1,150,401.21	73.938612	902,051.07	-248,350.14	0.05	
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875					2.875000	20 Nov 2050		
	1,160,000.000	Local	99.749036	1,157,088.82	71.309045	827,184.92	-329,903.90	0.05	
		Base	99.749036	1,157,088.82	71.309045	827,184.92	-329,903.90	0.05	
92343VGH1	VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1					2.100000	22 Mar 2028		
	1,250,000.000	Local	100.033953	1,250,424.41	89.010284	1,112,628.55	-137,795.86	0.07	
		Base	100.033953	1,250,424.41	89.010284	1,112,628.55	-137,795.86	0.07	
92343VGJ7	VERIZON COMMUNICATIONS SR UNSECURED 03/31 2.55					2.550000	21 Mar 2031		
	960,000.000	Local	99.635720	956,502.91	85.729656	823,004.70	-133,498.21	0.05	
		Base	99.635720	956,502.91	85.729656	823,004.70	-133,498.21	0.05	

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92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4					3.400000	22 Mar 2041		
	100,000.000	Local		94.645980	94,645.98	81.547113	81,547.11	-13,098.87	0.01
		Base		94.645980	94,645.98	81.547113	81,547.11	-13,098.87	0.00
92343VGN8	VERIZON COMMUNICATIONS SR UNSECURED 03/32 2.355					2.355000	15 Mar 2032		
	1,122,000.000	Local		99.412397	1,115,407.09	83.159415	933,048.64	-182,358.45	0.06
		Base		99.412397	1,115,407.09	83.159415	933,048.64	-182,358.45	0.06
92531HAD9	VERSCEND HOLDING CORP 2021 TERM LOAN B						27 Aug 2025		
	980,378.520	Local		97.417292	955,058.21	95.416700	935,444.83	-19,613.38	0.06
		Base		97.417292	955,058.21	95.416700	935,444.83	-19,613.38	0.06
92535UAB0	VERTIV GROUP CORPORATION SR SECURED 144A 11/28 4.125					4.125000	15 Nov 2028		
	120,000.000	Local		88.184675	105,821.61	81.192000	97,430.40	-8,391.21	0.01
		Base		88.184675	105,821.61	81.192000	97,430.40	-8,391.21	0.01
92769XAP0	VIRGIN MEDIA SECURED FIN SR SECURED 144A 05/29 5.5					5.500000	15 May 2029		
	210,000.000	Local		99.028990	207,960.88	88.770000	186,417.00	-21,543.88	0.01
		Base		99.028990	207,960.88	88.770000	186,417.00	-21,543.88	0.01
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
	540,000.000	Local		102.936185	555,855.40	98.874347	533,921.47	-21,933.93	0.03
		Base		102.936185	555,855.40	98.874347	533,921.47	-21,933.93	0.03
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	500,000.000	Local		102.724764	513,623.82	99.325834	496,629.17	-16,994.65	0.03
		Base		102.724764	513,623.82	99.325834	496,629.17	-16,994.65	0.03
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
	210,000.000	Local		99.884914	209,758.32	87.904378	184,599.19	-25,159.13	0.01
		Base		99.884914	209,758.32	87.904378	184,599.19	-25,159.13	0.01
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
	220,000.000	Local		99.362591	218,597.70	99.516785	218,936.93	339.23	0.01
		Base		99.362591	218,597.70	99.516785	218,936.93	339.23	0.01
92858RAB6	VMED O2 UK FINAN SR SECURED 144A 07/31 4.75					4.750000	15 Jul 2031		
	630,000.000	Local		94.619510	596,102.91	80.785000	508,945.50	-87,157.41	0.03
		Base		94.619510	596,102.91	80.785000	508,945.50	-87,157.41	0.03

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92858TAA4	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB A 144A				2.130000	10 Oct 2042		
		2,170,000.000	Local 102.773614	2,230,187.42	82.294510	1,785,790.87	-444,396.55	0.11
Original Face:		2,170,000.000	Base 102.773614	2,230,187.42	82.294510	1,785,790.87	-444,396.55	0.11
92858TAC0	VLS COMMERCIAL MORTGAGE TRUST VLS 2020 LAB B 144A				2.453000	10 Oct 2042		
		2,170,000.000	Local 102.769422	2,230,096.46	81.205780	1,762,165.43	-467,931.03	0.11
Original Face:		2,170,000.000	Base 102.769422	2,230,096.46	81.205780	1,762,165.43	-467,931.03	0.11
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75				3.750000	17 Sep 2024		
		300,000.000	Local 99.905317	299,715.95	96.592100	289,776.30	-9,939.65	0.02
			Base 99.905317	299,715.95	96.592100	289,776.30	-9,939.65	0.02
92922F4M7	WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR13 A1A1				2.203570	25 Oct 2045		
		545,771.860	Local 98.012932	534,927.00	95.254160	519,870.40	-15,056.60	0.03
Original Face:		15,680,000.000	Base 98.012932	534,927.00	95.254160	519,870.40	-15,056.60	0.03
931142ES8	WALMART INC SR UNSECURED 09/28 1.5				1.500000	22 Sep 2028		
		180,000.000	Local 99.905194	179,829.35	87.870035	158,166.06	-21,663.29	0.01
			Base 99.905194	179,829.35	87.870035	158,166.06	-21,663.29	0.01
931142ET6	WALMART INC SR UNSECURED 09/31 1.8				1.800000	22 Sep 2031		
		90,000.000	Local 99.670244	89,703.22	85.148595	76,633.74	-13,069.48	0.00
			Base 99.670244	89,703.22	85.148595	76,633.74	-13,069.48	0.00
936MWEI18	ALI GROUP NORTH AMERICA CORP. 2021 TERM LOAN B					13 Oct 2028		
		740,000.000	Local 99.109797	733,412.50	95.333300	705,466.42	-27,946.08	0.04
			Base 99.109797	733,412.50	95.333300	705,466.42	-27,946.08	0.04
938DOJII4	INEOS STYROLUTION US HOLDG LLC 2021 USD TERM LOAN B					29 Jan 2026		
		1,226,578.080	Local 100.168403	1,228,643.68	94.125000	1,154,516.62	-74,127.06	0.07
			Base 100.168403	1,228,643.68	94.125000	1,154,516.62	-74,127.06	0.07
938YAFI11	ENERGIZER HOLDINGS INC 2020 TERM LOAN					22 Dec 2027		
		177,750.000	Local 99.597519	177,034.59	94.687500	168,307.03	-8,727.56	0.01
			Base 99.597519	177,034.59	94.687500	168,307.03	-8,727.56	0.01
942ZMVII4	GVC HOLDINGS GIBRALTAR LIMITED 2021 USD TERM LOAN B4					16 Mar 2027		
		207,900.000	Local 99.782968	207,448.79	95.125000	197,764.88	-9,683.91	0.01
			Base 99.782968	207,448.79	95.125000	197,764.88	-9,683.91	0.01

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943ZRCI10	II VI INCORPORATED 2021 TERM LOAN B					14 Jan 2028		
		600,000.000	Local 99.383333	596,300.00	95.550000	573,300.00	-23,000.00	0.04
			Base 99.383333	596,300.00	95.550000	573,300.00	-23,000.00	0.03
944YMTI10	VFH PARENT LLC 2022 TERM LOAN B					13 Jan 2029		
		330,000.000	Local 99.835067	329,455.72	94.375000	311,437.50	-18,018.22	0.02
			Base 99.835067	329,455.72	94.375000	311,437.50	-18,018.22	0.02
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3				3.000000	23 Oct 2026		
		480,000.000	Local 99.941917	479,721.20	94.546325	453,822.36	-25,898.84	0.03
			Base 99.941917	479,721.20	94.546325	453,822.36	-25,898.84	0.03
94974BFPO	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375				5.375000	02 Nov 2043		
		130,000.000	Local 99.748069	129,672.49	98.382640	127,897.43	-1,775.06	0.01
			Base 99.748069	129,672.49	98.382640	127,897.43	-1,775.06	0.01
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3				4.300000	22 Jul 2027		
		1,160,000.000	Local 100.621357	1,167,207.74	99.040399	1,148,868.63	-18,339.11	0.07
			Base 100.621357	1,167,207.74	99.040399	1,148,868.63	-18,339.11	0.07
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4				4.400000	14 Jun 2046		
		70,000.000	Local 99.644857	69,751.40	87.546946	61,282.86	-8,468.54	0.00
			Base 99.644857	69,751.40	87.546946	61,282.86	-8,468.54	0.00
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75				4.750000	07 Dec 2046		
		660,000.000	Local 101.709135	671,280.29	92.049557	607,527.08	-63,753.21	0.04
			Base 101.709135	671,280.29	92.049557	607,527.08	-63,753.21	0.04
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1				2.053570	25 Jun 2037		
		60,445.020	Local 78.595127	47,506.84	80.258580	48,512.31	1,005.47	0.00
Original Face:		1,110,000.000	Base 78.595127	47,506.84	80.258580	48,512.31	1,005.47	0.00
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B				4.433578	15 Jul 2046		
		70,000.000	Local 102.892414	72,024.69	93.776030	65,643.22	-6,381.47	0.00
Original Face:		70,000.000	Base 102.892414	72,024.69	93.776030	65,643.22	-6,381.47	0.00
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5				3.817000	15 Aug 2050		
		20,000.000	Local 103.569150	20,713.83	98.570040	19,714.01	-999.82	0.00
Original Face:		20,000.000	Base 103.569150	20,713.83	98.570040	19,714.01	-999.82	0.00

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Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808000	15 Dec 2047		
	250,000.000	Local	102.312996	255,782.49	96.760650	241,901.63		-13,880.86	0.01
Original Face:	250,000.000	Base	102.312996	255,782.49	96.760650	241,901.63		-13,880.86	0.01
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467000	15 Apr 2050		
	220,000.000	Local	102.374895	225,224.77	96.682160	212,700.75		-12,524.02	0.01
Original Face:	220,000.000	Base	102.374895	225,224.77	96.682160	212,700.75		-12,524.02	0.01
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406000	15 May 2048		
	750,000.000	Local	102.344572	767,584.29	97.045170	727,838.78		-39,745.51	0.04
Original Face:	750,000.000	Base	102.344572	767,584.29	97.045170	727,838.78		-39,745.51	0.04
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA					1.214291	15 May 2048		
	3,541,718.450	Local	3.410375	120,785.87	2.305420	81,651.49		-39,134.38	0.01
Original Face:	5,169,000.000	Base	3.410375	120,785.87	2.305420	81,651.49		-39,134.38	0.00
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	1,420,000.000	Local	100.784640	1,431,141.89	100.242003	1,423,436.44		-7,705.45	0.09
		Base	100.784640	1,431,141.89	100.242003	1,423,436.44		-7,705.45	0.08
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
	400,000.000	Local	99.875100	399,500.40	96.864629	387,458.52		-12,041.88	0.02
		Base	99.875100	399,500.40	96.864629	387,458.52		-12,041.88	0.02
95000U2G7	WELLS FARGO + COMPANY SR UNSECURED 10/30 VAR					2.879000	30 Oct 2030		
	100,000.000	Local	99.627570	99,627.57	88.136951	88,136.95		-11,490.62	0.01
		Base	99.627570	99,627.57	88.136951	88,136.95		-11,490.62	0.01
95000U2L6	WELLS FARGO + COMPANY SR UNSECURED 04/31 VAR					4.478000	04 Apr 2031		
	700,000.000	Local	112.884914	790,194.40	98.017643	686,123.50		-104,070.90	0.04
		Base	112.884914	790,194.40	98.017643	686,123.50		-104,070.90	0.04
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR					5.013000	04 Apr 2051		
	4,080,000.000	Local	116.761357	4,763,863.37	98.682955	4,026,264.56		-737,598.81	0.25
		Base	116.761357	4,763,863.37	98.682955	4,026,264.56		-737,598.81	0.24
95000U2N2	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					2.188000	30 Apr 2026		
	540,000.000	Local	100.030117	540,162.63	93.639280	505,652.11		-34,510.52	0.03
		Base	100.030117	540,162.63	93.639280	505,652.11		-34,510.52	0.03

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95000U2R3	WELLS FARGO + COMPANY SR UNSECURED 06/24 VAR					1.654000	02 Jun 2024		
	690,000.000	Local		100.000000	690,000.00	97.672231	673,938.39	-16,061.61	0.04
		Base		100.000000	690,000.00	97.672231	673,938.39	-16,061.61	0.04
95000U2S1	WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR					2.393000	02 Jun 2028		
	1,400,000.000	Local		100.000000	1,400,000.00	89.687358	1,255,623.01	-144,376.99	0.08
		Base		100.000000	1,400,000.00	89.687358	1,255,623.01	-144,376.99	0.07
95000U2U6	WELLS FARGO + COMPANY SR UNSECURED 03/33 VAR					3.350000	02 Mar 2033		
	190,000.000	Local		98.241605	186,659.05	88.997627	169,095.49	-17,563.56	0.01
		Base		98.241605	186,659.05	88.997627	169,095.49	-17,563.56	0.01
958254AH7	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/28 4.5					4.500000	01 Mar 2028		
	40,000.000	Local		102.264000	40,905.60	90.500000	36,200.00	-4,705.60	0.00
		Base		102.264000	40,905.60	90.500000	36,200.00	-4,705.60	0.00
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3					5.300000	01 Mar 2048		
	20,000.000	Local		114.009950	22,801.99	80.615000	16,123.00	-6,678.99	0.00
		Base		114.009950	22,801.99	80.615000	16,123.00	-6,678.99	0.00
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5					5.500000	15 Aug 2048		
	190,000.000	Local		113.707826	216,044.87	81.500000	154,850.00	-61,194.87	0.01
		Base		113.707826	216,044.87	81.500000	154,850.00	-61,194.87	0.01
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 5.75					5.750000	01 Feb 2050		
	100,000.000	Local		98.628040	98,628.04	80.385671	80,385.67	-18,242.37	0.00
		Base		98.628040	98,628.04	80.385671	80,385.67	-18,242.37	0.00
958667AB3	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/25 3.6					3.600000	01 Feb 2025		
	160,000.000	Local		100.045488	160,072.78	92.125000	147,400.00	-12,672.78	0.01
		Base		100.045488	160,072.78	92.125000	147,400.00	-12,672.78	0.01
958667AC1	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/30 4.55					4.550000	01 Feb 2030		
	960,000.000	Local		100.092932	960,892.15	86.500000	830,400.00	-130,492.15	0.05
		Base		100.092932	960,892.15	86.500000	830,400.00	-130,492.15	0.05
958667AD9	WESTERN MIDSTREAM OPERAT SR UNSECURED 01/23 VAR					2.621430	13 Jan 2023		
	60,000.000	Local		100.000000	60,000.00	99.500000	59,700.00	-300.00	0.00
		Base		100.000000	60,000.00	99.500000	59,700.00	-300.00	0.00

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96244UAF4	WHATABRANDS LLC TERM LOAN B						03 Aug 2028		
	22.440	Local	96.791444	21.72	93.416700	20.96	-0.76	0.00	
		Base	96.791444	21.72	93.416700	20.96	-0.76	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	114.883567	68,930.14	115.130225	69,078.14	148.00	0.00	
		Base	114.883567	68,930.14	115.130225	69,078.14	148.00	0.00	
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
	720,000.000	Local	125.720150	905,185.08	117.382870	845,156.66	-60,028.42	0.05	
		Base	125.720150	905,185.08	117.382870	845,156.66	-60,028.42	0.05	
969457BM1	WILLIAMS COMPANIES INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	200,000.000	Local	138.418805	276,837.61	124.972460	249,944.92	-26,892.69	0.02	
		Base	138.418805	276,837.61	124.972460	249,944.92	-26,892.69	0.01	
969457BU3	WILLIAMS COMPANIES INC SR UNSECURED 01/23 3.7					3.700000	15 Jan 2023		
	70,000.000	Local	99.649429	69,754.60	100.163351	70,114.35	359.75	0.00	
		Base	99.649429	69,754.60	100.163351	70,114.35	359.75	0.00	
96949LAD7	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75					3.750000	15 Jun 2027		
	370,000.000	Local	102.069065	377,655.54	95.867199	354,708.64	-22,946.90	0.02	
		Base	102.069065	377,655.54	95.867199	354,708.64	-22,946.90	0.02	
96949LAE5	WILLIAMS COMPANIES INC SR UNSECURED 03/48 4.85					4.850000	01 Mar 2048		
	30,000.000	Local	102.693133	30,807.94	91.267388	27,380.22	-3,427.72	0.00	
		Base	102.693133	30,807.94	91.267388	27,380.22	-3,427.72	0.00	
98138HAG6	WORKDAY INC SR UNSECURED 04/27 3.5					3.500000	01 Apr 2027		
	140,000.000	Local	99.943707	139,921.19	95.669243	133,936.94	-5,984.25	0.01	
		Base	99.943707	139,921.19	95.669243	133,936.94	-5,984.25	0.01	
98138HAH4	WORKDAY INC SR UNSECURED 04/29 3.7					3.700000	01 Apr 2029		
	230,000.000	Local	100.092491	230,212.73	93.710043	215,533.10	-14,679.63	0.01	
		Base	100.092491	230,212.73	93.710043	215,533.10	-14,679.63	0.01	

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98138HAJ0	WORKDAY INC SR UNSECURED 04/32 3.8				3.800000	01 Apr 2032		
		1,140,000.000	Local 95.632723	1,090,213.04	91.647932	1,044,786.42	-45,426.62	0.06
			Base 95.632723	1,090,213.04	91.647932	1,044,786.42	-45,426.62	0.06
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95				5.950000	01 Apr 2037		
		210,000.000	Local 113.699143	238,768.20	115.804830	243,190.14	4,421.94	0.02
			Base 113.699143	238,768.20	115.804830	243,190.14	4,421.94	0.01
98313RAE6	WYNN MACAU LTD SR UNSECURED 144A 12/29 5.125				5.125000	15 Dec 2029		
		200,000.000	Local 98.847330	197,694.66	61.954000	123,908.00	-73,786.66	0.01
			Base 98.847330	197,694.66	61.954000	123,908.00	-73,786.66	0.01
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625				5.625000	26 Aug 2028		
		340,000.000	Local 102.094765	347,122.20	61.600000	209,440.00	-137,682.20	0.01
			Base 102.094765	347,122.20	61.600000	209,440.00	-137,682.20	0.01
983793AH3	XPO LOGISTICS INC COMPANY GUAR 144A 05/25 6.25				6.250000	01 May 2025		
		27,000.000	Local 102.791556	27,753.72	99.250000	26,797.50	-956.22	0.00
			Base 102.791556	27,753.72	99.250000	26,797.50	-956.22	0.00
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625				4.625000	15 Dec 2027		
		160,000.000	Local 100.096900	160,155.04	96.248406	153,997.45	-6,157.59	0.01
			Base 100.096900	160,155.04	96.248406	153,997.45	-6,157.59	0.01
98919XAB7	ZAYO GROUP HOLDINGS INC USD TERM LOAN					09 Mar 2027		
		310,000.000	Local 100.095326	310,295.51	89.250000	276,675.00	-33,620.51	0.02
			Base 100.095326	310,295.51	89.250000	276,675.00	-33,620.51	0.02
98922AAC0	ALLSPRING BUYER LLC TERM LOAN B					01 Nov 2028		
		363,090.000	Local 99.482225	361,210.01	95.500000	346,750.95	-14,459.06	0.02
			Base 99.482225	361,210.01	95.500000	346,750.95	-14,459.06	0.02
ACI208T77	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR				6.625000	01 Sep 2037		
		289,432.000	Local 52.720853	152,591.02	30.175000	87,336.11	-65,254.91	0.01
Original Face:		289,432.000	Base 52.720853	152,591.02	30.175000	87,336.11	-65,254.91	0.01
C0102MAP0	AIR CANADA 2021 TERM LOAN B					11 Aug 2028		
		340,000.000	Local 99.451509	338,135.13	92.000000	312,800.00	-25,335.13	0.02
			Base 99.451509	338,135.13	92.000000	312,800.00	-25,335.13	0.02

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C4000KAD6	GARDA WORLD SECURITY CORP 2021 TERM LOAN B						30 Oct 2026		
	436,801.110	Local	96.834978	422,976.26	92.416700	403,677.17	-19,299.09	0.02	
		Base	96.834978	422,976.26	92.416700	403,677.17	-19,299.09	0.02	
C6901LAH0	1011778 BC UNLIMITED LBLTY CO TERM LOAN B4						19 Nov 2026		
	941,421.740	Local	99.357382	935,371.99	95.225000	896,468.85	-38,903.14	0.06	
		Base	99.357382	935,371.99	95.225000	896,468.85	-38,903.14	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		
	47,938.010	Local	100.030748	47,952.75	97.425000	46,703.61	-1,249.14	0.00	
		Base	100.030748	47,952.75	97.425000	46,703.61	-1,249.14	0.00	
C8000CAG8	CLARIOS GLOBAL LP 2021 USD TERM LOAN B						30 Apr 2026		
	236,658.210	Local	99.250941	234,885.50	92.750000	219,500.49	-15,385.01	0.01	
		Base	99.250941	234,885.50	92.750000	219,500.49	-15,385.01	0.01	
F6628DAL8	ALTICE FRANCE SA TERMB12						31 Jan 2026		
	135,534.560	Local	99.956092	135,475.05	90.750000	122,997.61	-12,477.44	0.01	
		Base	99.956092	135,475.05	90.750000	122,997.61	-12,477.44	0.01	
G3679YAC6	FRONERI INTERNATIONAL PLC 2020 USD TERM LOAN						29 Jan 2027		
	156,800.000	Local	100.173297	157,071.73	91.916700	144,125.39	-12,946.34	0.01	
		Base	100.173297	157,071.73	91.916700	144,125.39	-12,946.34	0.01	
G5080AAF9	JAZZ FINANCING LUX SARL USD TERM LOAN						05 May 2028		
	940,500.000	Local	99.570413	936,459.73	95.125000	894,650.63	-41,809.10	0.06	
		Base	99.570413	936,459.73	95.125000	894,650.63	-41,809.10	0.05	
G8057JAB2	SETANTA AIRCRAFT LEASING DAC TERM LOAN B						05 Nov 2028		
	850,000.000	Local	99.771252	848,055.64	94.950000	807,075.00	-40,980.64	0.05	
		Base	99.771252	848,055.64	94.950000	807,075.00	-40,980.64	0.05	
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N						31 Jan 2028		
	1,194,130.640	Local	99.479337	1,187,913.24	93.406200	1,115,392.05	-72,521.19	0.07	
		Base	99.479337	1,187,913.24	93.406200	1,115,392.05	-72,521.19	0.07	

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G9368PBE3	VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q					31 Jan 2029		
		120,000.000	Local 98.707300	118,448.76	95.250000	114,300.00	-4,148.76	0.01
			Base 98.707300	118,448.76	95.250000	114,300.00	-4,148.76	0.01
L2324EAE1	DELOS FIN S A R L TERM LOAN					06 Oct 2023		
		500,000.000	Local 98.631444	493,157.22	98.541700	492,708.50	-448.72	0.03
			Base 98.631444	493,157.22	98.541700	492,708.50	-448.72	0.03
L5000DAC1	ICON LUXEMBOURG SARL LUX TERM LOAN					03 Jul 2028		
		574,394.700	Local 99.562867	571,883.83	96.458300	554,051.36	-17,832.47	0.03
			Base 99.562867	571,883.83	96.458300	554,051.36	-17,832.47	0.03
L5000DAD9	ICON LUXEMBOURG SARL US TERM LOAN					03 Jul 2028		
		143,110.800	Local 99.562856	142,485.20	96.458300	138,042.24	-4,442.96	0.01
			Base 99.562856	142,485.20	96.458300	138,042.24	-4,442.96	0.01
N8137FAB6	SOLIS IV BV USD TERM LOAN B1					26 Feb 2029		
		1,090,000.000	Local 99.520577	1,084,774.29	85.583300	932,857.97	-151,916.32	0.06
			Base 99.520577	1,084,774.29	85.583300	932,857.97	-151,916.32	0.06
N9833RAJ8	ZIGGO FINANCE PARTNERSHIP BV USD TERM LOAN I					30 Apr 2028		
		71,000.000	Local 100.000000	71,000.00	92.979200	66,015.23	-4,984.77	0.00
			Base 100.000000	71,000.00	92.979200	66,015.23	-4,984.77	0.00
US DOLLAR Total								
		890,793,411.150	Local	828,785,765.46		739,932,509.23	-88,853,256.23	45.66
Original Face:		765,152,528.390	Base	828,789,320.07		739,932,509.23	-88,856,810.84	44.15
FIXED INCOME Total								
		141,207,996,711.150	Base	879,447,458.55		772,960,654.38	-106,486,804.17	46.12
Original Face:		765,152,528.390						

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Books Closed

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - CALLS

US DOLLAR								Exchange Rate:	1.000000
ADI22TTT9	US BOND FUTR OPTN FEB22C 156 JAN22 156 CALL					21 Jan 2022			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
ADI26CR49	US 10YR FUT OPTN AUG22C 117 JUL22 117 CALL					22 Jul 2022			
34,000.000		34.000	Local	0.893843	30,390.67	1.921875	65,343.75	34,953.08	0.00
			Base	0.893843	30,390.67	1.921875	65,343.75	34,953.08	0.00
ADI26FD88	US BOND FUTR OPTN AUG22C 136 JUL22 136 CALL					22 Jul 2022			
9,000.000		9.000	Local	1.744786	15,703.07	3.453125	31,078.13	15,375.06	0.00
			Base	1.744786	15,703.07	3.453125	31,078.13	15,375.06	0.00
ADI26QVD3	US 10Y NOTE W1 OP JUL22C 117 JUL22 117 CALL					01 Jul 2022			
5,000.000		5.000	Local	0.314230	1,571.15	1.531250	7,656.25	6,085.10	0.00
			Base	0.314230	1,571.15	1.531250	7,656.25	6,085.10	0.00
ADI26QVK7	US LONG BND W1 OP JUL22C 135 JUL22 135 CALL					01 Jul 2022			
2,000.000		2.000	Local	0.751730	1,503.46	3.640625	7,281.25	5,777.79	0.00
			Base	0.751730	1,503.46	3.640625	7,281.25	5,777.79	0.00
ADI26QVL5	US BOND FUTR OPTN AUG22C 134.5 JUL22 134.5 CALL					22 Jul 2022			
15,000.000		15.000	Local	1.954855	29,322.83	4.625000	69,375.00	40,052.17	0.00
			Base	1.954855	29,322.83	4.625000	69,375.00	40,052.17	0.00
ADI26RDQ2	JPN YEN 9AM AUG22C 74 AUG22 74 CALL					05 Aug 2022			
8,750.000		7.000	Local	1.102000	9,642.50	1.280000	11,200.00	1,557.50	0.00
			Base	1.102000	9,642.50	1.280000	11,200.00	1,557.50	0.00
ADI26RRN4	US 10YR FUT OPTN AUG22C 117.2 JUL22 117.25 CALL					22 Jul 2022			
5,000.000		5.000	Local	0.876730	4,383.65	1.734375	8,671.88	4,288.23	0.00
			Base	0.876730	4,383.65	1.734375	8,671.88	4,288.23	0.00
ADI26S1X8	AUDUSD EURO 9AM AUG22C 69 AUG22 69 CALL					05 Aug 2022			
7,000.000		7.000	Local	1.093929	7,657.50	1.180000	8,260.00	602.50	0.00
			Base	1.093929	7,657.50	1.180000	8,260.00	602.50	0.00

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI26SM56	US 10Y NOTE W1 OP JUL22C 118.2 JUL22 118.25 CALL					01 Jul 2022		
5,000.000		5.000	Local	1,649.28	0.453125	2,265.63	616.35	0.00
			Base	1,649.28	0.453125	2,265.63	616.35	0.00
US DOLLAR Total								
90,750.000		89.000	Local	101,824.12		211,131.89	109,307.77	0.01
			Base	101,824.12		211,131.89	109,307.77	0.01
OPTIONS PURCHASED - CALLS Total								
90,750.000		89.000	Base	101,824.12		211,131.89	109,307.77	0.01

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

ADI260SF9	US 10YR FUT OPTN AUG22P 118 JUL22 118 PUT					22 Jul 2022		
15,000.000		15.000	Local 0.835064	12,525.96	0.703125	10,546.88	-1,979.08	0.00
			Base 0.835064	12,525.96	0.703125	10,546.88	-1,979.08	0.00

ADI26SLC2	US 10Y NOTE W1 OP JUL22P 118 JUL22 118 PUT					01 Jul 2022		
5,000.000		5.000	Local 0.236106	1,180.53	0.109375	546.88	-633.65	0.00
			Base 0.236106	1,180.53	0.109375	546.88	-633.65	0.00

ADI26SLX6	US 5YR FUTR OPTN AUG22P 112 JUL22 112 PUT					22 Jul 2022		
13,000.000		13.000	Local 0.587668	7,639.68	0.523437	6,804.68	-835.00	0.00
			Base 0.587668	7,639.68	0.523437	6,804.68	-835.00	0.00

ADI26SLZ1	US 10YR FUT OPTN AUG22P 118.2 JUL22 118.25 PUT					22 Jul 2022		
10,000.000		10.000	Local 0.884543	8,845.43	0.812500	8,125.00	-720.43	0.00
			Base 0.884543	8,845.43	0.812500	8,125.00	-720.43	0.00

US DOLLAR Total								
43,000.000		43.000	Local	30,191.60		26,023.44	-4,168.16	0.00
			Base	30,191.60		26,023.44	-4,168.16	0.00

OPTIONS PURCHASED - PUTS Total								
43,000.000		43.000	Base	30,191.60		26,023.44	-4,168.16	0.00

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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

OPTIONS WRITTEN - CALLS

								Exchange Rate:	1.000000
US DOLLAR									
ADI1YQ9Z0	IMM EUR FUT OPT DEC22C 99 DEC22 99 CALL					19 Dec 2022			
-12,500.000		-5.000	Local 0.129160	-1,614.50	0.012500		-156.25	1,458.25	0.00
			Base 0.129160	-1,614.50	0.012500		-156.25	1,458.25	0.00
ADI25F5T2	IMM EUR FUT OPT DEC22C 97 DEC22 97 CALL					19 Dec 2022			
-1,575,000.000		-630.000	Local 0.313509	-493,777.00	0.137500		-216,562.50	277,214.50	0.01
			Base 0.313509	-493,777.00	0.137500		-216,562.50	277,214.50	0.01
ADI25TVP1	US 10YR FUT OPTN AUG22C 120 JUL22 120 CALL					22 Jul 2022			
-26,000.000		-26.000	Local 0.183367	-4,767.53	0.390625		-10,156.25	-5,388.72	0.00
			Base 0.183367	-4,767.53	0.390625		-10,156.25	-5,388.72	0.00
ADI26BF44	US 10YR FUT OPTN AUG22C 117.5 JUL22 117.5 CALL					22 Jul 2022			
-67,000.000		-67.000	Local 0.483578	-32,399.72	1.562500		-104,687.50	-72,287.78	0.01
			Base 0.483578	-32,399.72	1.562500		-104,687.50	-72,287.78	0.01
ADI26BJT5	US 10YR FUT OPTN AUG22C 118 JUL22 118 CALL					22 Jul 2022			
-267,000.000		-267.000	Local 0.449247	-119,949.08	1.234375		-329,578.13	-209,629.05	0.02
			Base 0.449247	-119,949.08	1.234375		-329,578.13	-209,629.05	0.02
ADI26BKH9	US 5YR FUTR OPTN AUG22C 111 JUL22 111 CALL					22 Jul 2022			
-16,000.000		-16.000	Local 0.490458	-7,847.33	1.460938		-23,375.01	-15,527.68	0.00
			Base 0.490458	-7,847.33	1.460938		-23,375.01	-15,527.68	0.00
ADI26BZ59	US 5YR FUTR OPTN AUG22C 112 JUL22 112 CALL					22 Jul 2022			
-232,000.000		-232.000	Local 0.469209	-108,856.50	0.773438		-179,437.62	-70,581.12	0.01
			Base 0.469209	-108,856.50	0.773438		-179,437.62	-70,581.12	0.01
ADI26F8C5	US 5YR FUTR OPTN AUG22C 111.5 JUL22 111.5 CALL					22 Jul 2022			
-87,000.000		-87.000	Local 0.732735	-63,747.94	1.085938		-94,476.61	-30,728.67	0.01
			Base 0.732735	-63,747.94	1.085938		-94,476.61	-30,728.67	0.01
ADI26FYD4	US BOND FUTR OPTN AUG22C 138 JUL22 138 CALL					22 Jul 2022			
-13,000.000		-13.000	Local 0.933366	-12,133.76	2.171875		-28,234.38	-16,100.62	0.00
			Base 0.933366	-12,133.76	2.171875		-28,234.38	-16,100.62	0.00

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STATE STREET

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ADI26FYL6	US 10YR FUT OPTN AUG22C 116.5 JUL22 116.5 CALL					22 Jul 2022		
		-24.000	Local 0.787063	-18,889.51	2.312500	-55,500.00	-36,610.49	0.00
			Base 0.787063	-18,889.51	2.312500	-55,500.00	-36,610.49	0.00
ADI26GYG5	IMM EUR FUT OPT DEC22C 96.5 DEC22 96.5 CALL					19 Dec 2022		
		-158.000	Local 0.264160	-104,343.20	0.287500	-113,562.50	-9,219.30	0.01
			Base 0.264160	-104,343.20	0.287500	-113,562.50	-9,219.30	0.01
ADI26H781	US BOND FUTR OPTN AUG22C 139 JUL22 139 CALL					22 Jul 2022		
		-10.000	Local 0.951395	-9,513.95	1.656250	-16,562.50	-7,048.55	0.00
			Base 0.951395	-9,513.95	1.656250	-16,562.50	-7,048.55	0.00
ADI26NDP3	US 10Y NOTE W1 OP JUL22C 117.7 JUL22 117.75 CALL					01 Jul 2022		
		-5.000	Local 0.176396	-881.98	0.843750	-4,218.75	-3,336.77	0.00
			Base 0.176396	-881.98	0.843750	-4,218.75	-3,336.77	0.00
ADI26PRK4	US 10Y NOTE W1 OP JUL22C 117.2 JUL22 117.25 CALL					01 Jul 2022		
		-21.000	Local 0.263895	-5,541.80	1.296875	-27,234.38	-21,692.58	0.00
			Base 0.263895	-5,541.80	1.296875	-27,234.38	-21,692.58	0.00
US DOLLAR Total		-1,561.000	Local	-984,263.80		-1,203,742.38	-219,478.58	0.07
			Base	-984,263.80		-1,203,742.38	-219,478.58	0.07
OPTIONS WRITTEN - CALLS Total		-1,561.000	Base	-984,263.80		-1,203,742.38	-219,478.58	0.07

Holdings

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WESTERN ASSET MANAGEMENT COMPANY
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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - PUTS

US DOLLAR								Exchange Rate:	1.000000
ADI262PK7	US BOND FUTR OPTN AUG22P 134 JUL22 134 PUT					22 Jul 2022			
-29,000.000		-29.000	Local	1.530598	-44,387.34	0.421875	-12,234.38	32,152.96	0.00
			Base	1.530598	-44,387.34	0.421875	-12,234.38	32,152.96	0.00
ADI265LQ1	US 10YR FUT OPTN AUG22P 117 JUL22 117 PUT					22 Jul 2022			
-21,000.000		-21.000	Local	0.672377	-14,119.92	0.390625	-8,203.13	5,916.79	0.00
			Base	0.672377	-14,119.92	0.390625	-8,203.13	5,916.79	0.00
ADI26BJQ1	US 10YR FUT OPTN AUG22P 115 JUL22 115 PUT					22 Jul 2022			
-5,000.000		-5.000	Local	0.467020	-2,335.10	0.109375	-546.88	1,788.22	0.00
			Base	0.467020	-2,335.10	0.109375	-546.88	1,788.22	0.00
ADI26JQM5	US 5YR FUTR OPTN AUG22P 110 JUL22 110 PUT					22 Jul 2022			
-25,000.000		-25.000	Local	0.498271	-12,456.77	0.078125	-1,953.13	10,503.64	0.00
			Base	0.498271	-12,456.77	0.078125	-1,953.13	10,503.64	0.00
ADI26N9R4	US BOND FUTR OPTN AUG22P 136 JUL22 136 PUT					22 Jul 2022			
-3,000.000		-3.000	Local	1.123270	-3,369.81	0.828125	-2,484.38	885.43	0.00
			Base	1.123270	-3,369.81	0.828125	-2,484.38	885.43	0.00
ADI26NCF6	US 10Y NOTE W1 OP JUL22P 117.5 JUL22 117.5 PUT					01 Jul 2022			
-3,000.000		-3.000	Local	0.357647	-1,072.94	0.031250	-93.75	979.19	0.00
			Base	0.357647	-1,072.94	0.031250	-93.75	979.19	0.00
ADI26SLV0	US 10Y NOTE W1 OP JUL22P 117.7 JUL22 117.75 PUT					01 Jul 2022			
-10,000.000		-10.000	Local	0.068583	-685.83	0.062500	-625.00	60.83	0.00
			Base	0.068583	-685.83	0.062500	-625.00	60.83	0.00
ADI26SM15	US 10Y NOTE W2 OP JUL22P 117.5 JUL22 117.5 PUT					08 Jul 2022			
-53,000.000		-53.000	Local	0.240310	-12,736.44	0.234375	-12,421.88	314.56	0.00
			Base	0.240310	-12,736.44	0.234375	-12,421.88	314.56	0.00
ADI26SMD9	US 10Y NOTE W2 OP JUL22P 117.7 JUL22 117.75 PUT					08 Jul 2022			
-15,000.000		-15.000	Local	0.357645	-5,364.68	0.296875	-4,453.13	911.55	0.00
			Base	0.357645	-5,364.68	0.296875	-4,453.13	911.55	0.00

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ADI26SMN7	US LONG BND W2 OP JUL22P 137 JUL22 137 PUT					08 Jul 2022		
-37,000.000		-37.000	Local 0.554858	-20,529.75	0.531250	-19,656.25	873.50	0.00
			Base 0.554858	-20,529.75	0.531250	-19,656.25	873.50	0.00

US DOLLAR Total

-201,000.000		-201.000	Local	-117,058.58		-62,671.91	54,386.67	0.00
			Base	-117,058.58		-62,671.91	54,386.67	0.00

OPTIONS WRITTEN - PUTS Total

-201,000.000		-201.000	Base	-117,058.58		-62,671.91	54,386.67	0.00
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SWAPS FIXED INCOME

JAPANESE YEN

Exchange Rate: 135.680000

99S1PDYC2	BWS065540 IRS JPY R V 00MTONA 1 CCPOIS					09 May 2046		
		222,220,000.000	Local 100.014820	222,252,934.00	100.000000	222,220,000.00	-32,934.00	49.41
			Base 0.881343	1,958,521.33	0.737028	1,637,824.29	-320,697.04	0.10
99S1PDYD0	BWS065540 IRS JPY P F .64079 2 CCPOIS				0.640790	09 May 2046		
		-222,220,000.000	Local 100.000000	-222,220,000.00	92.435154	-205,409,399.22	16,810,600.78	45.67
			Base 0.881213	-1,958,230.54	0.681273	-1,513,925.41	444,305.13	0.09
99S1PF4F3	BWS06554S IRS JPY R F .00000 SPREAD OF GOWS06554					09 May 2046		
		222,220,000.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base 0.000001	1.14	0.000000	0.00	-1.14	0.00
99S1PF4G1	BWS06554S IRS JPY P V 00MTONA SPREAD OF GOWS06554				0.039000	09 May 2046		
		-222,220,000.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base 0.000000	0.00	0.000000	0.00	0.00	0.00

JAPANESE YEN Total

			Local	32,934.00		16,810,600.78	16,777,666.78	95.08
			Base	291.93		123,898.88	123,606.95	0.19

MEXICAN PESO

Exchange Rate: 20.109500

99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029		
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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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		55,300,000.000	Local 100.583953	55,622,925.78	92.234132	51,005,475.00	-4,617,450.78	7.12
			Base 5.193801	2,872,172.07	4.586595	2,536,387.03	-335,785.04	0.15
99S19WBY5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				8.025500	18 Jul 2029		
		-55,300,000.000	Local 100.000000	-55,300,000.00	100.000000	-55,300,000.00	0.00	7.72
			Base 5.163377	-2,855,347.32	4.972774	-2,749,944.06	105,403.26	0.16
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029		
		57,600,000.000	Local 100.705701	58,006,484.01	92.178973	53,095,088.45	-4,911,395.56	7.41
			Base 5.168311	2,976,946.97	4.583852	2,640,298.79	-336,648.18	0.16
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				7.235500	20 Jul 2029		
		-57,600,000.000	Local 100.000000	-57,600,000.00	100.000000	-57,600,000.00	0.00	8.04
			Base 5.131429	-2,955,703.02	4.972774	-2,864,317.86	91,385.16	0.17
MEXICAN PESO Total								
			Local	729,409.79		-8,799,436.55	-9,528,846.34	30.28
			Base	38,068.70		-437,576.10	-475,644.80	0.64
US DOLLAR							Exchange Rate:	1.000000
99S1GSWF4	BWS036004 IRS USD R V 00MSOFR 20450720 IRS P F L				1.520000	20 Jul 2045		
		5,990,000.000	Local 100.832925	6,039,892.20	100.000000	5,990,000.00	-49,892.20	0.37
			Base 100.832925	6,039,892.20	100.000000	5,990,000.00	-49,892.20	0.36
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	62.712108	-3,756,455.27	2,233,544.73	0.23
			Base 100.000000	-5,990,000.00	62.712108	-3,756,455.27	2,233,544.73	0.22
99S1H41L7	SWS036020 IRS USD R F .19000 2 CCPVANILLA				0.190000	15 Jun 2022		
		0.000	Local 0.000000	-0.06	0.000000	0.00	0.06	0.00
			Base 0.000000	-0.06	0.000000	0.00	0.06	0.00
99S1H9R38	BWS036087 IRS USD R V 00MSOFR 1 CCPOIS				1.520000	19 Aug 2045		
		2,760,000.000	Local 100.000000	2,760,000.00	100.000000	2,760,000.00	0.00	0.17
			Base 100.000000	2,760,000.00	100.000000	2,760,000.00	0.00	0.16
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	65.709926	-1,813,593.96	946,406.04	0.11

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	-2,760,000.00	65.709926	-1,813,593.96	946,406.04	0.11
99S1L9U05	BWS051383 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.443710	15 Feb 2028		
	12,690,000.00	Local	100.091411	12,701,600.01	100.000000	12,690,000.00	-11,600.01	0.78
		Base	100.091411	12,701,600.01	100.000000	12,690,000.00	-11,600.01	0.76
99S1L9U13	BWS051383 IRS USD P F 1.35000 2 CCPVANILLA				1.350000	15 Feb 2028		
	-12,690,000.00	Local	100.000000	-12,690,000.00	91.392833	-11,597,750.51	1,092,249.49	0.72
		Base	100.000000	-12,690,000.00	91.392833	-11,597,750.51	1,092,249.49	0.69
99S1MDO93	SWS052688 IRS USD R F .82000 2 CCPVANILLA				0.820000	04 Jun 2024		
	84,291,000.00	Local	100.000000	84,291,000.00	97.668903	82,326,095.03	-1,964,904.97	5.08
		Base	100.000000	84,291,000.00	97.668903	82,326,095.03	-1,964,904.97	4.91
99S1MDOA0	SWS052688 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.000000	04 Jun 2024		
	-84,291,000.00	Local	100.000000	-84,291,000.00	100.000000	-84,291,000.00	0.00	5.20
		Base	100.000000	-84,291,000.00	100.000000	-84,291,000.00	0.00	5.03
99S1MQZO9	BWS053009 IRS USD R V 00MSOFR 1 CCPOIS				1.520000	15 Feb 2047		
	4,476,000.00	Local	101.528982	4,544,437.24	100.000000	4,476,000.00	-68,437.24	0.28
		Base	101.528982	4,544,437.24	100.000000	4,476,000.00	-68,437.24	0.27
99S1MQZP6	BWS053009 IRS USD P F 1.72875 2 CCPOIS				1.728750	15 Feb 2047		
	-4,476,000.00	Local	100.000000	-4,476,000.00	82.353337	-3,686,135.36	789,864.64	0.23
		Base	100.000000	-4,476,000.00	82.353337	-3,686,135.36	789,864.64	0.22
99S1N07I9	BWS053322 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.443710	15 Feb 2047		
	1,864,000.00	Local	100.530716	1,873,892.55	100.000000	1,864,000.00	-9,892.55	0.12
		Base	100.530716	1,873,892.55	100.000000	1,864,000.00	-9,892.55	0.11
99S1N07J7	BWS053322 IRS USD P F 1.63000 2 CCPVANILLA				1.630000	15 Feb 2047		
	-1,864,000.00	Local	100.000000	-1,864,000.00	75.860107	-1,414,032.39	449,967.61	0.09
		Base	100.000000	-1,864,000.00	75.860107	-1,414,032.39	449,967.61	0.08
99S1N3U97	SWS052720 CDS USD R F 1.00000 2 CCPCORPORATE				1.000000	20 Jun 2026		
	665,000.00	Local	96.013036	638,486.69	95.436000	634,649.40	-3,837.29	0.04
		Base	96.013036	638,486.69	95.436000	634,649.40	-3,837.29	0.04
99S1N3UA4	SWS052720 CDS USD P V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2026		
	-665,000.00	Local	100.000000	-665,000.00	100.000000	-665,000.00	0.00	0.04

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Books Closed

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	-665,000.00	100.000000	-665,000.00	0.00	0.04
99S1NKCO6	BWS053223 IRS USD R V 00MSOFR 1 CCPOIS				1.520000	15 Feb 2047		
	7,107,000.00	Local	99.621547	7,080,103.33	100.000000	7,107,000.00	26,896.67	0.44
		Base	99.621547	7,080,103.33	100.000000	7,107,000.00	26,896.67	0.42
99S1NKCP3	BWS053223 IRS USD P F 1.52000 2 CCPOIS				1.520000	15 Feb 2047		
	-7,107,000.00	Local	100.000000	-7,107,000.00	78.635505	-5,588,625.34	1,518,374.66	0.34
		Base	100.000000	-7,107,000.00	78.635505	-5,588,625.34	1,518,374.66	0.33
99S1NXPO4	BWS058263 IRS USD R V 00MSOFR 1 CCPOIS				1.520000	15 May 2027		
	27,618,000.00	Local	100.294886	27,699,441.56	100.000000	27,618,000.00	-81,441.56	1.70
		Base	100.294886	27,699,441.56	100.000000	27,618,000.00	-81,441.56	1.65
99S1NXPP1	BWS058263 IRS USD P F .71000 2 CCPOIS				0.710000	15 May 2027		
	-27,618,000.00	Local	100.000000	-27,618,000.00	90.703290	-25,050,434.63	2,567,565.37	1.55
		Base	100.000000	-27,618,000.00	90.703290	-25,050,434.63	2,567,565.37	1.49
99S1OI511	BWS060863 IRS USD R V 00MSOFR 1 CCPOIS				1.520000	15 Aug 2028		
	17,154,000.00	Local	100.650148	17,265,526.34	100.000000	17,154,000.00	-111,526.34	1.06
		Base	100.650148	17,265,526.34	100.000000	17,154,000.00	-111,526.34	1.02
99S1OI5J9	BWS060863 IRS USD P F 1.13000 2 CCPOIS				1.130000	15 Aug 2028		
	-17,154,000.00	Local	100.000000	-17,154,000.00	90.886905	-15,590,739.68	1,563,260.32	0.96
		Base	100.000000	-17,154,000.00	90.886905	-15,590,739.68	1,563,260.32	0.93
99S1OJTO0	BWS060988 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	20 Oct 2031		
	8,730,000.00	Local	100.366119	8,761,962.18	100.000000	8,730,000.00	-31,962.18	0.54
		Base	100.366119	8,761,962.18	100.000000	8,730,000.00	-31,962.18	0.52
99S1OJTP7	BWS060988 IRS USD P F 1.73340 2 CCPOIS				1.733400	20 Oct 2031		
	-8,730,000.00	Local	100.000000	-8,730,000.00	95.739032	-8,358,017.49	371,982.51	0.52
		Base	100.000000	-8,730,000.00	95.739032	-8,358,017.49	371,982.51	0.50
99S1OK166	BWS061002 IRS USD R V 12MUSCPI 1 CCPZERO				1.000000	20 Oct 2026		
	8,730,000.00	Local	99.954936	8,726,065.94	100.000000	8,730,000.00	3,934.06	0.54
		Base	99.954936	8,726,065.94	100.000000	8,730,000.00	3,934.06	0.52
99S1OK174	BWS061002 IRS USD P F 2.95000 2 CCPZERO				2.950000	20 Oct 2026		
	-8,730,000.00	Local	100.000000	-8,730,000.00	96.284377	-8,405,626.11	324,373.89	0.52

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	-8,730,000.00	96.284377	-8,405,626.11	324,373.89	0.50
99S1OK1L3	SWS061069 IRS USD R F 2.77000 1 CCP ZERO				2.770000	20 Oct 2031		
	8,730,000.00	Local	100.080141	8,736,996.28	97.403692	8,503,342.31	-233,653.97	0.52
		Base	100.080141	8,736,996.28	97.403692	8,503,342.31	-233,653.97	0.51
99S1OK1M1	SWS061069 IRS USD P V 12MUSCPI 2 CCP ZERO				1.000000	20 Oct 2031		
	-8,730,000.00	Local	100.000000	-8,730,000.00	100.000000	-8,730,000.00	0.00	0.54
		Base	100.000000	-8,730,000.00	100.000000	-8,730,000.00	0.00	0.52
99S1OO6I7	SWS062869 CDS USD R F 1.00000 2 CCPCORPORATE				1.000000	20 Dec 2026		
	1,773,000.00	Local	97.360234	1,726,196.95	94.339900	1,672,646.43	-53,550.52	0.10
		Base	97.360234	1,726,196.95	94.339900	1,672,646.43	-53,550.52	0.10
99S1OO6J5	SWS062869 CDS USD P V 03MEVENT 1 CCPCORPORATE				1.000000	20 Dec 2026		
	-1,773,000.00	Local	100.000000	-1,773,000.00	100.000000	-1,773,000.00	0.00	0.11
		Base	100.000000	-1,773,000.00	100.000000	-1,773,000.00	0.00	0.11
99S1ORFF6	BWS063123 IRS USD R V 00MSOFR 1 CCPOIS				1.520000	15 Aug 2028		
	10,172,000.00	Local	99.962136	10,168,148.51	100.000000	10,172,000.00	3,851.49	0.63
		Base	99.962136	10,168,148.51	100.000000	10,172,000.00	3,851.49	0.61
99S1ORFG4	BWS063123 IRS USD P F 1.22000 2 CCPOIS				1.220000	15 Aug 2028		
	-10,172,000.00	Local	100.000000	-10,172,000.00	91.394105	-9,296,608.36	875,391.64	0.57
		Base	100.000000	-10,172,000.00	91.394105	-9,296,608.36	875,391.64	0.55
99S1P15L0	BWS063222 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	20 Nov 2026		
	13,490,000.00	Local	99.849124	13,469,646.81	100.000000	13,490,000.00	20,353.19	0.83
		Base	99.849124	13,469,646.81	100.000000	13,490,000.00	20,353.19	0.80
99S1P15M8	BWS063222 IRS USD P F 1.52000 2 CCPOIS				1.520000	20 Nov 2026		
	-13,490,000.00	Local	100.000000	-13,490,000.00	96.982599	-13,082,952.61	407,047.39	0.81
		Base	100.000000	-13,490,000.00	96.982599	-13,082,952.61	407,047.39	0.78
99S1P1795	BWS063248 IRS USD R V 00MUSCPI 20231118 IRS PAY F CCP L				1.000000	18 Nov 2023		
	11,880,000.00	Local	99.740682	11,849,192.99	100.000000	11,880,000.00	30,807.01	0.73
		Base	99.740682	11,849,192.99	100.000000	11,880,000.00	30,807.01	0.71
99S1P17A2	BWS063248 IRS USD P F 3.97000 20231118 IRS PAY F CCP S				3.970000	18 Nov 2023		
	-11,880,000.00	Local	100.000000	-11,880,000.00	96.991441	-11,522,583.19	357,416.81	0.71

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	-11,880,000.00	96.991441	-11,522,583.19	357,416.81	0.69
99S1P17C8	SWS063289 IRS USD R F 3.37000 20261118 IRS PAY V CCP L				3.370000	18 Nov 2026		
		11,880,000.00	Local 100.937282	11,991,349.07	98.491310	11,700,767.63	-290,581.44	0.72
			Base 100.937282	11,991,349.07	98.491310	11,700,767.63	-290,581.44	0.70
99S1P17D6	SWS063289 IRS USD P V 00MUSCPI 20261118 IRS PAY V CCP S				1.000000	18 Nov 2026		
		-11,880,000.00	Local 100.000000	-11,880,000.00	100.000000	-11,880,000.00	0.00	0.73
			Base 100.000000	-11,880,000.00	100.000000	-11,880,000.00	0.00	0.71
99S1QDTF0	BWS069120 IRS USD R V 00MSOFR 1 CCPOIS				1.520000	15 May 2047		
		7,070,000.00	Local 104.634547	7,397,662.45	100.000000	7,070,000.00	-327,662.45	0.44
			Base 104.634547	7,397,662.45	100.000000	7,070,000.00	-327,662.45	0.42
99S1QDTG8	BWS069120 IRS USD P F 1.63000 2 CCPOIS				1.630000	15 May 2047		
		-7,070,000.00	Local 100.000000	-7,070,000.00	80.552894	-5,695,089.61	1,374,910.39	0.35
			Base 100.000000	-7,070,000.00	80.552894	-5,695,089.61	1,374,910.39	0.34
99S1QQHR8	SWS072843 IRS USD R F 1.55000 2 CCPOIS				1.550000	04 Mar 2027		
		9,123,000.00	Local 99.854913	9,109,763.70	94.776462	8,646,456.63	-463,307.07	0.53
			Base 99.854913	9,109,763.70	94.776462	8,646,456.63	-463,307.07	0.52
99S1QQHS6	SWS072843 IRS USD P V 00MSOFR 1 CCPOIS				1.520000	04 Mar 2027		
		-9,123,000.00	Local 100.000000	-9,123,000.00	100.000000	-9,123,000.00	0.00	0.56
			Base 100.000000	-9,123,000.00	100.000000	-9,123,000.00	0.00	0.54
99S1QRV09	BWS073262 IRS USD R V 00MSOFR 1 CCPOIS				1.520000	15 Aug 2047		
		1,386,000.00	Local 109.944166	1,523,826.14	100.000000	1,386,000.00	-137,826.14	0.09
			Base 109.944166	1,523,826.14	100.000000	1,386,000.00	-137,826.14	0.08
99S1QRV17	BWS073262 IRS USD P F 1.65000 2 CCPOIS				1.650000	15 Aug 2047		
		-1,386,000.00	Local 100.000000	-1,386,000.00	80.875199	-1,120,930.26	265,069.74	0.07
			Base 100.000000	-1,386,000.00	80.875199	-1,120,930.26	265,069.74	0.07
99S1R0QL7	BWS074104 IRS USD R V 00MSOFR 1 CCPOIS				1.520000	18 Mar 2032		
		4,758,000.00	Local 100.787058	4,795,448.22	100.000000	4,758,000.00	-37,448.22	0.29
			Base 100.787058	4,795,448.22	100.000000	4,758,000.00	-37,448.22	0.28
99S1R0QM5	BWS074104 IRS USD P F 2.00000 2 CCPOIS				2.000000	18 Mar 2032		
		-4,758,000.00	Local 100.000000	-4,758,000.00	93.513368	-4,449,366.05	308,633.95	0.27

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	-4,758,000.00	93.513368	-4,449,366.05	308,633.95	0.27
99S1R3ZO5	SWS074161 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Jun 2027		
	147,857,000.00	Local	101.260756	149,721,115.29	99.953800	147,788,690.07	-1,932,425.22	9.12
		Base	101.260756	149,721,115.29	99.953800	147,788,690.07	-1,932,425.22	8.82
99S1R3ZP2	SWS074161 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2027		
	-147,857,000.00	Local	100.000000	-147,857,000.00	100.000000	-147,857,000.00	0.00	9.12
		Base	100.000000	-147,857,000.00	100.000000	-147,857,000.00	0.00	8.82
99S1RA298	SWS074344 CDS USD R F 5.00000 2 CCPCDX				5.000000	20 Jun 2027		
	18,395,190.00	Local	104.269736	19,180,616.07	96.988200	17,841,163.67	-1,339,452.40	1.10
		Base	104.269736	19,180,616.07	96.988200	17,841,163.67	-1,339,452.40	1.06
99S1RA2A5	SWS074344 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2027		
	-18,395,190.00	Local	100.000000	-18,395,190.00	100.000000	-18,395,190.00	0.00	1.14
		Base	100.000000	-18,395,190.00	100.000000	-18,395,190.00	0.00	1.10
99S1RNQC7	BWS074468 IRS USD R V 00MSOFR 1 CCPOIS				1.520000	21 Apr 2052		
	4,270,000.00	Local	100.168751	4,277,205.65	100.000000	4,270,000.00	-7,205.65	0.26
		Base	100.168751	4,277,205.65	100.000000	4,270,000.00	-7,205.65	0.25
99S1RNQD5	BWS074468 IRS USD P F 2.50000 2 CCPOIS				2.500000	21 Apr 2052		
	-4,270,000.00	Local	100.000000	-4,270,000.00	97.722287	-4,172,741.65	97,258.35	0.26
		Base	100.000000	-4,270,000.00	97.722287	-4,172,741.65	97,258.35	0.25
99S1S31R4	BWS074823 IRS USD R V 00MSOFR 1 CCPOIS				1.520000	15 Feb 2029		
	8,225,000.00	Local	99.803228	8,208,815.47	100.000000	8,225,000.00	16,184.53	0.51
		Base	99.803228	8,208,815.47	100.000000	8,225,000.00	16,184.53	0.49
99S1S31S2	BWS074823 IRS USD P F 2.85000 2 CCPOIS				2.850000	15 Feb 2029		
	-8,225,000.00	Local	100.000000	-8,225,000.00	100.654758	-8,278,853.85	-53,853.85	0.51
		Base	100.000000	-8,225,000.00	100.654758	-8,278,853.85	-53,853.85	0.49
US DOLLAR Total								
		Local		3,454,201.58		11,889,084.85	8,434,883.27	53.26
		Base		3,454,201.58		11,889,084.85	8,434,883.27	51.50

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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
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SWAPS FIXED INCOME Total

		0.000	Base	3,492,562.21		11,575,407.63	8,082,845.42	52.33
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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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FUND Total								
-2,817,750.000	154,492,018,815.480	Base		901,437,490.02		802,880,428.47	-98,557,061.55	99.70
Original Face:	765,152,528.390							

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

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

FUTURES LONG

AUSTRALIAN DOLLAR

Exchange Rate: 1.448750

Asset ID	Asset Description	Expiration Date							
ADI24KH10	AUST 10Y BOND FUT SEP22 XSFE 20220915	15 Sep 2022							
84.000	8,400,000.000		Local	9,987,175.80	10,059,232.02	96.280000	-72,056.22	-99,072.30	27,016.08
			Base	6,893,650.25		66.457291	-49,736.82	-68,384.68	18,647.86
									0.00

AUSTRALIAN DOLLAR Total

84.000	8,400,000.000		Local	9,987,175.80	10,059,232.02		-72,056.22	-99,072.30	27,016.08
			Base				-49,736.82	-68,384.68	18,647.86
									0.00

EURO CURRENCY

Exchange Rate: 0.954244

GERMANY

Asset ID	Asset Description	Expiration Date							
ADI22MS32	EURO-BOBL FUTURE SEP22 XEUR 20220908	08 Sep 2022							
35.000	3,500,000.000		Local	4,346,650.00	4,398,842.00	124.190000	-52,192.00	-87,192.00	35,000.00
			Base	4,555,071.87		130.144911	-54,694.61	-91,372.86	36,678.25
									0.00

Asset ID	Asset Description	Expiration Date							
ADI22MSB4	EURO-BUND FUTURE SEP22 XEUR 20220908	08 Sep 2022							
25.000	2,500,000.000		Local	3,719,500.00	3,861,780.00	148.780000	-142,280.00	-187,030.00	44,750.00
			Base	3,897,850.03		155.914001	-149,102.33	-195,998.09	46,895.76
									0.00

Asset ID	Asset Description	Expiration Date							
ADI22MSK4	EURO-OAT FUTURE SEP22 XEUR 20220908	08 Sep 2022							
44.000	4,400,000.000		Local	6,095,320.00	6,279,952.80	138.530000	-184,632.80	-234,352.80	49,720.00
			Base	6,387,590.60		145.172514	-193,485.94	-245,590.02	52,104.08
									0.00

Asset ID	Asset Description	Expiration Date							
AEIF37967	RXQ2P148 AUG22 148 PUT FSO	22 Jul 2022							
7.000	700,000.000		Local	10,500.00	10,718.40	1.500000	-218.40	-10,718.40	10,500.00
			Base	11,003.48		1.571925	-228.87	-11,232.35	11,003.48
									0.00

GERMANY Total

111.000	11,100,000.000		Local	14,171,970.00	14,551,293.20		-379,323.20	-519,293.20	139,970.00
			Base				-397,511.75	-544,193.32	146,681.57
									0.01

UNITED KINGDOM

Asset ID	Asset Description	Expiration Date							
ADI12Z381	3MO EURO EURIBOR DEC22 IFLL 20221219	19 Dec 2022							
184.000	46,000,000.000		Local	45,475,600.00	45,673,670.80	98.860000	-198,070.80	-244,070.80	46,000.00
			Base	47,656,155.03		103.600337	-207,568.29	-255,773.99	48,205.70
									0.00

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts										
UNITED KINGDOM Total										
184.000	46,000,000.000		45,475,600.00	45,673,670.80		-198,070.80		-244,070.80	46,000.00	
		Local								
		Base				-207,568.29		-255,773.99	48,205.70	0.00
EURO CURRENCY Total										
295.000	57,100,000.000		59,647,570.00	60,224,964.00		-577,394.00		-763,364.00	185,970.00	
		Local								
		Base				-605,080.04		-799,967.31	194,887.27	0.01
POUND STERLING										
									Exchange Rate:	0.821490
ADI22WN68	LONG GILT FUTURE SEP22 IFLL 20220928						28 Sep 2022			
4.000	400,000.000	Local	455,920.00	472,405.52	113.980000	-16,485.52		-20,805.52	4,320.00	
		Base	554,991.54		138.747885	-20,067.83		-25,326.57	5,258.74	0.00
POUND STERLING Total										
4.000	400,000.000	Local	455,920.00	472,405.52		-16,485.52		-20,805.52	4,320.00	
		Base				-20,067.83		-25,326.57	5,258.74	0.00
US DOLLAR										
									Exchange Rate:	1.000000
ADI0G8YN1	90DAY EUR FUTR DEC23 XCME 20231218						18 Dec 2023			
165.000	41,250,000.000	Local	39,973,312.50	40,316,061.00	96.905000	-342,748.50		-427,311.00	84,562.50	
		Base	39,973,312.50		96.905000	-342,748.50		-427,311.00	84,562.50	0.01
ADI0GMCT1	90DAY EUR FUTR SEP23 XCME 20230918						18 Sep 2023			
46.000	11,500,000.000	Local	11,126,825.00	11,392,646.60	96.755000	-265,821.60		-289,971.60	24,150.00	
		Base	11,126,825.00		96.755000	-265,821.60		-289,971.60	24,150.00	0.00
ADI0GMD11	90DAY EUR FUTR DEC22 XCME 20221219						19 Dec 2022			
1,085.000	271,250,000.000	Local	261,240,875.00	265,732,713.39	96.310000	-4,491,838.39		-4,871,588.39	379,750.00	
		Base	261,240,875.00		96.310000	-4,491,838.39		-4,871,588.39	379,750.00	0.02
ADI0GMD45	90DAY EUR FUTR JUN23 XCME 20230619						19 Jun 2023			
191.000	47,750,000.000	Local	46,109,787.50	47,388,062.24	96.565000	-1,278,274.74		-1,380,937.24	102,662.50	
		Base	46,109,787.50		96.565000	-1,278,274.74		-1,380,937.24	102,662.50	0.01
ADI1T8MD0	EURO FX CURR FUT SEP22 XCME 20220919						19 Sep 2022			
45.000	5,625,000.000	Local	5,927,625.00	6,047,535.00	1.053800	-119,910.00		-140,722.50	20,812.50	

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description							Expiration Date	
Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund	
		Base	5,927,625.00		1.053800	-119,910.00	-140,722.50	20,812.50	0.00
ADI20ZKC3	BP CURRENCY FUT SEP22 XCME 20220919							19 Sep 2022	
81.000	5,062,500.000	Local	6,175,743.75	6,333,643.13	1.219900	-157,899.38	-189,793.13	31,893.75	
		Base	6,175,743.75		1.219900	-157,899.38	-189,793.13	31,893.75	0.00
ADI21GLS8	3 MONTH SOFR FUT JUN23 XCME 20230919							19 Sep 2023	
160.000	40,000,000.000	Local	38,730,000.00	38,620,248.50	96.825000	109,751.50	23,751.50	86,000.00	
		Base	38,730,000.00		96.825000	109,751.50	23,751.50	86,000.00	0.01
ADI22MS08	US ULTRA BOND CBT SEP22 XCBT 20220921							21 Sep 2022	
348.000	34,800,000.000	Local	53,711,625.00	54,629,480.04	154.343750	-917,855.04	-1,717,243.85	799,388.81	
		Base	53,711,625.00		154.343750	-917,855.04	-1,717,243.85	799,388.81	0.05
ADI22T953	US 5YR NOTE (CBT) SEP22 XCBT 20220930							30 Sep 2022	
2,129.000	212,900,000.000	Local	238,980,250.00	239,643,065.75	112.250000	-662,815.75	-2,096,568.13	1,433,752.38	
		Base	238,980,250.00		112.250000	-662,815.75	-2,096,568.13	1,433,752.38	0.09
ADI25FVY2	JPN YEN CURR FUT SEP22 XCME 20220919							19 Sep 2022	
67.000	83,750.000	Local	6,210,481.25	6,400,578.75	74.155000	-190,097.50	-232,391.25	42,293.75	
		Base	6,210,481.25		74.155000	-190,097.50	-232,391.25	42,293.75	0.00
ADI25SBF7	AUDUSD CRNCY FUT SEP22 XCME 20220919							19 Sep 2022	
268.000	26,800,000.000	Local	18,521,480.00	19,283,820.00	0.691100	-762,340.00	-848,100.00	85,760.00	
		Base	18,521,480.00		0.691100	-762,340.00	-848,100.00	85,760.00	0.01
ADI25SBH3	CAD CURRENCY FUT SEP22 XCME 20220920							20 Sep 2022	
53.000	5,300,000.000	Local	4,118,100.00	4,212,466.50	0.777000	-94,366.50	-101,786.50	7,420.00	
		Base	4,118,100.00		0.777000	-94,366.50	-101,786.50	7,420.00	0.00
ADI2671K2	MEXICAN PESO FUT SEP22 XCME 20220919							19 Sep 2022	
295.000	147,500,000.000	Local	7,221,600.00	7,382,547.50	0.048960	-160,947.50	-159,472.50	-1,475.00	
		Base	7,221,600.00		0.048960	-160,947.50	-159,472.50	-1,475.00	0.00
US DOLLAR Total									
4,933.000	849,821,250.000	Local	738,047,705.00	747,382,868.40		-9,335,163.40	-12,432,134.59	3,096,971.19	
		Base				-9,335,163.40	-12,432,134.59	3,096,971.19	0.18

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

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				
5,316.000	915,721,250.000 Base	-10,010,048.09	-13,325,813.15	3,315,765.06
				0.20

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.954244

GERMANY

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
ADI22N444	EURO-BUXL 30Y BND SEP22 XEUR 20220908	08 Sep 2022									
			-9.000	-900,000.000	Local -1,472,040.00	-1,605,769.20	163.560000	133,729.20	165,049.20	-31,320.00	
					Base -1,542,624.32		171.402702	140,141.52	172,963.31	-32,821.79	0.00

GERMANY Total

			-9.000	-900,000.000	Local -1,472,040.00	-1,605,769.20		133,729.20	165,049.20	-31,320.00	
					Base			140,141.52	172,963.31	-32,821.79	0.00

EURO CURRENCY Total

			-9.000	-900,000.000	Local -1,472,040.00	-1,605,769.20		133,729.20	165,049.20	-31,320.00	
					Base			140,141.52	172,963.31	-32,821.79	0.00

US DOLLAR

Exchange Rate: 1.000000

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
ADI1SBVS1	3 MONTH SOFR FUT SEP22 XCME 20221220	20 Dec 2022									
			-156.000	-39,000,000.000	Local -37,847,550.00	-37,809,485.66	97.045000	-38,064.34	-10,764.34	-27,300.00	
					Base -37,847,550.00		97.045000	-38,064.34	-10,764.34	-27,300.00	0.00

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
ADI22MSJ7	US 10YR ULTRA FUT SEP22 XCBT 20220921	21 Sep 2022									
			-19.000	-1,900,000.000	Local -2,420,125.00	-2,428,723.59	127.375000	8,598.59	33,832.96	-25,234.37	
					Base -2,420,125.00		127.375000	8,598.59	33,832.96	-25,234.37	0.00

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
ADI22MT15	US LONG BOND(CBT) SEP22 XCBT 20220921	21 Sep 2022									
			-170.000	-17,000,000.000	Local -23,566,250.00	-23,732,071.59	138.625000	165,821.59	452,696.59	-286,875.00	
					Base -23,566,250.00		138.625000	165,821.59	452,696.59	-286,875.00	0.02

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
ADI22N4K8	US 10YR NOTE (CBT)SEP22 XCBT 20220921	21 Sep 2022									
			-1,180.000	-118,000,000.000	Local -139,866,875.00	-140,406,070.07	118.531250	539,195.07	1,733,446.30	-1,194,251.23	
					Base -139,866,875.00		118.531250	539,195.07	1,733,446.30	-1,194,251.23	0.07

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
ADI23KL08	US 2YR NOTE (CBT) SEP22 XCBT 20220930	30 Sep 2022									
			-160.000	-32,000,000.000	Local -33,602,500.16	-33,693,645.00	105.007813	91,144.84	181,144.84	-90,000.00	
					Base -33,602,500.16		105.007813	91,144.84	181,144.84	-90,000.00	0.01

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
US DOLLAR Total									
-1,685.000	-207,900,000.000	Local	-237,303,300.16		766,695.75		2,390,356.35	-1,623,660.60	
		Base			766,695.75		2,390,356.35	-1,623,660.60	0.10
FUTURES SHORT Total									
-1,694.000	-208,800,000.000	Base			906,837.27		2,563,319.66	-1,656,482.39	0.10

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

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								
3,622.000	706,921,250.000	Base			-9,103,210.82	-10,762,493.49	1,659,282.67	0.30



As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO Exchange Rate: 125.219000

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		141,877.940	Local	141,877.94	1.000000	141,877.94	0.00	100.00
			Base	1,856.50	0.007986	1,133.04	-723.46	0.00

ARGENTINE PESO Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		141,877.940	Local	141,877.94		141,877.94	0.00	100.00
			Base	1,856.50		1,133.04	-723.46	0.00

AUSTRALIAN DOLLAR Exchange Rate: 1.448750

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		244,262.910	Local	244,262.91	1.000000	244,262.91	0.00	97.81
			Base	176,306.27	0.690250	168,602.53	-7,703.74	0.03

AUSTRALIAN DOLLAR Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		244,262.910	Local	244,262.91		244,262.91	0.00	97.81
			Base	176,306.27		168,602.53	-7,703.74	0.03

BRAZILIAN REAL Exchange Rate: 5.233450

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,641,308.320	Local	1,641,308.32	1.000000	1,641,308.32	0.00	100.00
			Base	351,502.20	0.191079	313,618.80	-37,883.40	0.05

BRAZILIAN REAL Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,641,308.320	Local	1,641,308.32		1,641,308.32	0.00	100.00
			Base	351,502.20		313,618.80	-37,883.40	0.05

CANADIAN DOLLAR Exchange Rate: 1.287200

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		4,319,648.120	Local	4,319,648.12	1.000000	4,319,648.12	0.00	100.00
			Base	3,405,156.93	0.776880	3,355,848.45	-49,308.48	0.51

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CANADIAN DOLLAR Total								
		4,319,648.120	Local	4,319,648.12		4,319,648.12	0.00	100.00
			Base	3,405,156.93		3,355,848.45	-49,308.48	0.51
							Exchange Rate:	0.954244
EURO CURRENCY								
INTERNATIONAL								
EUR	EURO CURRENCY							
		248,154.140	Local	248,154.14	1.000000	248,154.14	0.00	2.37
			Base	263,418.33	1.047950	260,053.13	-3,365.20	0.04
INTERNATIONAL Total								
		248,154.140	Local	248,154.14		248,154.14	0.00	2.37
			Base	263,418.33		260,053.13	-3,365.20	0.04
EURO CURRENCY Total								
		248,154.140	Local	248,154.14		248,154.14	0.00	2.37
			Base	263,418.33		260,053.13	-3,365.20	0.04
							Exchange Rate:	135.680000
JAPANESE YEN								
JPY	JAPANESE YEN							
		72,124,806.000	Local	72,124,806.00	1.000000	72,124,806.00	0.00	100.00
			Base	532,970.50	0.007370	531,580.23	-1,390.27	0.08
JAPANESE YEN Total								
		72,124,806.000	Local	72,124,806.00		72,124,806.00	0.00	100.00
			Base	532,970.50		531,580.23	-1,390.27	0.08
							Exchange Rate:	20.109500
MEXICAN PESO								
MXN	MEXICAN PESO (NEW)							
		22,060,616.400	Local	22,060,616.40	1.000000	22,060,616.40	0.00	3.99
			Base	1,096,888.67	0.049728	1,097,024.61	135.94	0.17
MEXICAN PESO Total								
		22,060,616.400	Local	22,060,616.40		22,060,616.40	0.00	3.99

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

Books Closed

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		1,096,888.67		1,097,024.61	135.94	0.17

POUND STERLING

Exchange Rate: 0.821490

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
GBP	POUND STERLING	799,377.540	Local	1.000000	799,377.54	1.000000	799,377.54	0.00	24.19
			Base	1.283141	1,025,713.70	1.217300	973,082.50	-52,631.20	0.15

POUND STERLING Total

799,377.540	Local	799,377.54	799,377.54	0.00	24.19
	Base	1,025,713.70	973,082.50	-52,631.20	0.15

TURKISH LIRA

Exchange Rate: 16.691250

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
TRY	TURKISH LIRA	79,500.000	Local	1.000000	79,500.00	1.000000	79,500.00	0.00	100.00
			Base	0.138496	11,010.42	0.059912	4,762.97	-6,247.45	0.00

TURKISH LIRA Total

79,500.000	Local	79,500.00	79,500.00	0.00	100.00
	Base	11,010.42	4,762.97	-6,247.45	0.00

US DOLLAR

Exchange Rate: 1.000000

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
USD	US DOLLAR	8,621,023.960	Local	1.000000	8,621,023.96	1.000000	8,621,023.96	0.00	1.45
			Base	1.000000	8,621,023.96	1.000000	8,621,023.96	0.00	1.31

US DOLLAR Total

8,621,023.960	Local	8,621,023.96	8,621,023.96	0.00	1.45
	Base	8,621,023.96	8,621,023.96	0.00	1.31

CASH Total

110,280,575.330	Base	15,485,847.48	15,326,730.22	-159,117.26	2.33
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CASH EQUIVALENT

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

Books Closed

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
US DOLLAR							Exchange Rate:	1.000000	
7839989D1	SSC GOVERNMENT MM GVMXX				1.450583	31 Dec 2030			
		2,887,251.170	Local	100.000000	2,887,251.17	100.000000	2,887,251.17	0.00	0.48
			Base	100.000000	2,887,251.17	100.000000	2,887,251.17	0.00	0.44
US DOLLAR Total									
		2,887,251.170	Local		2,887,251.17		2,887,251.17	0.00	0.48
			Base		2,887,251.17		2,887,251.17	0.00	0.44
CASH EQUIVALENT Total									
		2,887,251.170	Base		2,887,251.17		2,887,251.17	0.00	0.44

EQUITY

US DOLLAR							Exchange Rate:	1.000000	
05580M819	B RILEY FINANCIAL INC PREFERRED STOCK 08/28 5.25								
		12,525.000	Local	25.000000	313,125.00	21.830000	273,420.75	-39,704.25	0.05
			Base	25.000000	313,125.00	21.830000	273,420.75	-39,704.25	0.04
05580M827	B RILEY FINANCIAL INC PREFERRED STOCK								
		11,200.000	Local	25.000000	280,000.00	24.000000	268,800.00	-11,200.00	0.05
			Base	25.000000	280,000.00	24.000000	268,800.00	-11,200.00	0.04
08579X101	BERRY CORP COMMON STOCK USD.001								
		8,521.000	Local	12.252206	104,401.05	7.620000	64,930.02	-39,471.03	0.01
			Base	12.252206	104,401.05	7.620000	64,930.02	-39,471.03	0.01
26846A118	EG ACQUISITION CORP A EG ACQUISITION CORP A CW28								
		17,896.000	Local	0.847260	15,162.56	0.140000	2,505.44	-12,657.12	0.00
			Base	0.847260	15,162.56	0.140000	2,505.44	-12,657.12	0.00
55336V308	MPLX LP PREFERRED STOCK VAR								
		97,475.000	Local	32.781139	3,195,341.50	37.925608	3,696,798.64	501,457.14	0.62
			Base	32.781139	3,195,341.50	37.925608	3,696,798.64	501,457.14	0.56
942GWCII7	ARCTIC CANADIAN DIAMONDS ARCTIC CANADIAN DIAMONDS								

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Books Closed

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,118.000	Local	0.000000	0.00	0.000001	0.00	0.00
			Base	0.000000	0.00	0.000001	0.00	0.00

US DOLLAR Total

		148,735.000	Local		3,908,030.11		4,306,454.85	398,424.74	0.72
			Base		3,908,030.11		4,306,454.85	398,424.74	0.66

EQUITY Total

		148,735.000	Base		3,908,030.11		4,306,454.85	398,424.74	0.66
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FIXED INCOME

EURO CURRENCY

Exchange Rate: 0.954244

BELGIUM

ACI196JR1	KBC GROUP NV JR SUBORDINA REGS 12/99 VAR				4.750000	31 Dec 2099			
		1,000,000.000	Local	104.446153	1,044,461.53	94.500000	945,000.00	-99,461.53	9.01
			Base	123.888448	1,238,884.48	99.031275	990,312.75	-248,571.73	0.15

BELGIUM Total

		1,000,000.000	Local		1,044,461.53		945,000.00	-99,461.53	9.01
			Base		1,238,884.48		990,312.75	-248,571.73	0.15

GERMANY

ACI0NMJ76	BUNDESREPUB. DEUTSCHLAND BONDS REGS 08/26 0.00000				0.010000	15 Aug 2026			
		270,000.000	Local	102.348807	276,341.78	96.238000	259,842.60	-16,499.18	2.48
			Base	122.088167	329,638.05	100.852612	272,302.05	-57,336.00	0.04

BF2PHRII3 BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/99 VAR

		600,000.000	Local	94.134667	564,808.00	96.000000	576,000.00	11,192.00	5.49
			Base	108.240673	649,444.04	100.603200	603,619.20	-45,824.84	0.09

GERMANY Total

		870,000.000	Local		841,149.78		835,842.60	-5,307.18	7.97
			Base		979,082.09		875,921.25	-103,160.84	0.13

INTERNATIONAL

ACI080964	LLOYDS BANKING GROUP PLC JR SUBORDINA REGS 12/49 VAR				4.947000	31 Dec 2049		
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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 30, 2022

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	800,000.000	Local		100.000000	800,000.00	93.775000	750,200.00	-49,800.00	7.16
		Base		115.540684	924,325.47	98.271511	786,172.09	-138,153.38	0.12
ACI09CXQ6	HSBC HOLDINGS PLC JR SUBORDINA REGS 12/49 VAR					5.250000	29 Dec 2049		
	550,000.000	Local		100.121824	550,670.03	98.500000	541,750.00	-8,920.03	5.17
		Base		115.698060	636,339.33	103.223075	567,726.91	-68,612.42	0.09
ACIOXFYR9	BARCLAYS PLC SUBORDINATED REGS 02/28 VAR					2.000000	07 Feb 2028		
	640,000.000	Local		99.538431	637,045.96	98.800000	632,320.00	-4,725.96	6.03
		Base		109.208613	698,935.12	103.537460	662,639.74	-36,295.38	0.10
ACI14W503	COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 12/99 VAR					4.625000	31 Dec 2099		
	1,600,000.000	Local		104.060923	1,664,974.77	91.890000	1,470,240.00	-194,734.77	14.03
		Base		117.334390	1,877,350.24	96.296126	1,540,738.01	-336,612.23	0.23
ACI1T3TK0	IVORY COAST SR UNSECURED 144A 01/32 4.875					4.875000	30 Jan 2032		
	160,000.000	Local		99.112513	158,580.02	71.710000	114,736.00	-43,844.02	1.09
Original Face:	160,000.000	Base		117.861006	188,577.61	75.148495	120,237.59	-68,340.02	0.02
BJBQCWII7	STICHTING AK RABOBANK JR SUBORDINA REGS 12/49 VAR					6.500000	29 Dec 2049		
	510,000.000	Local		144.587498	737,396.24	96.955600	494,473.56	-242,922.68	4.72
		Base		171.083835	872,527.56	101.604621	518,183.57	-354,343.99	0.08
INTERNATIONAL Total									
	4,260,000.000	Local			4,548,667.02		4,003,719.56	-544,947.46	38.19
Original Face:	160,000.000	Base			5,198,055.33		4,195,697.91	-1,002,357.42	0.64
UNITED KINGDOM									
G3679YAD4	FRONERI INTERNATIONAL PLC 2020 EUR TERM LOAN						29 Jan 2027		
	260,000.000	Local		100.000000	260,000.00	87.850000	228,410.00	-31,590.00	2.18
		Base		110.329977	286,857.94	92.062408	239,362.26	-47,495.68	0.04
UNITED KINGDOM Total									
	260,000.000	Local			260,000.00		228,410.00	-31,590.00	2.18
		Base			286,857.94		239,362.26	-47,495.68	0.04
EURO CURRENCY Total									
	6,390,000.000	Local			6,694,278.33		6,012,972.16	-681,306.17	57.36
Original Face:	160,000.000	Base			7,702,879.84		6,301,294.17	-1,401,585.67	0.96

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Books Closed

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

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

Exchange Rate: 14,897.500000

ACI00W7U1	INDONESIA GOVERNMENT BONDS 05/27 7				7.000000	15 May 2027		
	109,460,000,000.000	Local	98.200098	107,489,826,822.23	102.500000	112,196,500,000.00	4,706,673,177.77	62.48
		Base	0.006908	7,561,858.86	0.006880	7,531,230.07	-30,628.79	1.15

ACI06JNF9	INDONESIA GOVERNMENT BONDS 03/34 8.375				8.375000	15 Mar 2034		
	342,000,000.000	Local	106.634352	364,689,484.21	106.400000	363,888,000.00	-801,484.21	0.20
		Base	0.008205	28,060.60	0.007142	24,426.11	-3,634.49	0.00

ACI1Q75B0	INDONESIA GOVERNMENT BONDS 02/31 6.5				6.500000	15 Feb 2031		
	57,862,000,000.000	Local	100.194962	57,974,808,927.96	95.400000	55,200,348,000.00	-2,774,460,927.96	30.74
		Base	0.006928	4,008,605.30	0.006404	3,705,343.04	-303,262.26	0.56

B4NPD2I14	INDONESIA GOVERNMENT BONDS 09/26 8.375				8.375000	15 Sep 2026		
	10,940,000,000.000	Local	105.758953	11,570,029,482.05	107.950000	11,809,730,000.00	239,700,517.95	6.58
		Base	0.008070	882,819.88	0.007246	792,732.34	-90,087.54	0.12

INDONESIAN RUPIAH Total

	178,604,000,000.000	Local		177,399,354,716.45		179,570,466,000.00	2,171,111,283.55	100.00
		Base		12,481,344.64		12,053,731.56	-427,613.08	1.84

POUND STERLING

Exchange Rate: 0.821490

ACI1H1H46	MPT OPER PARTNERSP/FINL COMPANY GUAR 06/28 3.692				3.692000	05 Jun 2028		
	402,000.000	Local	102.641450	412,618.63	86.496000	347,713.92	-64,904.71	10.52
		Base	134.036445	538,826.51	105.291604	423,272.25	-115,554.26	0.06

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	78.500000	996,950.00	-272,400.00	30.17
		Base	139.055980	1,766,010.95	95.558071	1,213,587.51	-552,423.44	0.18

ACI1Z4G25	WHEEL BIDCO LTD SR SECURED 144A 07/26 6.75				6.750000	15 Jul 2026		
	1,300,000.000	Local	100.199651	1,302,595.46	79.720000	1,036,360.00	-266,235.46	31.36
		Base	136.442362	1,773,750.70	97.043178	1,261,561.31	-512,189.39	0.19

B3XR42I11	CO OP GRP HLDS COMPANY GUAR REGS 07/26 VAR				7.500000	08 Jul 2026		
	140,000.000	Local	104.074771	145,704.68	88.757959	124,261.14	-21,443.54	3.76

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Books Closed

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	160.989964	225,385.95	108.045088	151,263.12	-74,122.83	0.02
POUND STERLING Total								
	3,112,000.000	Local		3,130,268.77		2,505,285.06	-624,983.71	75.81
		Base		4,303,974.11		3,049,684.19	-1,254,289.92	0.46
RUSSIAN RUBLE								
							Exchange Rate:	55.000000
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
	875,276,000.000	Local	98.956084	866,138,851.28	8.500000	74,398,460.00	-791,740,391.28	100.00
		Base	1.434938	12,559,671.53	0.154545	1,352,699.27	-11,206,972.26	0.21
RUSSIAN RUBLE Total								
	875,276,000.000	Local		866,138,851.28		74,398,460.00	-791,740,391.28	100.00
		Base		12,559,671.53		1,352,699.27	-11,206,972.26	0.21
US DOLLAR								
							Exchange Rate:	1.000000
00076VAZ3	ABG INTERMEDIATE HOLDNGS 2 LLC 2021 TERM LOAN B1					21 Dec 2028		
	871,845.710	Local	99.286020	865,620.91	93.250000	812,996.12	-52,624.79	0.14
		Base	99.286020	865,620.91	93.250000	812,996.12	-52,624.79	0.12
00109KAA3	AFC GAMMA INC SR UNSECURED 144A 05/27 5.75				5.750000	01 May 2027		
	550,000.000	Local	98.449347	541,471.41	87.753594	482,644.77	-58,826.64	0.08
		Base	98.449347	541,471.41	87.753594	482,644.77	-58,826.64	0.07
00130HCG8	AES CORP/THE SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	410,000.000	Local	99.966902	409,864.30	80.637248	330,612.72	-79,251.58	0.06
		Base	99.966902	409,864.30	80.637248	330,612.72	-79,251.58	0.05
00164DAQ6	AMC ENTMT INC SYNDICATED LNS TERM LOAN B					22 Apr 2026		
	483,750.000	Local	93.884771	454,167.58	83.875000	405,745.31	-48,422.27	0.07
		Base	93.884771	454,167.58	83.875000	405,745.31	-48,422.27	0.06
00165CAP9	AMC ENTERTAINMENT HLDGS SECURED 144A 06/26 10				10.000000	15 Jun 2026		
	500,000.000	Local	95.915332	479,576.66	66.395000	331,975.00	-147,601.66	0.06
		Base	95.915332	479,576.66	66.395000	331,975.00	-147,601.66	0.05

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: June 30, 2022

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00169QAF6	GLOBAL MEDICAL RESPONSE INC 2020 TERM LOAN B						02 Oct 2025		
	1,195,520.410	Local	98.755027	1,180,636.50	92.750000	1,108,845.18	-71,791.32	0.19	
		Base	98.755027	1,180,636.50	92.750000	1,108,845.18	-71,791.32	0.17	
00191AAD8	ARD FINANCE SA SR SECURED 144A 06/27 6.5					6.500000	30 Jun 2027		
	990,000.000	Local	101.971503	1,009,517.88	73.500000	727,650.00	-281,867.88	0.12	
		Base	101.971503	1,009,517.88	73.500000	727,650.00	-281,867.88	0.11	
00192RAL2	ARES CLO LTD ARES 2015 35RA D 144A					4.044290	15 Jul 2030		
	250,000.000	Local	93.420728	233,551.82	92.142700	230,356.75	-3,195.07	0.04	
Original Face:	250,000.000	Base	93.420728	233,551.82	92.142700	230,356.75	-3,195.07	0.04	
00217XAB2	HEXION HOLDINGS CORPORATION 2022 USD TERM LOAN						15 Mar 2029		
	1,320,000.000	Local	97.585225	1,288,124.97	89.125000	1,176,450.00	-111,674.97	0.20	
		Base	97.585225	1,288,124.97	89.125000	1,176,450.00	-111,674.97	0.18	
00253XAA9	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/26 5.5					5.500000	20 Apr 2026		
	480,000.000	Local	100.551985	482,649.53	91.878500	441,016.80	-41,632.73	0.07	
Original Face:	380,000.000	Base	100.551985	482,649.53	91.878500	441,016.80	-41,632.73	0.07	
00253XAB7	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75					5.750000	20 Apr 2029		
	660,000.000	Local	103.285023	681,681.15	85.596500	564,936.90	-116,744.25	0.09	
Original Face:	298,602.420	Base	103.285023	681,681.15	85.596500	564,936.90	-116,744.25	0.09	
00435UAB4	WORLDWIDE EXPS OPTN LLC 2021 1ST LIEN TERM LOAN						26 Jul 2028		
	1,333,300.000	Local	99.111130	1,321,448.70	90.416700	1,205,525.86	-115,922.84	0.20	
		Base	99.111130	1,321,448.70	90.416700	1,205,525.86	-115,922.84	0.18	
00456LAA0	ACCELERATE360 HOLD LLC SECURED 144A 03/28 8					8.000000	01 Mar 2028		
	1,813,300.000	Local	100.055664	1,814,309.35	106.022003	1,922,496.98	108,187.63	0.32	
		Base	100.055664	1,814,309.35	106.022003	1,922,496.98	108,187.63	0.29	
00488PAL9	ACRISURE, LLC 2020 TERM LOAN B						15 Feb 2027		
	293,250.000	Local	99.824583	292,735.59	91.437500	268,140.47	-24,595.12	0.04	
		Base	99.824583	292,735.59	91.437500	268,140.47	-24,595.12	0.04	
00511BAA5	ACURIS FIN US/ACURIS FIN SR SECURED 144A 05/28 5					5.000000	01 May 2028		
	440,000.000	Local	100.000000	440,000.00	82.982000	365,120.80	-74,879.20	0.06	
		Base	100.000000	440,000.00	82.982000	365,120.80	-74,879.20	0.06	

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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
00653VAA9	ADAPTHEALTH LLC COMPANY GUAR 144A 08/28 6.125					6.125000	01 Aug 2028		
	520,000.000	Local		101.618977	528,418.68	88.452000	459,950.40	-68,468.28	0.08
		Base		101.618977	528,418.68	88.452000	459,950.40	-68,468.28	0.07
00737RAE0	ADTALEM GLOBAL EDUCATION INC. 2021 TERM LOAN B						12 Aug 2028		
	528,022.910	Local		99.105052	523,297.38	95.062500	501,951.78	-21,345.60	0.08
		Base		99.105052	523,297.38	95.062500	501,951.78	-21,345.60	0.08
00737WAA7	ADTALEM GLOBAL EDUCATION SR SECURED 144A 03/28 5.5					5.500000	01 Mar 2028		
	454,000.000	Local		100.819062	457,718.54	89.250000	405,195.00	-52,523.54	0.07
		Base		100.819062	457,718.54	89.250000	405,195.00	-52,523.54	0.06
00764MHE0	AEGIS ASSET BACKED SECURITIES AABST 2005 5 M1					2.268570	25 Dec 2035		
	1,010,000.000	Local		98.556618	995,421.84	95.893630	968,525.66	-26,896.18	0.16
	Original Face: 1,010,000.000	Base		98.556618	995,421.84	95.893630	968,525.66	-26,896.18	0.15
00774MAP0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/23 4.5					4.500000	15 Sep 2023		
	150,000.000	Local		99.750053	149,625.08	99.572632	149,358.95	-266.13	0.03
		Base		99.750053	149,625.08	99.572632	149,358.95	-266.13	0.02
00774MAQ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 02/24 3.15					3.150000	15 Feb 2024		
	400,000.000	Local		99.584440	398,337.76	96.845014	387,380.06	-10,957.70	0.06
		Base		99.584440	398,337.76	96.845014	387,380.06	-10,957.70	0.06
00774MAX3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/32 3.3					3.300000	30 Jan 2032		
	750,000.000	Local		100.457889	753,434.17	79.915446	599,365.85	-154,068.32	0.10
		Base		100.457889	753,434.17	79.915446	599,365.85	-154,068.32	0.09
00790RAB0	ADVANCED DRAINAGE SYSTEM COMPANY GUAR 144A 06/30 6.375					6.375000	15 Jun 2030		
	700,000.000	Local		101.208731	708,461.12	97.780000	684,460.00	-24,001.12	0.11
		Base		101.208731	708,461.12	97.780000	684,460.00	-24,001.12	0.10
008911BK4	AIR CANADA SR SECURED 144A 08/26 3.875					3.875000	15 Aug 2026		
	510,000.000	Local		100.000000	510,000.00	84.589000	431,403.90	-78,596.10	0.07
		Base		100.000000	510,000.00	84.589000	431,403.90	-78,596.10	0.07
01021FAB5	AKUMIN ESCROW INC SR SECURED 144A 08/28 7.5					7.500000	01 Aug 2028		
	1,040,000.000	Local		81.803379	850,755.14	71.266830	741,175.03	-109,580.11	0.12
		Base		81.803379	850,755.14	71.266830	741,175.03	-109,580.11	0.11

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01771JAG8	ALLEN MEDIA, LLC 2021 TERM LOAN B					10 Feb 2027			
		1,076,847.560	Local	98.527390	1,060,989.80	88.375000	951,664.03	-109,325.77	0.16
			Base	98.527390	1,060,989.80	88.375000	951,664.03	-109,325.77	0.14
01771YAA8	ALLEN MEDIA LLC/CO ISSR COMPANY GUAR 144A 02/28 10.5				10.500000	15 Feb 2028			
		1,030,000.000	Local	98.998001	1,019,679.41	51.614000	531,624.20	-488,055.21	0.09
			Base	98.998001	1,019,679.41	51.614000	531,624.20	-488,055.21	0.08
01862LAW8	ALLIANCE LAUNDRY SYSTEMS LLC TERM LOAN B					08 Oct 2027			
		1,364,000.010	Local	99.412716	1,355,989.46	94.687500	1,291,537.51	-64,451.95	0.22
			Base	99.412716	1,355,989.46	94.687500	1,291,537.51	-64,451.95	0.20
019576AA5	ALLIED UNIVERSAL SR SECURED 144A 07/26 6.625				6.625000	15 Jul 2026			
		600,000.000	Local	100.671475	604,028.85	91.534114	549,204.68	-54,824.17	0.09
			Base	100.671475	604,028.85	91.534114	549,204.68	-54,824.17	0.08
019576AC1	ALLIED UNIVERSAL SR UNSECURED 144A 06/29 6				6.000000	01 Jun 2029			
		470,000.000	Local	100.399587	471,878.06	72.822598	342,266.21	-129,611.85	0.06
			Base	100.399587	471,878.06	72.822598	342,266.21	-129,611.85	0.05
01957TAH0	ALLIED UNIVERSAL HOLDCO LLC 2021 USD TERM LOAN					12 May 2028			
		1,594,587.540	Local	99.982005	1,594,300.59	91.666700	1,461,705.78	-132,594.81	0.25
			Base	99.982005	1,594,300.59	91.666700	1,461,705.78	-132,594.81	0.22
019736AE7	ALLISON TRANSMISSION INC SR UNSECURED 144A 10/27 4.75				4.750000	01 Oct 2027			
		370,000.000	Local	95.288257	352,566.55	91.462384	338,410.82	-14,155.73	0.06
			Base	95.288257	352,566.55	91.462384	338,410.82	-14,155.73	0.05
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	75.500000	332,200.00	-107,800.00	0.06
			Base	100.000000	440,000.00	75.500000	332,200.00	-107,800.00	0.05
02156TAB0	ALTICE FRANCE HOLDING SA SR SECURED 144A 05/27 10.5				10.500000	15 May 2027			
		2,430,000.000	Local	102.382951	2,487,905.72	83.234810	2,022,605.88	-465,299.84	0.34
			Base	102.382951	2,487,905.72	83.234810	2,022,605.88	-465,299.84	0.31
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95				5.950000	14 Feb 2049			
		1,170,000.000	Local	130.491766	1,526,753.66	88.575588	1,036,334.38	-490,419.28	0.17
			Base	130.491766	1,526,753.66	88.575588	1,036,334.38	-490,419.28	0.16

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02351UAB0	AMENTUM GOVT SRVCES HLDNGS LLC 2020 2ND LIEN TERM LOAN					31 Jan 2028			
		580,000.000	Local 100.914279	585,302.82	94.625000	548,825.00	-36,477.82		0.09
			Base 100.914279	585,302.82	94.625000	548,825.00	-36,477.82		0.08
023771S58	AMERICAN AIRLINES INC SR SECURED 144A 07/25 11.75				11.750000	15 Jul 2025			
		1,370,000.000	Local 111.616307	1,529,143.40	103.905000	1,423,498.50	-105,644.90		0.24
			Base 111.616307	1,529,143.40	103.905000	1,423,498.50	-105,644.90		0.22
02378WAA7	AMER AIRLINE 17 1B PTT PASS THRU CE 08/26 4.95				4.950000	15 Aug 2026			
		555,142.500	Local 100.109302	555,749.28	92.885710	515,648.05	-40,101.23		0.09
Original Face:		990,000.000	Base 100.109302	555,749.28	92.885710	515,648.05	-40,101.23		0.08
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B					06 Apr 2024			
		173,953.810	Local 98.784407	171,839.24	96.500000	167,865.43	-3,973.81		0.03
			Base 98.784407	171,839.24	96.500000	167,865.43	-3,973.81		0.03
02406PBB5	AMERICAN AXLE + MFG INC COMPANY GUAR 10/29 5				5.000000	01 Oct 2029			
		340,000.000	Local 100.000000	340,000.00	81.239326	276,213.71	-63,786.29		0.05
			Base 100.000000	340,000.00	81.239326	276,213.71	-63,786.29		0.04
02862PAA5	AMERICAN NEWS COMPANY SECURED 144A 09/26 8.5				8.500000	01 Sep 2026			
		947,171.000	Local 90.365646	855,917.19	113.500000	1,075,039.09	219,121.90		0.18
			Base 90.365646	855,917.19	113.500000	1,075,039.09	219,121.90		0.16
03464TAC3	ANGEL OAK MORTGAGE TRUST AOMT 2022 3 A3 144A				4.195200	25 Jan 2067			
		1,138,926.920	Local 97.491739	1,110,359.66	94.948780	1,081,397.22	-28,962.44		0.18
Original Face:		1,170,000.000	Base 97.491739	1,110,359.66	94.948780	1,081,397.22	-28,962.44		0.16
035198AF7	REPUBLIC OF ANGOLA SR UNSECURED 144A 04/32 8.75				8.750000	14 Apr 2032			
		350,000.000	Local 100.000000	350,000.00	79.664800	278,826.80	-71,173.20		0.05
			Base 100.000000	350,000.00	79.664800	278,826.80	-71,173.20		0.04
03674XAS5	ANTERO RESOURCES CORP COMPANY GUAR 144A 03/30 5.375				5.375000	01 Mar 2030			
		390,000.000	Local 104.915851	409,171.82	91.182000	355,609.80	-53,562.02		0.06
			Base 104.915851	409,171.82	91.182000	355,609.80	-53,562.02		0.05
03754AAJ8	APEX CREDIT CLO LLC APEXC 2019 1A BR 144A				3.444290	18 Apr 2032			
		1,250,000.000	Local 99.148533	1,239,356.66	92.279200	1,153,490.00	-85,866.66		0.19
Original Face:		1,250,000.000	Base 99.148533	1,239,356.66	92.279200	1,153,490.00	-85,866.66		0.18

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03762UAD7	APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4.625				4.625000	15 Jun 2029		
		280,000.000	Local 100.000000	280,000.00	74.500000	208,600.00	-71,400.00	0.03
			Base 100.000000	280,000.00	74.500000	208,600.00	-71,400.00	0.03
03768DAB3	APOLLO COML REAL ESTATE FIN IN TERM LOAN B					15 May 2026		
		1,487,005.060	Local 98.937807	1,471,210.20	89.500000	1,330,869.53	-140,340.67	0.22
			Base 98.937807	1,471,210.20	89.500000	1,330,869.53	-140,340.67	0.20
03768DAC1	POLLO COMCL REAL ESTE FIN INC 2021 INCREMENTAL TL B1					11 Mar 2028		
		414,750.000	Local 99.161943	411,274.16	88.500000	367,053.75	-44,220.41	0.06
			Base 99.161943	411,274.16	88.500000	367,053.75	-44,220.41	0.06
03769LAJ7	APIDOS CLO APID 2021 36A D 144A				3.962710	20 Jul 2034		
		1,000,000.000	Local 100.000000	1,000,000.00	92.007300	920,073.00	-79,927.00	0.15
Original Face:		1,000,000.000	Base 100.000000	1,000,000.00	92.007300	920,073.00	-79,927.00	0.14
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A				4.194000	05 Jun 2049		
		85,140.000	Local 95.889124	81,640.00	97.018100	82,601.21	961.21	0.01
Original Face:		86,000.000	Base 95.889124	81,640.00	97.018100	82,601.21	961.21	0.01
03835EAF1	APPLOVIN CORPORATION 2021 TERM LOAN B					25 Oct 2028		
		807,975.000	Local 99.767893	806,099.63	94.875000	766,566.28	-39,533.35	0.13
			Base 99.767893	806,099.63	94.875000	766,566.28	-39,533.35	0.12
03881VAS8	ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2021 MF2 C 144A				2.808500	15 Jun 2054		
		964,000.000	Local 99.999225	963,992.53	79.496220	766,343.56	-197,648.97	0.13
Original Face:		964,000.000	Base 99.999225	963,992.53	79.496220	766,343.56	-197,648.97	0.12
03969YAB4	ARDAGH METAL PACKAGING SR UNSECURED 144A 09/29 4				4.000000	01 Sep 2029		
		980,000.000	Local 99.801699	978,056.65	79.894000	782,961.20	-195,095.45	0.13
			Base 99.801699	978,056.65	79.894000	782,961.20	-195,095.45	0.12
03969YAC2	ARDAGH METAL PACKAGING SR SECURED 144A 06/27 6				6.000000	15 Jun 2027		
		290,000.000	Local 100.000000	290,000.00	98.750000	286,375.00	-3,625.00	0.05
			Base 100.000000	290,000.00	98.750000	286,375.00	-3,625.00	0.04
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1				2.483570	25 Jan 2034		
		293,836.280	Local 89.343654	262,524.07	94.976150	279,074.39	16,550.32	0.05
Original Face:		22,150,000.000	Base 89.343654	262,524.07	94.976150	279,074.39	16,550.32	0.04

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040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR					1.750000	09 Jul 2030		
	591,700.000	Local		58.649150	347,027.02	23.332097	138,056.02	-208,971.00	0.02
Original Face:	591,700.000	Base		58.649150	347,027.02	23.332097	138,056.02	-208,971.00	0.02
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1					1.000000	09 Jul 2029		
	25,400.000	Local		61.957795	15,737.28	22.738438	5,775.56	-9,961.72	0.00
Original Face:	25,400.000	Base		61.957795	15,737.28	22.738438	5,775.56	-9,961.72	0.00
04016NAX1	ARES CLO LTD ARES 2017 44A CR 144A					4.444290	15 Apr 2034		
	920,000.000	Local		100.000000	920,000.00	93.829300	863,229.56	-56,770.44	0.14
Original Face:	920,000.000	Base		100.000000	920,000.00	93.829300	863,229.56	-56,770.44	0.13
04635WAH7	RESOLUTE INVESTMENT MANGRS INC 2020 TERM LOAN						30 Apr 2024		
	529,425.110	Local		99.484554	526,696.21	93.000000	492,365.35	-34,330.86	0.08
		Base		99.484554	526,696.21	93.000000	492,365.35	-34,330.86	0.07
04649VAV2	ASURION LLC TERM LOAN B 6						03 Nov 2023		
	272,168.810	Local		99.443445	270,654.04	95.666700	260,374.92	-10,279.12	0.04
		Base		99.443445	270,654.04	95.666700	260,374.92	-10,279.12	0.04
04649VAX8	ASURION LLC 2020 TERM LOAN B8						23 Dec 2026		
	86,824.210	Local		97.198938	84,392.21	90.437500	78,521.64	-5,870.57	0.01
		Base		97.198938	84,392.21	90.437500	78,521.64	-5,870.57	0.01
04649VAY6	ASURION LLC 2021 TERM LOAN B9						31 Jul 2027		
	671,500.000	Local		99.199574	666,125.14	90.250000	606,028.75	-60,096.39	0.10
		Base		99.199574	666,125.14	90.250000	606,028.75	-60,096.39	0.09
04649VBA7	ASURION LLC 2021 SECOND LIEN TERM LOAN B4						20 Jan 2029		
	1,640,000.000	Local		99.099604	1,625,233.51	84.875000	1,391,950.00	-233,283.51	0.23
		Base		99.099604	1,625,233.51	84.875000	1,391,950.00	-233,283.51	0.21
04686RAB9	ATHENAHEALTH INC 2022 TERM LOAN B						15 Feb 2029		
	153,912.810	Local		99.243182	152,747.97	91.650000	141,061.09	-11,686.88	0.02
		Base		99.243182	152,747.97	91.650000	141,061.09	-11,686.88	0.02
04686RAC7	ATHENAHEALTH INC 2022 DELAYED DRAW TERM LOAN						15 Feb 2029		
	26,087.190	Local		100.000000	26,087.19	91.650000	23,908.91	-2,178.28	0.00
		Base		100.000000	26,087.19	91.650000	23,908.91	-2,178.28	0.00

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05278HAB2	AUTOKINITON US HOLDINGS, INC. 2021 TERM LOAN B					06 Apr 2028			
		1,191,000.000	Local 99.710094	1,187,547.22	92.250000	1,098,697.50	-88,849.72		0.18
			Base 99.710094	1,187,547.22	92.250000	1,098,697.50	-88,849.72		0.17
05369AAH4	AVIATION CAPITAL GROUP SR UNSECURED 144A 12/24 5.5				5.500000	15 Dec 2024			
		680,000.000	Local 103.144415	701,382.02	99.458947	676,320.84	-25,061.18		0.11
			Base 103.144415	701,382.02	99.458947	676,320.84	-25,061.18		0.10
05377RDS0	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 3A C 144A				3.150000	20 Mar 2026			
		500,000.000	Local 99.996576	499,982.88	93.385300	466,926.50	-33,056.38		0.08
Original Face:		500,000.000	Base 99.996576	499,982.88	93.385300	466,926.50	-33,056.38		0.07
05377REC4	AVIS BUDGET RENTAL CAR FUNDING AESOP 2020 2A C 144A				4.250000	20 Feb 2027			
		370,000.000	Local 99.999216	369,997.10	96.028220	355,304.41	-14,692.69		0.06
Original Face:		370,000.000	Base 99.999216	369,997.10	96.028220	355,304.41	-14,692.69		0.05
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125				5.125000	01 Oct 2023			
		220,000.000	Local 99.431291	218,748.84	99.042532	217,893.57	-855.27		0.04
			Base 99.431291	218,748.84	99.042532	217,893.57	-855.27		0.03
05401AAL5	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 04/26 4.25				4.250000	15 Apr 2026			
		390,000.000	Local 99.981862	389,929.26	92.737319	361,675.54	-28,253.72		0.06
			Base 99.981862	389,929.26	92.737319	361,675.54	-28,253.72		0.06
05492JAW2	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2019 C5 A4				3.063000	15 Nov 2052			
		710,000.000	Local 102.761266	729,604.99	92.316070	655,444.10	-74,160.89		0.11
Original Face:		710,000.000	Base 102.761266	729,604.99	92.316070	655,444.10	-74,160.89		0.10
055287AA4	BBSG MORTGAGE TRUST BBSG 2016 MRP A 144A				3.275000	05 Jun 2036			
		880,000.000	Local 103.034886	906,707.00	91.754300	807,437.84	-99,269.16		0.14
Original Face:		880,000.000	Base 103.034886	906,707.00	91.754300	807,437.84	-99,269.16		0.12
05606FAN3	BX TRUST 2019 OC11 BX 2019 OC11 E 144A				4.075457	09 Dec 2041			
		1,250,000.000	Local 97.247777	1,215,597.21	80.484660	1,006,058.25	-209,538.96		0.17
Original Face:		1,250,000.000	Base 97.247777	1,215,597.21	80.484660	1,006,058.25	-209,538.96		0.15
05606GAJ0	BX TRUST BX 2021 VIEW C 144A				3.674000	15 Jun 2036			
		860,000.000	Local 100.000000	860,000.00	95.178590	818,535.87	-41,464.13		0.14
Original Face:		860,000.000	Base 100.000000	860,000.00	95.178590	818,535.87	-41,464.13		0.12

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View Date: September 1, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
05608BAQ3	BX TRUST BX 2019 IMC F 144A				4.224000	15 Apr 2034			
		1,370,000.000	Local	100.000000	1,370,000.00	92.737890	1,270,509.09	-99,490.91	0.21
Original Face:		1,370,000.000	Base	100.000000	1,370,000.00	92.737890	1,270,509.09	-99,490.91	0.19
05608RAJ4	BX TRUST BX 2021 ARIA D 144A				3.219400	15 Oct 2036			
		1,440,000.000	Local	99.522503	1,433,124.04	93.095390	1,340,573.62	-92,550.42	0.22
Original Face:		1,440,000.000	Base	99.522503	1,433,124.04	93.095390	1,340,573.62	-92,550.42	0.20
05609BAK5	BX TRUST BX 2021 LBA DJV 144A				2.925000	15 Feb 2036			
		910,000.000	Local	100.086551	910,787.61	93.138980	847,564.72	-63,222.89	0.14
Original Face:		910,000.000	Base	100.086551	910,787.61	93.138980	847,564.72	-63,222.89	0.13
05609KAG4	BX TRUST BX 2021 XL2 D 144A				2.720700	15 Oct 2038			
		1,344,185.350	Local	99.519978	1,337,732.96	94.224560	1,266,552.73	-71,180.23	0.21
Original Face:		1,440,000.000	Base	99.519978	1,337,732.96	94.224560	1,266,552.73	-71,180.23	0.19
056732AH3	COMMONWEALTH OF BAHAMAS SR UNSECURED 144A 01/24 5.75				5.750000	16 Jan 2024			
		200,000.000	Local	96.830240	193,660.48	85.855245	171,710.49	-21,949.99	0.03
			Base	96.830240	193,660.48	85.855245	171,710.49	-21,949.99	0.03
058498AX4	BALL CORP COMPANY GUAR 09/31 3.125				3.125000	15 Sep 2031			
		560,000.000	Local	100.000000	560,000.00	80.375000	450,100.00	-109,900.00	0.08
			Base	100.000000	560,000.00	80.375000	450,100.00	-109,900.00	0.07
05875HAG8	BALLYROCK LTD BALLY 2018 1A C 144A				4.212710	20 Apr 2031			
		375,000.000	Local	99.779128	374,171.73	89.203200	334,512.00	-39,659.73	0.06
Original Face:		375,000.000	Base	99.779128	374,171.73	89.203200	334,512.00	-39,659.73	0.05
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR				7.625000	31 Dec 2099			
		470,000.000	Local	94.902789	446,043.11	92.654576	435,476.51	-10,566.60	0.07
			Base	94.902789	446,043.11	92.654576	435,476.51	-10,566.60	0.07
05971PAB4	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR				7.500000	31 Dec 2099			
		1,790,000.000	Local	109.619517	1,962,189.35	90.500000	1,619,950.00	-342,239.35	0.27
			Base	109.619517	1,962,189.35	90.500000	1,619,950.00	-342,239.35	0.25
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR				7.750000	31 Dec 2099			
		200,000.000	Local	100.000000	200,000.00	98.250000	196,500.00	-3,500.00	0.03
			Base	100.000000	200,000.00	98.250000	196,500.00	-3,500.00	0.03

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07014QAN1	GREAT OUTDOORS GROUP LLC 2021 TERM LOAN B1					06 Mar 2028			
		1,477,930.870	Local 99.804098	1,475,035.58	91.208300	1,347,995.62	-127,039.96		0.23
			Base 99.804098	1,475,035.58	91.208300	1,347,995.62	-127,039.96		0.21
071734AP2	BAUSCH HEALTH COS INC SR SECURED 144A 02/27 6.125				6.125000	01 Feb 2027			
		530,000.000	Local 100.000000	530,000.00	85.000000	450,500.00	-79,500.00		0.08
			Base 100.000000	530,000.00	85.000000	450,500.00	-79,500.00		0.07
07335BAA4	US RENAL CARE INC SR UNSECURED 144A 07/27 10.625				10.625000	15 Jul 2027			
		1,180,000.000	Local 102.331724	1,207,514.34	35.250000	415,950.00	-791,564.34		0.07
			Base 102.331724	1,207,514.34	35.250000	415,950.00	-791,564.34		0.06
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A				2.263570	25 Dec 2034			
		142,567.700	Local 96.383409	137,411.61	98.321610	140,174.86	2,763.25		0.02
Original Face:		10,280,000.000	Base 96.383409	137,411.61	98.321610	140,174.86	2,763.25		0.02
075896AC4	BED BATH + BEYOND INC SR UNSECURED 08/44 5.165				5.165000	01 Aug 2044			
		1,580,000.000	Local 92.332922	1,458,860.16	20.637000	326,064.60	-1,132,795.56		0.05
			Base 92.332922	1,458,860.16	20.637000	326,064.60	-1,132,795.56		0.05
08162BBG6	BENCHMARK MORTGAGE TRUST BMARK 2019 B11 XA				1.191292	15 May 2052			
		8,547,010.200	Local 5.187670	443,390.67	5.130420	438,497.52	-4,893.15		0.07
Original Face:		8,620,000.000	Base 5.187670	443,390.67	5.130420	438,497.52	-4,893.15		0.07
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7				7.000000	15 Feb 2026			
		2,370,000.000	Local 94.878773	2,248,626.92	88.000000	2,085,600.00	-163,026.92		0.35
			Base 94.878773	2,248,626.92	88.000000	2,085,600.00	-163,026.92		0.32
09257WAE0	BLACKSTONE MORTGAGE TR SR UNSECURED 03/27 5.5				5.500000	15 Mar 2027			
		30,000.000	Local 97.543333	29,263.00	91.150000	27,345.00	-1,918.00		0.00
			Base 97.543333	29,263.00	91.150000	27,345.00	-1,918.00		0.00
095796AH1	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 12/25 7.625				7.625000	15 Dec 2025			
		1,510,000.000	Local 103.508932	1,562,984.88	95.646000	1,444,254.60	-118,730.28		0.24
			Base 103.508932	1,562,984.88	95.646000	1,444,254.60	-118,730.28		0.22
09630GAU7	BLUEMOUNTAIN CLO LTD BLUEM 2019 26A D1R 144A				4.562710	20 Oct 2034			
		580,000.000	Local 100.000000	580,000.00	93.252200	540,862.76	-39,137.24		0.09
Original Face:		580,000.000	Base 100.000000	580,000.00	93.252200	540,862.76	-39,137.24		0.08

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097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050			
		320,000.000	Local	134.398988	430,076.76	92.536980	296,118.34	-133,958.42	0.05
			Base	134.398988	430,076.76	92.536980	296,118.34	-133,958.42	0.05
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060			
		1,510,000.000	Local	115.934497	1,750,610.91	91.576910	1,382,811.34	-367,799.57	0.23
			Base	115.934497	1,750,610.91	91.576910	1,382,811.34	-367,799.57	0.21
097023CY9	BOEING CO SR UNSECURED 05/30 5.15				5.150000	01 May 2030			
		500,000.000	Local	108.069726	540,348.63	96.254942	481,274.71	-59,073.92	0.08
			Base	108.069726	540,348.63	96.254942	481,274.71	-59,073.92	0.07
097023DG7	BOEING CO SR UNSECURED 02/26 2.196				2.196000	04 Feb 2026			
		910,000.000	Local	100.000000	910,000.00	90.072491	819,659.67	-90,340.33	0.14
			Base	100.000000	910,000.00	90.072491	819,659.67	-90,340.33	0.12
103557AC8	BOYNE USA INC SR UNSECURED 144A 05/29 4.75				4.750000	15 May 2029			
		1,200,000.000	Local	101.117722	1,213,412.66	86.594000	1,039,128.00	-174,284.66	0.17
			Base	101.117722	1,213,412.66	86.594000	1,039,128.00	-174,284.66	0.16
10554TAB1	BRASKEM NETHERLANDS COMPANY GUAR 144A 01/28 4.5				4.500000	10 Jan 2028			
		770,000.000	Local	98.870679	761,304.23	89.825000	691,652.50	-69,651.73	0.12
			Base	98.870679	761,304.23	89.825000	691,652.50	-69,651.73	0.11
10568KAA6	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM2 A1 144A				4.272000	25 Nov 2061			
		1,110,000.000	Local	99.998473	1,109,983.05	98.650820	1,095,024.10	-14,958.95	0.18
		Original Face: 1,110,000.000	Base	99.998473	1,109,983.05	98.650820	1,095,024.10	-14,958.95	0.17
10568KAC2	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 NQM2 A3 144A				5.239000	25 Nov 2061			
		1,110,000.000	Local	99.998573	1,109,984.16	98.673090	1,095,271.30	-14,712.86	0.18
		Original Face: 1,110,000.000	Base	99.998573	1,109,984.16	98.673090	1,095,271.30	-14,712.86	0.17
10568PAA5	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2022 R1 A 144A				3.125000	29 Jan 2070			
		1,279,564.980	Local	100.000000	1,279,564.98	90.480930	1,157,762.29	-121,802.69	0.19
		Original Face: 1,300,000.000	Base	100.000000	1,279,564.98	90.480930	1,157,762.29	-121,802.69	0.18
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5				5.000000	27 Jan 2045			
		2,060,000.000	Local	92.205001	1,899,423.03	71.318024	1,469,151.29	-430,271.74	0.25
			Base	92.205001	1,899,423.03	71.318024	1,469,151.29	-430,271.74	0.22

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11565HAB2	BROWN GROUP HOLDING, LLC TERM LOAN B					07 Jun 2028			
		1,445,935.580	Local 99.352312	1,436,570.43	95.125000	1,375,446.22	-61,124.21	0.23	
			Base 99.352312	1,436,570.43	95.125000	1,375,446.22	-61,124.21	0.21	
11778EAA4	B3 SA BRASIL BOLSA BALCA SR UNSECURED 144A 09/31 4.125				4.125000	20 Sep 2031			
		1,200,000.000	Local 100.000000	1,200,000.00	81.750000	981,000.00	-219,000.00	0.16	
			Base 100.000000	1,200,000.00	81.750000	981,000.00	-219,000.00	0.15	
12008RAP2	BUILDERS FIRSTSOURCE INC COMPANY GUAR 144A 02/32 4.25				4.250000	01 Feb 2032			
		580,000.000	Local 93.522262	542,429.12	76.117000	441,478.60	-100,950.52	0.07	
			Base 93.522262	542,429.12	76.117000	441,478.60	-100,950.52	0.07	
12116LAC3	BURFORD CAPITAL GLBL FIN COMPANY GUAR 144A 04/30 6.875				6.875000	15 Apr 2030			
		250,000.000	Local 99.257984	248,144.96	87.882090	219,705.23	-28,439.73	0.04	
			Base 99.257984	248,144.96	87.882090	219,705.23	-28,439.73	0.03	
12433EAL5	BX TRUST BX 2022 LBA6 D 144A				3.278650	15 Jan 2039			
		1,300,000.000	Local 100.000000	1,300,000.00	94.612290	1,229,959.77	-70,040.23	0.21	
Original Face:		1,300,000.000	Base 100.000000	1,300,000.00	94.612290	1,229,959.77	-70,040.23	0.19	
12433XAG4	BX TRUST BX 2020 VIVA D 144A				3.667042	11 Mar 2044			
		430,000.000	Local 99.918902	429,651.28	80.850580	347,657.49	-81,993.79	0.06	
Original Face:		430,000.000	Base 99.918902	429,651.28	80.850580	347,657.49	-81,993.79	0.05	
12434LAA2	BXMT LTD BXMT 2020 FL2 A 144A				2.491870	15 Feb 2038			
		1,070,000.000	Local 100.000000	1,070,000.00	98.164040	1,050,355.23	-19,644.77	0.18	
Original Face:		1,070,000.000	Base 100.000000	1,070,000.00	98.164040	1,050,355.23	-19,644.77	0.16	
1248EPCK7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/31 4.25				4.250000	01 Feb 2031			
		940,000.000	Local 101.333540	952,535.28	81.500000	766,100.00	-186,435.28	0.13	
			Base 101.333540	952,535.28	81.500000	766,100.00	-186,435.28	0.12	
1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5				4.500000	01 May 2032			
		2,110,000.000	Local 101.637881	2,144,559.29	80.750000	1,703,825.00	-440,734.29	0.29	
			Base 101.637881	2,144,559.29	80.750000	1,703,825.00	-440,734.29	0.26	
12506KAE9	ENTERCOM MEDIA CORP 2019 TERM LOAN					18 Nov 2024			
		91,671.550	Local 100.330179	91,974.23	88.281200	80,928.74	-11,045.49	0.01	
			Base 100.330179	91,974.23	88.281200	80,928.74	-11,045.49	0.01	

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12511PAB7	POLYCONCEPT HOLDING B V TERM LOAN B					18 May 2029			
		1,230,000.000	Local 98.022086	1,205,671.66	93.625000	1,151,587.50	-54,084.16		0.19
			Base 98.022086	1,205,671.66	93.625000	1,151,587.50	-54,084.16		0.18
12543DBJ8	CHS/COMMUNITY HEALTH SYS SECURED 144A 04/29 6.875				6.875000	15 Apr 2029			
		340,000.000	Local 100.144965	340,492.88	64.500000	219,300.00	-121,192.88		0.04
			Base 100.144965	340,492.88	64.500000	219,300.00	-121,192.88		0.03
12543DBL3	CHS/COMMUNITY HEALTH SYS SECURED 144A 04/30 6.125				6.125000	01 Apr 2030			
		1,960,000.000	Local 99.309167	1,946,459.67	61.000000	1,195,600.00	-750,859.67		0.20
			Base 99.309167	1,946,459.67	61.000000	1,195,600.00	-750,859.67		0.18
12547DAG1	CIFC FUNDING LTD CIFC 2021 4A D 144A				3.944290	15 Jul 2033			
		690,000.000	Local 100.000000	690,000.00	94.346100	650,988.09	-39,011.91		0.11
Original Face:		690,000.000	Base 100.000000	690,000.00	94.346100	650,988.09	-39,011.91		0.10
12565KAF4	CLI FUNDING LLC CLIF 2022 1A B 144A				3.120000	18 Jan 2047			
		823,994.670	Local 99.976371	823,799.97	88.490170	729,154.28	-94,645.69		0.12
Original Face:		860,000.000	Base 99.976371	823,799.97	88.490170	729,154.28	-94,645.69		0.11
12592PBL6	COMM MORTGAGE TRUST COMM 2014 UBS6 C				4.588004	10 Dec 2047			
		280,000.000	Local 98.207611	274,981.31	96.077230	269,016.24	-5,965.07		0.05
Original Face:		280,000.000	Base 98.207611	274,981.31	96.077230	269,016.24	-5,965.07		0.04
12597YAA7	CP ATLAS BUYER INC SR UNSECURED 144A 12/28 7				7.000000	01 Dec 2028			
		290,000.000	Local 82.399241	238,957.80	72.218000	209,432.20	-29,525.60		0.04
			Base 82.399241	238,957.80	72.218000	209,432.20	-29,525.60		0.03
12612WAB0	XPO CNW INC SR UNSECURED 05/34 6.7				6.700000	01 May 2034			
		1,870,000.000	Local 104.677374	1,957,466.89	93.466360	1,747,820.93	-209,645.96		0.29
			Base 104.677374	1,957,466.89	93.466360	1,747,820.93	-209,645.96		0.27
126307AZ0	CSC HOLDINGS LLC COMPANY GUAR 144A 02/29 6.5				6.500000	01 Feb 2029			
		1,360,000.000	Local 100.380313	1,365,172.26	90.015000	1,224,204.00	-140,968.26		0.21
			Base 100.380313	1,365,172.26	90.015000	1,224,204.00	-140,968.26		0.19
126307BA4	CSC HOLDINGS LLC SR UNSECURED 144A 01/30 5.75				5.750000	15 Jan 2030			
		290,000.000	Local 90.097497	261,282.74	72.750000	210,975.00	-50,307.74		0.04
			Base 90.097497	261,282.74	72.750000	210,975.00	-50,307.74		0.03

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126307BH9	CSC HOLDINGS LLC COMPANY GUAR 144A 11/31 4.5					4.500000	15 Nov 2031		
	830,000.000	Local		93.378387	775,040.61	76.870000	638,021.00	-137,019.61	0.11
		Base		93.378387	775,040.61	76.870000	638,021.00	-137,019.61	0.10
12635RBD9	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 C					4.711260	15 Nov 2048		
	1,000,000.000	Local		99.976289	999,762.89	94.569630	945,696.30	-54,066.59	0.16
Original Face:	1,000,000.000	Base		99.976289	999,762.89	94.569630	945,696.30	-54,066.59	0.14
126390AA1	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 TMIC A 144A					4.324000	15 Dec 2035		
	1,160,000.000	Local		100.000000	1,160,000.00	98.787550	1,145,935.58	-14,064.42	0.19
Original Face:	1,160,000.000	Base		100.000000	1,160,000.00	98.787550	1,145,935.58	-14,064.42	0.17
126390AG8	CREDIT SUISSE MORTGAGE TRUST CSMC 2020 TMIC B 144A					6.324000	15 Dec 2035		
	1,380,000.000	Local		100.000000	1,380,000.00	98.806650	1,363,531.77	-16,468.23	0.23
Original Face:	1,380,000.000	Base		100.000000	1,380,000.00	98.806650	1,363,531.77	-16,468.23	0.21
12656AAC3	CNT HOLDINGS I CORP 2020 TERM LOAN						08 Nov 2027		
	878,875.000	Local		99.603190	875,387.54	94.625000	831,635.47	-43,752.07	0.14
		Base		99.603190	875,387.54	94.625000	831,635.47	-43,752.07	0.13
12657GAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL6 A1 144A					2.000000	25 Oct 2060		
	245,140.560	Local		102.129399	250,360.58	91.569920	224,475.01	-25,885.57	0.04
Original Face:	310,000.000	Base		102.129399	250,360.58	91.569920	224,475.01	-25,885.57	0.03
12657PAA3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 2R 1A1 144A					2.869860	25 Jul 2047		
	323,091.020	Local		100.000000	323,091.02	96.821000	312,819.96	-10,271.06	0.05
Original Face:	520,000.000	Base		100.000000	323,091.02	96.821000	312,819.96	-10,271.06	0.05
12658HAG7	CP ATLAS BUYER INC 2021 TERM LOAN B						23 Nov 2027		
	493,848.190	Local		99.183192	489,814.40	87.100000	430,141.77	-59,672.63	0.07
		Base		99.183192	489,814.40	87.100000	430,141.77	-59,672.63	0.07
12658UAB9	CTC HOLDINGS LP TERM LOAN B						20 Feb 2029		
	1,057,350.000	Local		98.560308	1,042,127.42	93.000000	983,335.50	-58,791.92	0.16
		Base		98.560308	1,042,127.42	93.000000	983,335.50	-58,791.92	0.15
12662GAD0	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 RPL4 A2 144A					3.559300	27 Dec 2060		
	910,000.000	Local		99.999980	909,999.82	92.764670	844,158.50	-65,841.32	0.14
Original Face:	910,000.000	Base		99.999980	909,999.82	92.764670	844,158.50	-65,841.32	0.13

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

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12662QAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2021 NQM7 A1 144A				1.756000	25 Oct 2066		
		225,294.450	Local 99.998930	225,292.04	86.952870	195,899.99	-29,392.05	0.03
Original Face:		290,000.000	Base 99.998930	225,292.04	86.952870	195,899.99	-29,392.05	0.03
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A				1.444000	15 Apr 2037		
		66,548.150	Local 91.244385	60,721.45	92.736940	61,714.72	993.27	0.01
Original Face:		2,630,000.000	Base 91.244385	60,721.45	92.736940	61,714.72	993.27	0.01
12670UAE7	CWGS GROUP, LLC 2021 TERM LOAN B					03 Jun 2028		
		0.000	Local 0.000000	-1,457.16	0.000000	0.00	1,457.16	0.00
			Base 0.000000	-1,457.16	0.000000	0.00	1,457.16	0.00
127097AE3	COTERRA ENERGY INC SR UNSECURED 144A 05/27 3.9				3.900000	15 May 2027		
		310,000.000	Local 95.637168	296,475.22	96.016750	297,651.93	1,176.71	0.05
			Base 95.637168	296,475.22	96.016750	297,651.93	1,176.71	0.05
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS					23 Dec 2024		
		1,053,721.220	Local 96.244936	1,014,153.31	96.111100	1,012,743.06	-1,410.25	0.17
			Base 96.244936	1,014,153.31	96.111100	1,012,743.06	-1,410.25	0.15
12769LAD1	CAESARS RESORT COLLECTION LLC 2020 TERM LOAN					21 Jul 2025		
		1,965,869.800	Local 99.913177	1,964,162.98	96.375000	1,894,607.02	-69,555.96	0.32
			Base 99.913177	1,964,162.98	96.375000	1,894,607.02	-69,555.96	0.29
128195AN4	CALATLANTIC GROUP COMPANY GUAR 06/26 5.25				5.250000	01 Jun 2026		
		100,000.000	Local 97.870620	97,870.62	99.128810	99,128.81	1,258.19	0.02
			Base 97.870620	97,870.62	99.128810	99,128.81	1,258.19	0.02
13782CAA8	CANO HEALTH LLC COMPANY GUAR 144A 10/28 6.25				6.250000	01 Oct 2028		
		150,000.000	Local 97.151087	145,726.63	81.779635	122,669.45	-23,057.18	0.02
			Base 97.151087	145,726.63	81.779635	122,669.45	-23,057.18	0.02
13806CAA0	CANPACK SA/CANPACK US COMPANY GUAR 144A 11/29 3.875				3.875000	15 Nov 2029		
		300,000.000	Local 88.252980	264,758.94	78.017985	234,053.96	-30,704.98	0.04
			Base 88.252980	264,758.94	78.017985	234,053.96	-30,704.98	0.04
13876GAQ1	CANYON CAPITAL CLO LTD CANYC 2017 1A DR 144A				4.044290	15 Jul 2030		
		1,270,000.000	Local 100.000000	1,270,000.00	95.775900	1,216,353.93	-53,646.07	0.20
Original Face:		1,270,000.000	Base 100.000000	1,270,000.00	95.775900	1,216,353.93	-53,646.07	0.19

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14153EAC9	CARDINAL PARENT INC 2020 TERM LOAN B					12 Nov 2027			
		741,365.620	Local 98.837022	732,743.70	99.660000	738,844.98	6,101.28		0.12
			Base 98.837022	732,743.70	99.660000	738,844.98	6,101.28		0.11
14314LAC9	CARLYLE GLOBAL MARKET STRATEGI CGMS 2014 2RA A1 144A				2.461290	15 May 2031			
		660,375.830	Local 99.324221	655,913.15	97.734200	645,413.03	-10,500.12		0.11
Original Face:		670,000.000	Base 99.324221	655,913.15	97.734200	645,413.03	-10,500.12		0.10
14317PAC7	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018 2A A2 144A				2.644290	15 Oct 2031			
		400,000.000	Local 99.495963	397,983.85	95.298400	381,193.60	-16,790.25		0.06
Original Face:		400,000.000	Base 99.495963	397,983.85	95.298400	381,193.60	-16,790.25		0.06
143658BJ0	CARNIVAL CORP SECURED 144A 08/27 9.875				9.875000	01 Aug 2027			
		1,140,000.000	Local 111.271160	1,268,491.22	96.875000	1,104,375.00	-164,116.22		0.19
			Base 111.271160	1,268,491.22	96.875000	1,104,375.00	-164,116.22		0.17
143658BS0	CARNIVAL CORP COMPANY GUAR 144A 06/30 10.5				10.500000	01 Jun 2030			
		1,340,000.000	Local 99.791860	1,337,210.92	82.301000	1,102,833.40	-234,377.52		0.18
			Base 99.791860	1,337,210.92	82.301000	1,102,833.40	-234,377.52		0.17
143905AP2	CARRIAGE SERVICES INC COMPANY GUAR 144A 05/29 4.25				4.250000	15 May 2029			
		1,220,000.000	Local 100.090534	1,221,104.51	81.325436	992,170.32	-228,934.19		0.17
			Base 100.090534	1,221,104.51	81.325436	992,170.32	-228,934.19		0.15
14445LAA5	CARRIAGE PURCHASER INC SR UNSECURED 144A 10/29 7.875				7.875000	15 Oct 2029			
		420,000.000	Local 100.000000	420,000.00	74.313142	312,115.20	-107,884.80		0.05
			Base 100.000000	420,000.00	74.313142	312,115.20	-107,884.80		0.05
14574XAF1	CARROLS RESTAURANT GROUP COMPANY GUAR 144A 07/29 5.875				5.875000	01 Jul 2029			
		880,000.000	Local 99.414335	874,846.15	73.000000	642,400.00	-232,446.15		0.11
			Base 99.414335	874,846.15	73.000000	642,400.00	-232,446.15		0.10
14731QAD1	CASCADE MH ASSET TRUST CMHAT 2021 MH1 M2 144A				3.693000	25 Feb 2046			
		390,000.000	Local 101.892692	397,381.50	82.458160	321,586.82	-75,794.68		0.05
Original Face:		390,000.000	Base 101.892692	397,381.50	82.458160	321,586.82	-75,794.68		0.05
14852DAC5	CASTLE US HOLDING CORPORATION USD TERM LOAN B					29 Jan 2027			
		294,375.000	Local 100.000000	294,375.00	87.000000	256,106.25	-38,268.75		0.04
			Base 100.000000	294,375.00	87.000000	256,106.25	-38,268.75		0.04

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149420AE1	CATSKILL PARK CLO, LTD. CATSK 2017 1A A2 144A					2.762710	20 Apr 2029		
	950,000.000	Local		99.965704	949,674.19	97.204500	923,442.75	-26,231.44	0.15
Original Face:	950,000.000	Base		99.965704	949,674.19	97.204500	923,442.75	-26,231.44	0.14
15135BAR2	CENTENE CORP SR UNSECURED 12/27 4.25					4.250000	15 Dec 2027		
	40,000.000	Local		102.663075	41,065.23	93.065000	37,226.00	-3,839.23	0.01
		Base		102.663075	41,065.23	93.065000	37,226.00	-3,839.23	0.01
15477CAA3	CNTRL PARENT/CDK GLB INC SR SECURED 144A 06/29 7.25					7.250000	15 Jun 2029		
	930,000.000	Local		100.000000	930,000.00	96.600000	898,380.00	-31,620.00	0.15
		Base		100.000000	930,000.00	96.600000	898,380.00	-31,620.00	0.14
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.750000	01 Apr 2048		
	860,000.000	Local		120.338915	1,034,914.67	89.919984	773,311.86	-261,602.81	0.13
		Base		120.338915	1,034,914.67	89.919984	773,311.86	-261,602.81	0.12
161175BS2	CHARTER COMM OPT LLC/CAP SR SECURED 07/49 5.125					5.125000	01 Jul 2049		
	700,000.000	Local		124.075139	868,525.97	83.229359	582,605.51	-285,920.46	0.10
		Base		124.075139	868,525.97	83.229359	582,605.51	-285,920.46	0.09
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5					3.500000	01 Mar 2042		
	50,000.000	Local		97.993800	48,996.90	69.726404	34,863.20	-14,133.70	0.01
		Base		97.993800	48,996.90	69.726404	34,863.20	-14,133.70	0.01
16411QAL5	CHENIERE ENERGY PARTNERS COMPANY GUAR 144A 01/32 3.25					3.250000	31 Jan 2032		
	130,000.000	Local		87.960500	114,348.65	78.750000	102,375.00	-11,973.65	0.02
		Base		87.960500	114,348.65	78.750000	102,375.00	-11,973.65	0.02
172442AS4	CINEMARK USA INC FIRST LIEN TERM LOAN						31 Mar 2025		
	176,307.680	Local		94.515344	166,637.81	93.850000	165,464.76	-1,173.05	0.03
		Base		94.515344	166,637.81	93.850000	165,464.76	-1,173.05	0.03
17288YAD4	CITADEL SECURITIES LP 2021 TERM LOAN B						02 Feb 2028		
	1,502,293.770	Local		99.721168	1,498,104.89	95.968800	1,441,733.30	-56,371.59	0.24
		Base		99.721168	1,498,104.89	95.968800	1,441,733.30	-56,371.59	0.22
17776EAB1	CITY BREWING COMPANY, LLC CLOSING DATE TERM LOAN						05 Apr 2028		
	516,100.000	Local		99.576534	513,914.49	88.500000	456,748.50	-57,165.99	0.08
		Base		99.576534	513,914.49	88.500000	456,748.50	-57,165.99	0.07

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18064PAD1	CLARIV SCI HLD CORP COMPANY GUAR 144A 07/29 4.875				4.875000	01 Jul 2029			
		500,000.000	Local 100.524566	502,622.83	82.100000	410,500.00	-92,122.83		0.07
			Base 100.524566	502,622.83	82.100000	410,500.00	-92,122.83		0.06
18453HAD8	CLEAR CHANNEL OUTDOOR HO COMPANY GUAR 144A 06/29 7.5				7.500000	01 Jun 2029			
		1,000,000.000	Local 100.000000	1,000,000.00	71.752894	717,528.94	-282,471.06		0.12
			Base 100.000000	1,000,000.00	71.752894	717,528.94	-282,471.06		0.11
18948TAB9	CLUBCORP HLDGS INC TERM LOAN B					18 Sep 2024			
		1,132,170.520	Local 95.992550	1,086,799.35	91.687500	1,038,058.85	-48,740.50		0.17
			Base 95.992550	1,086,799.35	91.687500	1,038,058.85	-48,740.50		0.16
19260QAD9	COINBASE GLOBAL INC COMPANY GUAR 144A 10/31 3.625				3.625000	01 Oct 2031			
		810,000.000	Local 100.000000	810,000.00	55.419000	448,893.90	-361,106.10		0.08
			Base 100.000000	810,000.00	55.419000	448,893.90	-361,106.10		0.07
19416MAB5	COLGATE ENERGY P SR UNSECURED 144A 07/29 5.875				5.875000	01 Jul 2029			
		2,050,000.000	Local 101.221833	2,075,047.58	87.625000	1,796,312.50	-278,735.08		0.30
			Base 101.221833	2,075,047.58	87.625000	1,796,312.50	-278,735.08		0.27
19688JAE7	COLT FUNDING LLC COLT 2020 2 B1 144A				5.250000	25 Mar 2065			
		1,150,000.000	Local 97.940271	1,126,313.12	96.155120	1,105,783.88	-20,529.24		0.19
Original Face:		1,150,000.000	Base 97.940271	1,126,313.12	96.155120	1,105,783.88	-20,529.24		0.17
19933MAP8	COLUMBUS MCKINNON CORPORATION 2021 TERM LOAN B					14 May 2028			
		278,621.830	Local 100.117798	278,950.04	95.500000	266,083.85	-12,866.19		0.04
			Base 100.117798	278,950.04	95.500000	266,083.85	-12,866.19		0.04
203372AX5	COMMSCOPE INC SR SECURED 144A 09/29 4.75				4.750000	01 Sep 2029			
		780,000.000	Local 87.137240	679,670.47	80.669500	629,222.10	-50,448.37		0.11
			Base 87.137240	679,670.47	80.669500	629,222.10	-50,448.37		0.10
20337EAQ4	COMMSCOPE INC TERM LOAN B					06 Apr 2026			
		758,550.000	Local 99.431331	754,236.36	89.750000	680,798.63	-73,437.73		0.11
			Base 99.431331	754,236.36	89.750000	680,798.63	-73,437.73		0.10
20338QAA1	COMMSCOPE INC COMPANY GUAR 144A 03/27 8.25				8.250000	01 Mar 2027			
		220,000.000	Local 101.965164	224,323.36	79.050000	173,910.00	-50,413.36		0.03
			Base 101.965164	224,323.36	79.050000	173,910.00	-50,413.36		0.03

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20753QAE9	FANNIE MAE CAS CAS 2018 R07 1M2 144A					4.023570	25 Apr 2031		
	56,082.700	Local		100.000000	56,082.70	99.554150	55,832.66	-250.04	0.01
Original Face:	570,000.000	Base		100.000000	56,082.70	99.554150	55,832.66	-250.04	0.01
20753YCK6	FANNIE MAE CAS CAS 2022 R04 1M2 144A					4.025660	25 Mar 2042		
	1,560,000.000	Local		100.000000	1,560,000.00	93.508860	1,458,738.22	-101,261.78	0.24
Original Face:	1,560,000.000	Base		100.000000	1,560,000.00	93.508860	1,458,738.22	-101,261.78	0.22
20754AAA1	FANNIE MAE CAS CAS 2021 R03 1M1 144A					1.775660	25 Dec 2041		
	998,283.270	Local		99.984769	998,131.22	97.977820	978,096.19	-20,035.03	0.16
Original Face:	1,300,000.000	Base		99.984769	998,131.22	97.977820	978,096.19	-20,035.03	0.15
20754AAF0	FANNIE MAE CAS CAS 2021 R03 1B1 144A					3.675660	25 Dec 2041		
	1,170,000.000	Local		100.000000	1,170,000.00	83.924460	981,916.18	-188,083.82	0.16
Original Face:	1,170,000.000	Base		100.000000	1,170,000.00	83.924460	981,916.18	-188,083.82	0.15
20754CAB5	FANNIE MAE CAS CAS 2020 R01 1M2 144A					3.673570	25 Jan 2040		
	353,679.650	Local		100.398821	355,090.20	97.867600	346,137.79	-8,952.41	0.06
Original Face:	1,010,000.000	Base		100.398821	355,090.20	97.867600	346,137.79	-8,952.41	0.05
212015AT8	CONTINENTAL RESOURCES COMPANY GUAR 144A 01/31 5.75					5.750000	15 Jan 2031		
	800,000.000	Local		119.303684	954,429.47	96.369000	770,952.00	-183,477.47	0.13
		Base		119.303684	954,429.47	96.369000	770,952.00	-183,477.47	0.12
21871NAB7	CORECIVIC INC COMPANY GUAR 04/26 8.25					8.250000	15 Apr 2026		
	1,810,000.000	Local		100.475997	1,818,615.55	97.550000	1,765,655.00	-52,960.55	0.30
		Base		100.475997	1,818,615.55	97.550000	1,765,655.00	-52,960.55	0.27
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125000	29 Dec 2049		
	670,000.000	Local		111.651067	748,062.15	102.430000	686,281.00	-61,781.15	0.12
		Base		111.651067	748,062.15	102.430000	686,281.00	-61,781.15	0.10
225401AJ7	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					7.500000	31 Dec 2099		
	210,000.000	Local		100.000000	210,000.00	92.250000	193,725.00	-16,275.00	0.03
		Base		100.000000	210,000.00	92.250000	193,725.00	-16,275.00	0.03
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	86.884913	173,769.83	-26,230.17	0.03
		Base		100.000000	200,000.00	86.884913	173,769.83	-26,230.17	0.03

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225401AL2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR					6.375000	31 Dec 2099		
	200,000.000	Local	104.755315	209,510.63	82.624803	165,249.61	-44,261.02	0.03	
		Base	104.755315	209,510.63	82.624803	165,249.61	-44,261.02	0.03	
225401AX6	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					9.750000	31 Dec 2099		
	1,240,000.000	Local	100.403226	1,245,000.00	102.125000	1,266,350.00	21,350.00	0.21	
		Base	100.403226	1,245,000.00	102.125000	1,266,350.00	21,350.00	0.19	
23311PAA8	DCP MIDSTREAM LP JR SUBORDINA 12/99 VAR					7.375000	31 Dec 2099		
	500,000.000	Local	97.070504	485,352.52	87.548754	437,743.77	-47,608.75	0.07	
		Base	97.070504	485,352.52	87.548754	437,743.77	-47,608.75	0.07	
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	1,280,000.000	Local	105.862994	1,355,046.32	93.548200	1,197,416.96	-157,629.36	0.20	
		Base	105.862994	1,355,046.32	93.548200	1,197,416.96	-157,629.36	0.18	
237266AJ0	DARLING INGREDIENTS INC COMPANY GUAR 144A 06/30 6					6.000000	15 Jun 2030		
	310,000.000	Local	100.957510	312,968.28	99.725000	309,147.50	-3,820.78	0.05	
		Base	100.957510	312,968.28	99.725000	309,147.50	-3,820.78	0.05	
24022KAB5	DCERT BUYER INC 2019 TERM LOAN B						16 Oct 2026		
	1,968,115.840	Local	99.887577	1,965,903.23	94.333300	1,856,588.62	-109,314.61	0.31	
		Base	99.887577	1,965,903.23	94.333300	1,856,588.62	-109,314.61	0.28	
24440EAB3	DEERFIELD DAKOTA HOLDING LLC 2020 USD TERM LOAN B						09 Apr 2027		
	1,342,724.040	Local	99.662198	1,338,188.29	94.000000	1,262,160.60	-76,027.69	0.21	
		Base	99.662198	1,338,188.29	94.000000	1,262,160.60	-76,027.69	0.19	
24440EAG2	DEERFIELD DAKOTA HOLDING LLC 2021 USD 2ND LIEN TERM LOAN						07 Apr 2028		
	390,000.000	Local	98.845903	385,499.02	97.000000	378,300.00	-7,199.02	0.06	
		Base	98.845903	385,499.02	97.000000	378,300.00	-7,199.02	0.06	
24521TAJ5	DEL MONTE FOODS INC 2022 TERM LOAN						16 May 2029		
	1,550,000.000	Local	99.014346	1,534,722.37	94.083300	1,458,291.15	-76,431.22	0.24	
		Base	99.014346	1,534,722.37	94.083300	1,458,291.15	-76,431.22	0.22	
247361ZX9	DELTA AIR LINES INC SR SECURED 144A 05/25 7					7.000000	01 May 2025		
	2,110,000.000	Local	109.704305	2,314,760.84	101.304573	2,137,526.49	-177,234.35	0.36	
		Base	109.704305	2,314,760.84	101.304573	2,137,526.49	-177,234.35	0.33	

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24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B						20 Oct 2027		
	880,000.000	Local	99.206858	873,020.35	98.791700	869,366.96	-3,653.39	0.15	
		Base	99.206858	873,020.35	98.791700	869,366.96	-3,653.39	0.13	
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.600000	15 Jul 2041		
	10,000.000	Local	101.086900	10,108.69	99.763779	9,976.38	-132.31	0.00	
		Base	101.086900	10,108.69	99.763779	9,976.38	-132.31	0.00	
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	530,000.000	Local	113.708445	602,654.76	93.193018	493,923.00	-108,731.76	0.08	
		Base	113.708445	602,654.76	93.193018	493,923.00	-108,731.76	0.08	
25179MBD4	DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		
	39,000.000	Local	103.544128	40,382.21	101.294106	39,504.70	-877.51	0.01	
		Base	103.544128	40,382.21	101.294106	39,504.70	-877.51	0.01	
25211AAL3	DEWOLF PARK CLO, LTD DWOLF 2017 1A DR 144A					3.894290	15 Oct 2030		
	1,270,000.000	Local	100.000000	1,270,000.00	93.295400	1,184,851.58	-85,148.42	0.20	
Original Face:	1,270,000.000	Base	100.000000	1,270,000.00	93.295400	1,184,851.58	-85,148.42	0.18	
25461LAA0	DIRECTV FIN LLC/COINC SR SECURED 144A 08/27 5.875					5.875000	15 Aug 2027		
	1,850,000.000	Local	98.789541	1,827,606.50	85.959500	1,590,250.75	-237,355.75	0.27	
		Base	98.789541	1,827,606.50	85.959500	1,590,250.75	-237,355.75	0.24	
25470MAB5	DISH NETWORK CORP SR UNSECURED 08/26 3.375					3.375000	15 Aug 2026		
	1,170,000.000	Local	94.234175	1,102,539.85	67.550000	790,335.00	-312,204.85	0.13	
		Base	94.234175	1,102,539.85	67.550000	790,335.00	-312,204.85	0.12	
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875000	15 Nov 2024		
	270,000.000	Local	87.512756	236,284.44	84.500000	228,150.00	-8,134.44	0.04	
		Base	87.512756	236,284.44	84.500000	228,150.00	-8,134.44	0.03	
25470XBD6	DISH DBS CORP COMPANY GUAR 06/29 5.125					5.125000	01 Jun 2029		
	1,650,000.000	Local	98.003219	1,617,053.11	60.417454	996,887.99	-620,165.12	0.17	
		Base	98.003219	1,617,053.11	60.417454	996,887.99	-620,165.12	0.15	
25470XBF1	DISH DBS CORP SR SECURED 144A 12/28 5.75					5.750000	01 Dec 2028		
	820,000.000	Local	99.920463	819,347.80	74.041000	607,136.20	-212,211.60	0.10	
		Base	99.920463	819,347.80	74.041000	607,136.20	-212,211.60	0.09	

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25525PAA5	DIVERSIFIED HEALTHCARE T COMPANY GUAR 06/25 9.75					9.750000	15 Jun 2025		
	395,000.000	Local	102.234197	403,825.08	98.625000	389,568.75	-14,256.33	0.07	
		Base	102.234197	403,825.08	98.625000	389,568.75	-14,256.33	0.06	
25714PEN4	DOMINICAN REPUBLIC SR UNSECURED 144A 02/33 6					6.000000	22 Feb 2033		
	840,000.000	Local	100.000000	840,000.00	82.601715	693,854.41	-146,145.59	0.12	
		Base	100.000000	840,000.00	82.601715	693,854.41	-146,145.59	0.11	
25714PEP9	DOMINICAN REPUBLIC SR UNSECURED 144A 02/29 5.5					5.500000	22 Feb 2029		
	800,000.000	Local	100.000000	800,000.00	86.916560	695,332.48	-104,667.52	0.12	
		Base	100.000000	800,000.00	86.916560	695,332.48	-104,667.52	0.11	
26142RAB0	DRAFTKINGS HOLDINGS INC COMPANY GUAR 03/28 0.00000						15 Mar 2028		
	1,840,000.000	Local	82.349167	1,515,224.68	61.300000	1,127,920.00	-387,304.68	0.19	
		Base	82.349167	1,515,224.68	61.300000	1,127,920.00	-387,304.68	0.17	
26252JBA5	DRYDEN SENIOR LOAN FUND DRSLF 2019 75A DR2 144A					4.144290	15 Apr 2034		
	1,100,000.000	Local	100.000000	1,100,000.00	93.384200	1,027,226.20	-72,773.80	0.17	
Original Face:	1,100,000.000	Base	100.000000	1,100,000.00	93.384200	1,027,226.20	-72,773.80	0.16	
26863LAJ3	ELP 2021 ELP ELP 2021 ELP D 144A					2.844400	15 Nov 2038		
	1,160,000.000	Local	99.623227	1,155,629.43	95.228960	1,104,655.94	-50,973.49	0.19	
Original Face:	1,160,000.000	Base	99.623227	1,155,629.43	95.228960	1,104,655.94	-50,973.49	0.17	
26884LAG4	EQT CORP SR UNSECURED 02/30 7					7.500000	01 Feb 2030		
	700,000.000	Local	125.450546	878,153.82	106.747000	747,229.00	-130,924.82	0.13	
		Base	125.450546	878,153.82	106.747000	747,229.00	-130,924.82	0.11	
26884LAH2	EQT CORP SR UNSECURED 02/25 6.125					6.625000	01 Feb 2025		
	570,000.000	Local	104.005660	592,832.26	103.024000	587,236.80	-5,595.46	0.10	
		Base	104.005660	592,832.26	103.024000	587,236.80	-5,595.46	0.09	
26884LAM1	EQT CORP SR UNSECURED 144A 05/26 3.125					3.125000	15 May 2026		
	150,000.000	Local	94.373100	141,559.65	93.705000	140,557.50	-1,002.15	0.02	
		Base	94.373100	141,559.65	93.705000	140,557.50	-1,002.15	0.02	
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	96.230400	182,837.76	-7,162.24	0.03	
		Base	100.000000	190,000.00	96.230400	182,837.76	-7,162.24	0.03	

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26885BAH3	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 07/27 6.5					6.500000	01 Jul 2027		
	320,000.000	Local		105.373694	337,195.82	92.974010	297,516.83	-39,678.99	0.05
		Base		105.373694	337,195.82	92.974010	297,516.83	-39,678.99	0.05
26885BAN0	EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 06/30 7.5					7.500000	01 Jun 2030		
	600,000.000	Local		100.800847	604,805.08	96.064500	576,387.00	-28,418.08	0.10
		Base		100.800847	604,805.08	96.064500	576,387.00	-28,418.08	0.09
28253PAD1	8TH AVE FOOD PROVISIONS INC SECOND LIEN						01 Oct 2026		
	150,000.000	Local		98.954160	148,431.24	82.250000	123,375.00	-25,056.24	0.02
		Base		98.954160	148,431.24	82.250000	123,375.00	-25,056.24	0.02
288547AD4	ELLINGTON LOAN ACQUISITION TRU ELAT 2007 2 A2C 144A					2.723570	25 May 2037		
	103,603.950	Local		100.422551	104,041.73	99.307680	102,886.68	-1,155.05	0.02
Original Face:	410,000.000	Base		100.422551	104,041.73	99.307680	102,886.68	-1,155.05	0.02
29210RAB1	EMPIRE TODAY LLC 2021 TERM LOAN B						03 Apr 2028		
	920,700.000	Local		99.168727	913,046.47	76.500000	704,335.50	-208,710.97	0.12
		Base		99.168727	913,046.47	76.500000	704,335.50	-208,710.97	0.11
29260FAE0	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 01/28 5.75					5.750000	30 Jan 2028		
	840,000.000	Local		102.639635	862,172.93	94.750000	795,900.00	-66,272.93	0.13
		Base		102.639635	862,172.93	94.750000	795,900.00	-66,272.93	0.12
29260FAF7	ENDEAVOR ENERGY RESOURCE SR UNSECURED 144A 07/25 6.625					6.625000	15 Jul 2025		
	200,000.000	Local		100.268665	200,537.33	100.490050	200,980.10	442.77	0.03
		Base		100.268665	200,537.33	100.490050	200,980.10	442.77	0.03
29273VAM2	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR					7.125000	31 Dec 2099		
	380,000.000	Local		100.000000	380,000.00	85.815153	326,097.58	-53,902.42	0.05
		Base		100.000000	380,000.00	85.815153	326,097.58	-53,902.42	0.05
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7					3.700000	31 Jan 2051		
	100,000.000	Local		107.689630	107,689.63	78.661757	78,661.76	-29,027.87	0.01
		Base		107.689630	107,689.63	78.661757	78,661.76	-29,027.87	0.01
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95					3.950000	31 Jan 2060		
	220,000.000	Local		101.981432	224,359.15	79.233981	174,314.76	-50,044.39	0.03
		Base		101.981432	224,359.15	79.233981	174,314.76	-50,044.39	0.03

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29446CAR5	EQUINOX HOLDINGS INC 2020 TERM LOAN B2					08 Mar 2024			
		215,600.000	Local 98.491484	212,347.64	88.000000	189,728.00	-22,619.64	0.03	
			Base 98.491484	212,347.64	88.000000	189,728.00	-22,619.64	0.03	
30227FAA8	EXTENDED STAY AMERICA TRUST ESA 2021 ESH A 144A				2.405000	15 Jul 2038			
		974,005.480	Local 100.060517	974,594.92	97.488720	949,545.48	-25,049.44	0.16	
Original Face:		980,000.000	Base 100.060517	974,594.92	97.488720	949,545.48	-25,049.44	0.14	
30227FAG5	EXTENDED STAY AMERICA TRUST ESA 2021 ESH C 144A				3.025000	15 Jul 2038			
		1,272,170.410	Local 97.820684	1,244,445.80	96.735360	1,230,638.63	-13,807.17	0.21	
Original Face:		1,280,000.000	Base 97.820684	1,244,445.80	96.735360	1,230,638.63	-13,807.17	0.19	
30233PAB6	EYECARE PARTNERS LLC TERM LOAN					18 Feb 2027			
		597,196.150	Local 99.911096	596,665.22	91.750000	547,927.47	-48,737.75	0.09	
			Base 99.911096	596,665.22	91.750000	547,927.47	-48,737.75	0.08	
30233PAH3	EYECARE PARTNERS, LLC 2021 INCREMENTAL TERM LOAN					15 Nov 2028			
		807,975.000	Local 99.814747	806,478.20	91.625000	740,307.09	-66,171.11	0.12	
			Base 99.814747	806,478.20	91.625000	740,307.09	-66,171.11	0.11	
30257WAA4	FAGE INTL / FAGE USA COMPANY GUAR 144A 08/26 5.625				5.625000	15 Aug 2026			
		623,000.000	Local 94.929541	591,411.04	85.257631	531,155.04	-60,256.00	0.09	
			Base 94.929541	591,411.04	85.257631	531,155.04	-60,256.00	0.08	
30709UAB0	FANATICS HOLDINGS INC FANATICS HOLDINGS INC TERM LOA					24 Nov 2028			
		1,236,900.000	Local 99.536677	1,231,169.16	94.375000	1,167,324.38	-63,844.78	0.20	
			Base 99.536677	1,231,169.16	94.375000	1,167,324.38	-63,844.78	0.18	
30711X3H5	FANNIE MAE CAS CAS 2018 C06 1M2				3.623570	25 Mar 2031			
		635,406.130	Local 100.000000	635,406.13	98.895740	628,389.59	-7,016.54	0.11	
Original Face:		1,310,000.000	Base 100.000000	635,406.13	98.895740	628,389.59	-7,016.54	0.10	
30711XAD6	FANNIE MAE CAS CAS 2014 C01 M2				6.023570	25 Jan 2024			
		121,235.250	Local 103.984336	126,065.67	102.270120	123,987.44	-2,078.23	0.02	
Original Face:		360,000.000	Base 103.984336	126,065.67	102.270120	123,987.44	-2,078.23	0.02	
30711XAK0	FANNIE MAE CAS CAS 2014 C03 1M2				4.623570	25 Jul 2024			
		215,771.640	Local 102.459915	221,079.44	99.617450	214,946.21	-6,133.23	0.04	
Original Face:		710,000.000	Base 102.459915	221,079.44	99.617450	214,946.21	-6,133.23	0.03	

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30711XAT1	FANNIE MAE CAS CAS 2015 C01 1M2				5.923570	25 Feb 2025			
		216,901.190	Local	96.746786	209,844.93	101.044900	219,167.59	9,322.66	0.04
Original Face:		1,780,000.000	Base	96.746786	209,844.93	101.044900	219,167.59	9,322.66	0.03
30711XCB8	FANNIE MAE CAS CAS 2016 C02 1M2				7.623570	25 Sep 2028			
		209,597.380	Local	107.345998	224,994.40	103.916970	217,807.25	-7,187.15	0.04
Original Face:		820,000.000	Base	107.345998	224,994.40	103.916970	217,807.25	-7,187.15	0.03
30711XEP5	FANNIE MAE CAS CAS 2017 C01 1M2				5.173570	25 Jul 2029			
		409,034.670	Local	102.029693	417,336.82	102.130940	417,750.95	414.13	0.07
Original Face:		770,000.000	Base	102.029693	417,336.82	102.130940	417,750.95	414.13	0.06
30711XJ62	FANNIE MAE CAS CAS 2018 C03 1B1				5.373570	25 Oct 2030			
		1,250,000.000	Local	100.000000	1,250,000.00	97.757300	1,221,966.25	-28,033.75	0.20
Original Face:		1,250,000.000	Base	100.000000	1,250,000.00	97.757300	1,221,966.25	-28,033.75	0.19
30711XJ70	FANNIE MAE CAS CAS 2018 C03 1M2				3.773570	25 Oct 2030			
		859,262.970	Local	98.711652	848,192.67	100.431200	862,968.11	14,775.44	0.14
Original Face:		1,440,000.000	Base	98.711652	848,192.67	100.431200	862,968.11	14,775.44	0.13
3137BF4Y4	FREDDIE MAC FHR 4415 IO				0.999270	15 Apr 2041			
		22,753.300	Local	18.218412	4,145.29	4.032540	917.54	-3,227.75	0.00
Original Face:		200,000.000	Base	18.218412	4,145.29	4.032540	917.54	-3,227.75	0.00
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B				9.173570	25 Dec 2027			
		326,103.060	Local	99.958157	325,966.61	97.566090	318,166.01	-7,800.60	0.05
Original Face:		330,000.000	Base	99.958157	325,966.61	97.566090	318,166.01	-7,800.60	0.05
3137G0UB3	FREDDIE MAC STACR STACR 2018 DNA1 B1				4.773570	25 Jul 2030			
		600,000.000	Local	100.000000	600,000.00	93.979580	563,877.48	-36,122.52	0.09
Original Face:		600,000.000	Base	100.000000	600,000.00	93.979580	563,877.48	-36,122.52	0.09
31394UEC2	FANNIE MAE FNR 2005 88 IP				0.875009	25 Oct 2035			
		34,342.880	Local	1.708273	586.67	3.932340	1,350.48	763.81	0.00
Original Face:		1,400,000.000	Base	1.708273	586.67	3.932340	1,350.48	763.81	0.00
31395BT78	FANNIE MAE FNR 2006 28 IP				1.122100	25 Mar 2036			
		24,758.140	Local	19.032690	4,712.14	3.996280	989.40	-3,722.74	0.00
Original Face:		2,700,000.000	Base	19.029499	4,711.35	3.996280	989.40	-3,721.95	0.00

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31395NQ59	FANNIE MAE FNR 2006 59 IP					1.754175	25 Jul 2036		
	37,214.230	Local	0.000161	0.06	0.06	6.512690	2,423.65	2,423.59	0.00
Original Face:	1,400,000.000	Base	0.000161	0.06	0.06	6.512690	2,423.65	2,423.59	0.00
31396L4S6	FANNIE MAE FNR 2006 118 IP1					1.101234	25 Dec 2036		
	28,895.590	Local	0.000104	0.03	0.03	6.010590	1,736.80	1,736.77	0.00
Original Face:	1,700,000.000	Base	0.000104	0.03	0.03	6.010590	1,736.80	1,736.77	0.00
31396L4U1	FANNIE MAE FNR 2006 118 IP2					1.101234	25 Dec 2036		
	32,772.100	Local	0.000153	0.05	0.05	4.141520	1,357.26	1,357.21	0.00
Original Face:	1,600,000.000	Base	0.000153	0.05	0.05	4.141520	1,357.26	1,357.21	0.00
31397RCW4	FREDDIE MAC FHR 3422 AI					0.250000	15 Jan 2038		
	10,652.270	Local	1.730054	184.29	184.29	0.843940	89.90	-94.39	0.00
Original Face:	425,601.240	Base	1.730054	184.29	184.29	0.843940	89.90	-94.39	0.00
3140HXEV8	FNMA POOL BL5547 FN 01/35 FIXED 2.68					2.680000	01 Jan 2035		
	100,000.000	Local	101.355420	101,355.42	101,355.42	89.752710	89,752.71	-11,602.71	0.02
Original Face:	100,000.000	Base	101.355420	101,355.42	101,355.42	89.752710	89,752.71	-11,602.71	0.01
3140JA4J4	FNMA POOL BM6224 FN 01/35 VARIABLE					2.790000	01 Jan 2035		
	237,256.530	Local	102.462014	243,097.82	243,097.82	91.848702	217,917.04	-25,180.78	0.04
Original Face:	240,000.000	Base	102.462014	243,097.82	243,097.82	91.848702	217,917.04	-25,180.78	0.03
31556TAA7	FERTITTA ENTERTAINMENT SR SECURED 144A 01/29 4.625					4.625000	15 Jan 2029		
	530,000.000	Local	92.978949	492,788.43	492,788.43	85.250000	451,825.00	-40,963.43	0.08
		Base	92.978949	492,788.43	492,788.43	85.250000	451,825.00	-40,963.43	0.07
31573CAB1	ELLINGTON FINANCIAL MORTGAGE T EFMT 2022 1 A2 144A					3.001000	25 Jan 2067		
	1,300,000.000	Local	99.997198	1,299,963.57	1,299,963.57	82.581200	1,073,555.60	-226,407.97	0.18
Original Face:	1,300,000.000	Base	99.997198	1,299,963.57	1,299,963.57	82.581200	1,073,555.60	-226,407.97	0.16
31935HAD9	FIRST BRANDS 2021 TERM LOAN						30 Mar 2027		
	495,000.000	Local	99.186937	490,975.34	490,975.34	94.000000	465,300.00	-25,675.34	0.08
		Base	99.186937	490,975.34	490,975.34	94.000000	465,300.00	-25,675.34	0.07
31935HAF4	FIRST BRANDS GROUP, LLC 2021 2ND LIEN TERM LOAN						30 Mar 2028		
	290,000.000	Local	98.207010	284,800.33	284,800.33	95.500000	276,950.00	-7,850.33	0.05
		Base	98.207010	284,800.33	284,800.33	95.500000	276,950.00	-7,850.33	0.04

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31944TAA8	FIRSTCASH INC COMPANY GUAR 144A 01/30 5.625					5.625000	01 Jan 2030		
	590,000.000	Local		100.000000	590,000.00	86.349016	509,459.19	-80,540.81	0.09
		Base		100.000000	590,000.00	86.349016	509,459.19	-80,540.81	0.08
32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1					2.493570	25 Sep 2034		
	55,218.690	Local		98.939725	54,633.22	99.584060	54,989.01	355.79	0.01
Original Face:	1,029,400.000	Base		98.939725	54,633.22	99.584060	54,989.01	355.79	0.01
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875					6.875000	15 Oct 2027		
	2,330,000.000	Local		104.660950	2,438,600.13	89.500000	2,085,350.00	-353,250.13	0.35
		Base		104.660950	2,438,600.13	89.500000	2,085,350.00	-353,250.13	0.32
33834YAA6	FIVE POINT OP CO LP/FIVE COMPANY GUAR 144A 11/25 7.875					7.875000	15 Nov 2025		
	1,420,000.000	Local		102.638606	1,457,468.21	83.875000	1,191,025.00	-266,443.21	0.20
		Base		102.638606	1,457,468.21	83.875000	1,191,025.00	-266,443.21	0.18
34416DAT5	FOCUS FINANCIAL PARTNERS LLC 2020 TERM LOAN						03 Jul 2024		
	1,078,920.290	Local		99.699964	1,075,683.14	95.550000	1,030,908.34	-44,774.80	0.17
		Base		99.699964	1,075,683.14	95.550000	1,030,908.34	-44,774.80	0.16
34416DAU2	FOCUS FINANCIAL PARTNERS, LLC 2021 TERM LOAN B4						30 Jun 2028		
	703,230.280	Local		99.467512	699,485.66	95.333300	670,412.63	-29,073.03	0.11
		Base		99.467512	699,485.66	95.333300	670,412.63	-29,073.03	0.10
345370DA5	FORD MOTOR COMPANY SR UNSECURED 02/32 3.25					3.250000	12 Feb 2032		
	2,050,000.000	Local		101.296644	2,076,581.20	74.152500	1,520,126.25	-556,454.95	0.25
		Base		101.296644	2,076,581.20	74.152500	1,520,126.25	-556,454.95	0.23
345397B36	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4					4.000000	13 Nov 2030		
	400,000.000	Local		104.660090	418,640.36	81.025500	324,102.00	-94,538.36	0.05
		Base		104.660090	418,640.36	81.025500	324,102.00	-94,538.36	0.05
345397B69	FORD MOTOR CREDI SR UNSECURED 06/31 3.625					3.625000	17 Jun 2031		
	1,940,000.000	Local		101.555078	1,970,168.51	77.500000	1,503,500.00	-466,668.51	0.25
		Base		101.555078	1,970,168.51	77.500000	1,503,500.00	-466,668.51	0.23
345397C27	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/27 4.95					4.950000	28 May 2027		
	570,000.000	Local		100.136981	570,780.79	92.028375	524,561.74	-46,219.05	0.09
		Base		100.136981	570,780.79	92.028375	524,561.74	-46,219.05	0.08

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345397YT4	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/27 3.815				3.815000	02 Nov 2027			
		400,000.000	Local 96.696878	386,787.51	85.000000	340,000.00	-46,787.51		0.06
			Base 96.696878	386,787.51	85.000000	340,000.00	-46,787.51		0.05
35040UAC5	FOUNDATION FINANCE TRUST FFIN 2017 1A C 144A				5.400000	15 Jul 2033			
		1,400,000.000	Local 108.114076	1,513,597.06	99.683190	1,395,564.66	-118,032.40		0.23
Original Face:		1,400,000.000	Base 108.114076	1,513,597.06	99.683190	1,395,564.66	-118,032.40		0.21
35563PMX4	FREDDIE MAC SCRT SCRT 2019 4 M 144A				4.500000	25 Feb 2059			
		1,220,000.000	Local 100.347773	1,224,242.83	87.995850	1,073,549.37	-150,693.46		0.18
Original Face:		1,220,000.000	Base 100.347773	1,224,242.83	87.995850	1,073,549.37	-150,693.46		0.16
35564KDB2	FREDDIE MAC STACR STACR 2021 DNA2 M2 144A				2.348670	25 Aug 2033			
		670,000.000	Local 101.981252	683,274.39	94.529100	633,344.97	-49,929.42		0.11
Original Face:		670,000.000	Base 101.981252	683,274.39	94.529100	633,344.97	-49,929.42		0.10
35564KDX4	FREDDIE MAC STACR STACR 2021 DNA2 B1 144A				3.448670	25 Aug 2033			
		1,520,000.000	Local 99.092243	1,506,202.10	86.741000	1,318,463.20	-187,738.90		0.22
Original Face:		1,520,000.000	Base 99.092243	1,506,202.10	86.741000	1,318,463.20	-187,738.90		0.20
35564KJA8	FREDDIE MAC STACR STACR 2021 DNA5 B1 144A				3.098670	25 Jan 2034			
		1,290,000.000	Local 99.414326	1,282,444.80	85.827420	1,107,173.72	-175,271.08		0.19
Original Face:		1,290,000.000	Base 99.414326	1,282,444.80	85.827420	1,107,173.72	-175,271.08		0.17
35564KUX5	FREDDIE MAC STACR STACR 2022 DNA3 M1B 144A				3.825660	25 Apr 2042			
		1,550,000.000	Local 100.000000	1,550,000.00	94.002740	1,457,042.47	-92,957.53		0.24
Original Face:		1,550,000.000	Base 100.000000	1,550,000.00	94.002740	1,457,042.47	-92,957.53		0.22
35565KAH1	FREDDIE MAC STACR STACR 2020 DNA2 M2 144A				3.473570	25 Feb 2050			
		572,825.360	Local 100.830360	577,581.87	99.015540	567,186.12	-10,395.75		0.10
Original Face:		1,130,000.000	Base 100.830360	577,581.87	99.015540	567,186.12	-10,395.75		0.09
35565XAH3	FREDDIE MAC STACR STACR 2020 DNA4 M2 144A				5.373570	25 Aug 2050			
		16,640.350	Local 101.145288	16,830.93	99.903630	16,624.31	-206.62		0.00
Original Face:		270,000.000	Base 101.145288	16,830.93	99.903630	16,624.31	-206.62		0.00
35566CAA3	FREDDIE MAC STACR STACR 2020 DNA6 M1 144A				1.825660	25 Dec 2050			
		1,341.280	Local 100.000000	1,341.28	99.800210	1,338.60	-2.68		0.00
Original Face:		820,000.000	Base 100.000000	1,341.28	99.800210	1,338.60	-2.68		0.00

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35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.450000	15 Mar 2043			
		1,300,000.000	Local 100.561009	1,307,293.12	92.505000	1,202,565.00	-104,728.12		0.20
			Base 100.561009	1,307,293.12	92.505000	1,202,565.00	-104,728.12		0.18
359678AC3	FULL HOUSE RESORTS INC SR SECURED 144A 02/28 8.25				8.250000	15 Feb 2028			
		270,000.000	Local 99.511411	268,680.81	79.927664	215,804.69	-52,876.12		0.04
			Base 99.511411	268,680.81	79.927664	215,804.69	-52,876.12		0.03
36159RAG8	GEO GROUP INC/THE COMPANY GUAR 04/23 5.125				5.125000	01 Apr 2023			
		270,000.000	Local 98.075511	264,803.88	94.400973	254,882.63	-9,921.25		0.04
			Base 98.075511	264,803.88	94.400973	254,882.63	-9,921.25		0.04
36162JAA4	GEO GROUP INC/THE COMPANY GUAR 10/24 5.875				5.875000	15 Oct 2024			
		1,370,000.000	Local 86.851183	1,189,861.21	89.864500	1,231,143.65	41,282.44		0.21
			Base 86.851183	1,189,861.21	89.864500	1,231,143.65	41,282.44		0.19
36162JAB2	GEO GROUP INC/THE COMPANY GUAR 04/26 6				6.000000	15 Apr 2026			
		270,000.000	Local 95.831570	258,745.24	81.475000	219,982.50	-38,762.74		0.04
			Base 95.831570	258,745.24	81.475000	219,982.50	-38,762.74		0.03
36168QAF1	GFL ENVIRONMENTAL INC SR SECURED 144A 12/26 5.125				5.125000	15 Dec 2026			
		300,000.000	Local 99.258980	297,776.94	95.000000	285,000.00	-12,776.94		0.05
			Base 99.258980	297,776.94	95.000000	285,000.00	-12,776.94		0.04
3623415P0	GSAA HOME EQUITY TRUST GSAA 2006 2 1A2				2.163570	25 Dec 2035			
		556,908.770	Local 95.793230	533,480.90	89.939140	500,878.96	-32,601.94		0.08
Original Face:		2,210,000.000	Base 95.793230	533,480.90	89.939140	500,878.96	-32,601.94		0.08
36251PAL8	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 C				4.115882	10 Oct 2049			
		430,000.000	Local 99.269451	426,858.64	91.162310	391,997.93	-34,860.71		0.07
Original Face:		430,000.000	Base 99.269451	426,858.64	91.162310	391,997.93	-34,860.71		0.06
36254RAA5	GS MORTGAGE SECURITIES CORP. GSMSC 2015 7R A 144A				1.211570	26 Sep 2037			
		281,775.830	Local 98.223563	276,770.26	99.088280	279,206.82	2,436.56		0.05
Original Face:		2,660,000.000	Base 98.223563	276,770.26	99.088280	279,206.82	2,436.56		0.04
36258BAA6	GS MORTGAGE SECURITIES TRUST GSMS 2020 DUNE A 144A				2.424000	15 Dec 2036			
		1,470,000.000	Local 100.000000	1,470,000.00	98.241570	1,444,151.08	-25,848.92		0.24
Original Face:		1,470,000.000	Base 100.000000	1,470,000.00	98.241570	1,444,151.08	-25,848.92		0.22

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36472TAA7	GANNETT CO INC SR SECURED 12/27 6					6.000000	01 Dec 2027		
	198,000.000	Local	95.933601	189,948.53	94.478464	187,067.36	-2,881.17	0.03	
		Base	95.933601	189,948.53	94.478464	187,067.36	-2,881.17	0.03	
36474GAA3	GANNETT HOLDINGS LLC SR SECURED 144A 11/26 6					6.000000	01 Nov 2026		
	840,000.000	Local	100.000000	840,000.00	83.750000	703,500.00	-136,500.00	0.12	
		Base	100.000000	840,000.00	83.750000	703,500.00	-136,500.00	0.11	
37443GAB7	REPUBLIC OF GHANA SR UNSECURED 144A 03/32 8.125					8.125000	26 Mar 2032		
	1,230,000.000	Local	94.467923	1,161,955.45	48.002000	590,424.60	-571,530.85	0.10	
Original Face:	1,230,000.000	Base	94.467923	1,161,955.45	48.002000	590,424.60	-571,530.85	0.09	
37959JAB7	GLOBAL TEL LINK 1ST LIEN TERM LOAN						29 Nov 2025		
	464,849.550	Local	98.796826	459,256.60	92.406200	429,549.80	-29,706.80	0.07	
		Base	98.796826	459,256.60	92.406200	429,549.80	-29,706.80	0.07	
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5					6.500000	15 Sep 2024		
	2,536,835.000	Local	95.199678	2,415,058.74	75.750000	1,921,652.51	-493,406.23	0.32	
		Base	95.199678	2,415,058.74	75.750000	1,921,652.51	-493,406.23	0.29	
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA					0.475070	20 Nov 2042		
	30,709.770	Local	0.000293	0.09	2.249510	690.82	690.73	0.00	
Original Face:	300,000.000	Base	0.000293	0.09	2.249510	690.82	690.73	0.00	
38469EAD5	GRAHAM PACKAGING COMPANY, INC. 2021 TERM LOAN						04 Aug 2027		
	359,904.650	Local	99.391839	357,715.85	93.541700	336,660.93	-21,054.92	0.06	
		Base	99.391839	357,715.85	93.541700	336,660.93	-21,054.92	0.05	
38748YAA0	GRANITE US HOLDINGS CORP COMPANY GUAR 144A 10/27 11					11.000000	01 Oct 2027		
	1,520,000.000	Local	104.821014	1,593,279.41	94.000000	1,428,800.00	-164,479.41	0.24	
		Base	104.821014	1,593,279.41	94.000000	1,428,800.00	-164,479.41	0.22	
39355YAJ3	VT TOPCO, INC. 2021 INCREMENTAL TERM LOAN						01 Aug 2025		
	633,197.590	Local	99.604259	630,691.77	94.375000	597,580.23	-33,111.54	0.10	
		Base	99.604259	630,691.77	94.375000	597,580.23	-33,111.54	0.09	
39355YAK0	VT TOPCO, INC. 2021 DELAYED DRAW TERM LOAN						01 Aug 2025		
	41,428.580	Local	100.000000	41,428.58	94.375000	39,098.22	-2,330.36	0.01	
		Base	100.000000	41,428.58	94.375000	39,098.22	-2,330.36	0.01	

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39808KAB3	GREYSTON SELECT FINANCIAL LLC TERM LOAN B						16 Jun 2028		
	809,907.680	Local		97.802426	792,109.36	91.500000	741,065.53	-51,043.83	0.12
		Base		97.802426	792,109.36	91.500000	741,065.53	-51,043.83	0.11
39843PAG8	GRIFOLS WORLDWIDE OPERATIONS U USD 2019 TERM LOAN B						15 Nov 2027		
	351,711.200	Local		100.331326	352,876.51	94.234400	331,432.94	-21,443.57	0.06
		Base		100.331326	352,876.51	94.234400	331,432.94	-21,443.57	0.05
40204BAA3	GUITAR CENTER INC SR SECURED 144A 01/26 8.5					8.500000	15 Jan 2026		
	1,930,000.000	Local		104.609100	2,018,955.63	88.250000	1,703,225.00	-315,730.63	0.29
		Base		104.609100	2,018,955.63	88.250000	1,703,225.00	-315,730.63	0.26
404030AJ7	H+E EQUIPMENT SERVICES COMPANY GUAR 144A 12/28 3.875					3.875000	15 Dec 2028		
	1,000,000.000	Local		99.201545	992,015.45	80.875000	808,750.00	-183,265.45	0.14
		Base		99.201545	992,015.45	80.875000	808,750.00	-183,265.45	0.12
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625					5.625000	01 Sep 2028		
	1,300,000.000	Local		105.141912	1,366,844.85	98.369500	1,278,803.50	-88,041.35	0.21
		Base		105.141912	1,366,844.85	98.369500	1,278,803.50	-88,041.35	0.19
40441LAG1	HGI CRE CLO LTD HGI 2021 FL1 C 144A					3.209290	16 Jun 2036		
	450,000.000	Local		100.000000	450,000.00	96.861200	435,875.40	-14,124.60	0.07
Original Face:	450,000.000	Base		100.000000	450,000.00	96.861200	435,875.40	-14,124.60	0.07
40637HAD1	HALOZYME THERAPEUTICS IN SR UNSECURED 03/27 0.25					0.250000	01 Mar 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
41809JAA3	KINGDOM OF JORDAN SR UNSECURED 144A 01/28 7.75					7.750000	15 Jan 2028		
	1,230,000.000	Local		99.103810	1,218,976.86	93.020000	1,144,146.00	-74,830.86	0.19
		Base		99.103810	1,218,976.86	93.020000	1,144,146.00	-74,830.86	0.17
41984LAA5	HAWAIIAN BRAND INTELLECT SR SECURED 144A 01/26 5.75					5.750000	20 Jan 2026		
	1,100,000.000	Local		96.943225	1,066,375.48	88.970000	978,670.00	-87,705.48	0.16
		Base		96.943225	1,066,375.48	88.970000	978,670.00	-87,705.48	0.15
421300AL8	HAYWARD INDUSTRIES INC 2021 TERM LOAN						30 May 2028		
	1,009,800.000	Local		99.567033	1,005,427.90	95.031200	959,625.06	-45,802.84	0.16
		Base		99.567033	1,005,427.90	95.031200	959,625.06	-45,802.84	0.15

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431318AZ7	HILCORP ENERGY I/HILCORP SR UNSECURED 144A 04/32 6.25					6.250000	15 Apr 2032		
	770,000.000	Local		100.000000	770,000.00	86.403891	665,309.96	-104,690.04	0.11
		Base		100.000000	770,000.00	86.403891	665,309.96	-104,690.04	0.10
43300LAL4	HILTON USA TRUST HILT 2016 HHV D 144A					4.333283	05 Nov 2038		
	640,000.000	Local		106.277067	680,173.23	90.927900	581,938.56	-98,234.67	0.10
Original Face:	640,000.000	Base		106.277067	680,173.23	90.927900	581,938.56	-98,234.67	0.09
44055EAG6	HORNBLOWER SUB LLC 2020 REPRICED TERM LOAN B						27 Apr 2025		
	1,382,499.480	Local		95.538095	1,320,813.67	101.750000	1,406,693.22	85,879.55	0.24
		Base		95.538095	1,320,813.67	101.750000	1,406,693.22	85,879.55	0.21
44106MAZ5	SERVICE PROPERTIES TRUST SR UNSECURED 10/24 4.35					4.350000	01 Oct 2024		
	220,000.000	Local		91.548818	201,407.40	81.091000	178,400.20	-23,007.20	0.03
		Base		91.548818	201,407.40	81.091000	178,400.20	-23,007.20	0.03
442722AA2	HOWARD MIDSTREAM ENERGY SR UNSECURED 144A 01/27 6.75					6.750000	15 Jan 2027		
	810,000.000	Local		100.660963	815,353.80	86.224287	698,416.72	-116,937.08	0.12
		Base		100.660963	815,353.80	86.224287	698,416.72	-116,937.08	0.11
443628AH5	HUBBAY MINERALS INC COMPANY GUAR 144A 04/29 6.125					6.125000	01 Apr 2029		
	950,000.000	Local		105.603232	1,003,230.70	81.104497	770,492.72	-232,737.98	0.13
		Base		105.603232	1,003,230.70	81.104497	770,492.72	-232,737.98	0.12
44413EAF5	HUDSON RIVER TRADING LLC 2021 TERM LOAN						20 Mar 2028		
	1,783,720.650	Local		99.120525	1,768,033.28	93.000000	1,658,860.20	-109,173.08	0.28
		Base		99.120525	1,768,033.28	93.000000	1,658,860.20	-109,173.08	0.25
44928XBJ2	ICG US CLO LTD ICG 2014 1A CR2 144A					4.692710	20 Oct 2034		
	980,000.000	Local		99.483340	974,936.73	89.737300	879,425.54	-95,511.19	0.15
Original Face:	980,000.000	Base		99.483340	974,936.73	89.737300	879,425.54	-95,511.19	0.13
44988FAD2	IIP OPERATING PARTNER COMPANY GUAR 05/26 5.5					5.500000	25 May 2026		
	440,000.000	Local		100.000000	440,000.00	90.734165	399,230.33	-40,769.67	0.07
		Base		100.000000	440,000.00	90.734165	399,230.33	-40,769.67	0.06
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5					3.500000	11 Jan 2028		
	730,000.000	Local		102.879771	751,022.33	95.494157	697,107.35	-53,914.98	0.12
		Base		102.879771	751,022.33	95.494157	697,107.35	-53,914.98	0.11

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46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.710000	15 Jan 2026		
	370,000.000	Local	96.001938	355,207.17	95.371135	352,873.20	-2,333.97	0.06	
		Base	96.001938	355,207.17	95.371135	352,873.20	-2,333.97	0.05	
46116VAE5	STONEX GROUP INC SR SECURED 144A 06/25 8.625					8.625000	15 Jun 2025		
	440,000.000	Local	100.949341	444,177.10	100.250000	441,100.00	-3,077.10	0.07	
		Base	100.949341	444,177.10	100.250000	441,100.00	-3,077.10	0.07	
46124CAJ6	ALTERRA MOUNTAIN COMPANY 2021 SERIES B2 CONSENTING TL						17 Aug 2028		
	1,191,751.410	Local	99.589593	1,186,860.38	95.187500	1,134,398.37	-52,462.01	0.19	
		Base	99.589593	1,186,860.38	95.187500	1,134,398.37	-52,462.01	0.17	
46630CAF1	JP MORGAN MORTGAGE ACQUISITION JPMAC 2007 CH4 M1					1.853570	25 May 2037		
	1,170,000.000	Local	98.351765	1,150,715.65	95.161280	1,113,386.98	-37,328.67	0.19	
Original Face:	1,170,000.000	Base	98.351765	1,150,715.65	95.161280	1,113,386.98	-37,328.67	0.17	
466317AL8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2022 NLP D 144A					3.445050	15 Apr 2037		
	1,330,000.000	Local	96.232085	1,279,886.73	93.494490	1,243,476.72	-36,410.01	0.21	
Original Face:	1,330,000.000	Base	96.232085	1,279,886.73	93.494490	1,243,476.72	-36,410.01	0.19	
46647PDA1	JPMORGAN CHASE + CO SR UNSECURED 04/28 VAR					4.323000	26 Apr 2028		
	1,140,000.000	Local	100.737718	1,148,409.98	98.492295	1,122,812.16	-25,597.82	0.19	
		Base	100.737718	1,148,409.98	98.492295	1,122,812.16	-25,597.82	0.17	
46654EAG6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2021 NYAH D 144A					2.864000	15 Jun 2038		
	1,440,000.000	Local	99.759927	1,436,542.95	92.673400	1,334,496.96	-102,045.99	0.22	
Original Face:	1,440,000.000	Base	99.759927	1,436,542.95	92.673400	1,334,496.96	-102,045.99	0.20	
47077DAG5	JANE STREET GROUP LLC 2021 TERM LOAN						26 Jan 2028		
	2,558,886.430	Local	99.695833	2,551,103.15	95.750000	2,450,133.76	-100,969.39	0.41	
		Base	99.695833	2,551,103.15	95.750000	2,450,133.76	-100,969.39	0.37	
47077WAA6	JANE STREET GRP/JSG FIN SR SECURED 144A 11/29 4.5					4.500000	15 Nov 2029		
	970,000.000	Local	100.840019	978,148.18	89.000000	863,300.00	-114,848.18	0.14	
		Base	100.840019	978,148.18	89.000000	863,300.00	-114,848.18	0.13	
47206VAQ7	JAY PARK CLO, LTD. JPARK 2016 1A CR 144A					3.712710	20 Oct 2027		
	250,000.000	Local	99.464216	248,660.54	94.796000	236,990.00	-11,670.54	0.04	
Original Face:	250,000.000	Base	99.464216	248,660.54	94.796000	236,990.00	-11,670.54	0.04	

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48250RBL9	KKR FINANCIAL CLO LTD KKR 12 DR2 144A				4.144290	15 Oct 2030		
		750,000.000	Local 100.000000	750,000.00	92.434700	693,260.25	-56,739.75	0.12
Original Face:		750,000.000	Base 100.000000	750,000.00	92.434700	693,260.25	-56,739.75	0.11
48250WAJ4	KKR FINANCIAL CLO LTD KKR 14 BR 144A				2.844290	15 Jul 2031		
		500,000.000	Local 97.642728	488,213.64	95.673100	478,365.50	-9,848.14	0.08
Original Face:		500,000.000	Base 97.642728	488,213.64	95.673100	478,365.50	-9,848.14	0.07
48254EAB7	KKR APPLE BIDCO LLC 2021 TERM LOAN					23 Sep 2028		
		1,074,600.000	Local 99.760572	1,072,027.11	94.187500	1,012,138.88	-59,888.23	0.17
			Base 99.760572	1,072,027.11	94.187500	1,012,138.88	-59,888.23	0.15
482606AN0	KNDR TRUST 2021 KIND KNDR 2021 KIND D 144A				3.624000	15 Aug 2038		
		1,140,000.000	Local 100.000000	1,140,000.00	93.475220	1,065,617.51	-74,382.49	0.18
Original Face:		1,140,000.000	Base 100.000000	1,140,000.00	93.475220	1,065,617.51	-74,382.49	0.16
48275RAJ6	KREF 2021 FL2 LTD KREF 2021 FL2 D 144A				3.723430	15 Feb 2039		
		1,140,000.000	Local 100.000000	1,140,000.00	92.746100	1,057,305.54	-82,694.46	0.18
Original Face:		1,140,000.000	Base 100.000000	1,140,000.00	92.746100	1,057,305.54	-82,694.46	0.16
48667QAN5	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/27 4.75				4.750000	19 Apr 2027		
		2,050,000.000	Local 104.688147	2,146,107.02	88.576000	1,815,808.00	-330,299.02	0.30
			Base 104.688147	2,146,107.02	88.576000	1,815,808.00	-330,299.02	0.28
48668NAA9	KAZTRANS GAS JSC COMPANY GUAR 144A 09/27 4.375				4.375000	26 Sep 2027		
		1,240,000.000	Local 101.120596	1,253,895.39	88.260000	1,094,424.00	-159,471.39	0.18
			Base 101.120596	1,253,895.39	88.260000	1,094,424.00	-159,471.39	0.17
50077LBJ4	KRAFT HEINZ FOODS CO COMPANY GUAR 06/50 5.5				5.500000	01 Jun 2050		
		330,000.000	Local 101.153082	333,805.17	96.546784	318,604.39	-15,200.78	0.05
			Base 101.153082	333,805.17	96.546784	318,604.39	-15,200.78	0.05
501797AN4	BATH + BODY WORKS INC COMPANY GUAR 02/28 5.25				5.250000	01 Feb 2028		
		710,000.000	Local 92.480845	656,614.00	84.370000	599,027.00	-57,587.00	0.10
			Base 92.480845	656,614.00	84.370000	599,027.00	-57,587.00	0.09
501797AW4	BATH + BODY WORKS INC COMPANY GUAR 144A 10/30 6.625				6.625000	01 Oct 2030		
		120,000.000	Local 104.109042	124,930.85	85.532776	102,639.33	-22,291.52	0.02
			Base 104.109042	124,930.85	85.532776	102,639.33	-22,291.52	0.02

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50219UAB1	LIBERTY TIRE RECYCLE HOLD LLC 2021 TERM LOAN						05 May 2028		
	1,079,100.000	Local		99.156726	1,070,000.23	91.000000	981,981.00	-88,019.23	0.16
		Base		99.156726	1,070,000.23	91.000000	981,981.00	-88,019.23	0.15
50220KAB0	LES SCHWAB TIRE CENTERS TERM LOAN B						02 Nov 2027		
	414,750.000	Local		99.604716	413,110.56	93.500000	387,791.25	-25,319.31	0.07
		Base		99.604716	413,110.56	93.500000	387,791.25	-25,319.31	0.06
505742AM8	LADDER CAP FIN LLLP/CORP COMPANY GUAR 144A 02/27 4.25					4.250000	01 Feb 2027		
	30,000.000	Local		83.283567	24,985.07	80.726926	24,218.08	-766.99	0.00
		Base		83.283567	24,985.07	80.726926	24,218.08	-766.99	0.00
51207KAB5	LAKESHORE LEARNING MATERIALS TERM LOAN						29 Sep 2028		
	1,124,350.000	Local		99.860036	1,122,776.31	94.875000	1,066,727.06	-56,049.25	0.18
		Base		99.860036	1,122,776.31	94.875000	1,066,727.06	-56,049.25	0.16
51508PAG9	GOLDEN NUGGET, LLC 2017 INCREMENTAL TERM LOAN B						04 Oct 2023		
	0.000	Local		0.000000	-6.01	0.000000	0.00	6.01	0.00
		Base		0.000000	-6.01	0.000000	0.00	6.01	0.00
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
	290,000.000	Local		99.965341	289,899.49	94.187500	273,143.75	-16,755.74	0.05
		Base		99.965341	289,899.49	94.187500	273,143.75	-16,755.74	0.04
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9					2.900000	25 Jun 2025		
	30,000.000	Local		98.755233	29,626.57	89.294961	26,788.49	-2,838.08	0.00
		Base		98.755233	29,626.57	89.294961	26,788.49	-2,838.08	0.00
521088AC8	LD HOLDINGS GROUP LLC COMPANY GUAR 144A 04/28 6.125					6.125000	01 Apr 2028		
	1,000,000.000	Local		100.783174	1,007,831.74	60.348554	603,485.54	-404,346.20	0.10
		Base		100.783174	1,007,831.74	60.348554	603,485.54	-404,346.20	0.09
52473NAA6	LEGENDS HOSPITALITY HOLD SR SECURED 144A 02/26 5					5.000000	01 Feb 2026		
	800,000.000	Local		100.447478	803,579.82	83.800000	670,400.00	-133,179.82	0.11
		Base		100.447478	803,579.82	83.800000	670,400.00	-133,179.82	0.10
52474XAB1	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS3 A2 144A					3.250000	25 Jul 2061		
	860,000.000	Local		100.060148	860,517.27	90.510120	778,387.03	-82,130.24	0.13
Original Face:	860,000.000	Base		100.060148	860,517.27	90.510120	778,387.03	-82,130.24	0.12

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52475XAA2	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS5 A1 144A					2.250000	25 Jul 2067			
			257,230.840	Local	100.024363	257,293.51	93.232250	239,822.10	-17,471.41	0.04
Original Face:			290,000.000	Base	100.024363	257,293.51	93.232250	239,822.10	-17,471.41	0.04
52476DAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A1 144A					1.750000	25 Apr 2061			
			300,049.850	Local	98.129041	294,436.04	93.780720	281,388.91	-13,047.13	0.05
Original Face:			360,000.000	Base	98.129041	294,436.04	93.780720	281,388.91	-13,047.13	0.04
52476DAB3	LEGACY MORTGAGE ASSET TRUST LMAT 2021 GS2 A2 144A					3.500000	25 Apr 2061			
			900,000.000	Local	100.069541	900,625.87	92.060570	828,545.13	-72,080.74	0.14
Original Face:			900,000.000	Base	100.069541	900,625.87	92.060570	828,545.13	-72,080.74	0.13
52706YAJ2	LESLIES POOLMART INC 2021 TERM LOAN B						09 Mar 2028			
			468,283.060	Local	98.875970	463,019.42	94.750000	443,698.20	-19,321.22	0.07
				Base	98.875970	463,019.42	94.750000	443,698.20	-19,321.22	0.07
53069QAB5	LIBERTY LATIN AMERICA SR UNSECURED 07/24 2					2.000000	15 Jul 2024			
			240,000.000	Local	97.436817	233,848.36	86.562500	207,750.00	-26,098.36	0.03
				Base	97.436817	233,848.36	86.562500	207,750.00	-26,098.36	0.03
530715AD3	LIBERTY INTERACTIVE LLC SR UNSECURED 07/29 8.5					8.500000	15 Jul 2029			
			920,000.000	Local	113.883915	1,047,732.02	69.247956	637,081.20	-410,650.82	0.11
				Base	113.883915	1,047,732.02	69.247956	637,081.20	-410,650.82	0.10
531465AA0	LIBERTY TRIPADVISOR HOLD SR UNSECURED 144A 06/51 0.5					0.500000	30 Jun 2051			
			130,000.000	Local	83.457315	108,494.51	63.100000	82,030.00	-26,464.51	0.01
				Base	83.457315	108,494.51	63.100000	82,030.00	-26,464.51	0.01
53219LAR0	LIFEPT/LEGACY LIFEPT COMPANY GUAR 144A 12/26 9.75					9.750000	01 Dec 2026			
			940,000.000	Local	104.069013	978,248.72	97.983655	921,046.36	-57,202.36	0.15
				Base	104.069013	978,248.72	97.983655	921,046.36	-57,202.36	0.14
53948LAB3	LOANPAL SOLAR LOAN 2020 1 LTD. LPSLT 2020 1GS B 144A					5.350000	20 Jun 2047			
			432,903.470	Local	110.658854	479,046.02	98.275790	425,439.31	-53,606.71	0.07
Original Face:			610,000.000	Base	110.658854	479,046.02	98.275790	425,439.31	-53,606.71	0.06
541056AA5	GOTO GROUP INC SR SECURED 144A 09/27 5.5					5.500000	01 Sep 2027			
			900,000.000	Local	99.843157	898,588.41	69.626530	626,638.77	-271,949.64	0.11
				Base	99.843157	898,588.41	69.626530	626,638.77	-271,949.64	0.10

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542514HT4	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004 4 M1				2.523570	25 Oct 2034			
		351,885.080	Local	99.845239	351,340.50	96.733170	340,389.59	-10,950.91	0.06
Original Face:		1,270,000.000	Base	99.845239	351,340.50	96.733170	340,389.59	-10,950.91	0.05
542514KC7	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2005 1 M4				2.898570	25 Feb 2035			
		717,930.860	Local	100.343490	720,396.88	98.046840	703,908.52	-16,488.36	0.12
Original Face:		890,000.000	Base	100.343490	720,396.88	98.046840	703,908.52	-16,488.36	0.11
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6				6.000000	15 Jan 2043			
		410,000.000	Local	117.209017	480,556.97	82.291740	337,396.13	-143,160.84	0.06
			Base	117.209017	480,556.97	82.291740	337,396.13	-143,160.84	0.05
552704AF5	MEG ENERGY CORP COMPANY GUAR 144A 02/29 5.875				5.875000	01 Feb 2029			
		900,000.000	Local	101.022809	909,205.28	91.336580	822,029.22	-87,176.06	0.14
			Base	101.022809	909,205.28	91.336580	822,029.22	-87,176.06	0.13
55284JAL3	MF1 MULTIFAMILY HOUSING MORTGA MF1 2022 FL8 E 144A				3.942240	19 Feb 2037			
		1,310,000.000	Local	100.000000	1,310,000.00	92.707300	1,214,465.63	-95,534.37	0.20
Original Face:		1,310,000.000	Base	100.000000	1,310,000.00	92.707300	1,214,465.63	-95,534.37	0.18
55293AAN7	MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC2 E 144A				3.274000	15 May 2038			
		910,000.000	Local	100.000000	910,000.00	93.219890	848,301.00	-61,699.00	0.14
Original Face:		910,000.000	Base	100.000000	910,000.00	93.219890	848,301.00	-61,699.00	0.13
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625				4.625000	01 Aug 2029			
		586,000.000	Local	104.951645	615,016.64	87.750000	514,215.00	-100,801.64	0.09
			Base	104.951645	615,016.64	87.750000	514,215.00	-100,801.64	0.08
55348UAS7	MRCD MORTGAGE TRUST MRCD 2019 PARK E 144A				2.717520	15 Dec 2036			
		890,000.000	Local	99.545508	885,955.02	90.243970	803,171.33	-82,783.69	0.13
Original Face:		890,000.000	Base	99.545508	885,955.02	90.243970	803,171.33	-82,783.69	0.12
55354GAQ3	MSCI INC COMPANY GUAR 144A 08/33 3.25				3.250000	15 Aug 2033			
		210,000.000	Local	100.000000	210,000.00	79.709000	167,388.90	-42,611.10	0.03
			Base	100.000000	210,000.00	79.709000	167,388.90	-42,611.10	0.03
55759VAB4	MADISON IAQ LLC TERM LOAN					21 Jun 2028			
		367,225.000	Local	99.564011	365,623.94	90.900000	333,807.53	-31,816.41	0.06
			Base	99.564011	365,623.94	90.900000	333,807.53	-31,816.41	0.05

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55760LAB3	MADISON IAQ LLC SR UNSECURED 144A 06/29 5.875				5.875000	30 Jun 2029			
		1,090,000.000	Local	99.722217	1,086,972.16	75.500000	822,950.00	-264,022.16	0.14
			Base	99.722217	1,086,972.16	75.500000	822,950.00	-264,022.16	0.13
55821TAE7	MADISON PARK FUNDING LTD MDPK 2018 30A C 144A				2.744290	15 Apr 2029			
		400,000.000	Local	98.730843	394,923.37	94.507500	378,030.00	-16,893.37	0.06
		Original Face: 400,000.000	Base	98.730843	394,923.37	94.507500	378,030.00	-16,893.37	0.06
55903VAG8	MAGALLANES INC COMPANY GUAR 144A 03/27 3.755				3.755000	15 Mar 2027			
		1,700,000.000	Local	96.535226	1,641,098.85	93.794297	1,594,503.05	-46,595.80	0.27
			Base	96.535226	1,641,098.85	93.794297	1,594,503.05	-46,595.80	0.24
55910RAB9	MCAFEE LLC 2021 USD TERM LOAN B					27 Jul 2028			
		1,980,050.000	Local	99.547179	1,971,083.92	89.833300	1,778,744.26	-192,339.66	0.30
			Base	99.547179	1,971,083.92	89.833300	1,778,744.26	-192,339.66	0.27
55910RAE3	MCAFEE LLC 2021 USD 2ND LIEN TL					27 Jul 2029			
		1,560,000.000	Local	98.621640	1,538,497.58	93.500000	1,458,600.00	-79,897.58	0.24
			Base	98.621640	1,538,497.58	93.500000	1,458,600.00	-79,897.58	0.22
55916AAB0	MICHAELS COS INC/THE SR UNSECURED 144A 05/29 7.875				7.875000	01 May 2029			
		810,000.000	Local	100.000000	810,000.00	65.902000	533,806.20	-276,193.80	0.09
			Base	100.000000	810,000.00	65.902000	533,806.20	-276,193.80	0.08
56578HAJ5	MARATHON CLO LTD MCLO 2019 2A BA 144A				4.362710	20 Jan 2033			
		270,000.000	Local	98.790211	266,733.57	95.086900	256,734.63	-9,998.94	0.04
		Original Face: 270,000.000	Base	98.790211	266,733.57	95.086900	256,734.63	-9,998.94	0.04
56579AAQ3	MARATHON CLO LTD MCLO 2019 1A C 144A				5.114290	15 Apr 2032			
		600,000.000	Local	97.979432	587,876.59	91.843700	551,062.20	-36,814.39	0.09
		Original Face: 600,000.000	Base	97.979432	587,876.59	91.843700	551,062.20	-36,814.39	0.08
56608KAG8	MARBLE POINT CLO LTD. MP14 2018 2A D 144A				4.592710	20 Jan 2032			
		900,000.000	Local	93.229873	839,068.86	87.268600	785,417.40	-53,651.46	0.13
		Original Face: 900,000.000	Base	93.229873	839,068.86	87.268600	785,417.40	-53,651.46	0.12
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875				4.875000	01 Dec 2024			
		260,000.000	Local	100.489415	261,272.48	100.997594	262,593.74	1,321.26	0.04
			Base	100.489415	261,272.48	100.997594	262,593.74	1,321.26	0.04

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57776DAB9	AMENTUM GOVT SERVI HOLDGS LLC TERM LOAN B					29 Jan 2027			
		927,402.510	Local 99.226456	920,228.64	94.750000	878,713.88	-41,514.76		0.15
			Base 99.226456	920,228.64	94.750000	878,713.88	-41,514.76		0.13
57776DAE3	AMENTUM GOVT SERVICES HLDGS 2022 TERM LOAN					15 Feb 2029			
		2,710,000.000	Local 99.520982	2,697,018.62	94.750000	2,567,725.00	-129,293.62		0.43
			Base 99.520982	2,697,018.62	94.750000	2,567,725.00	-129,293.62		0.39
57777YAB2	MAVIS TIRE EXPRESS SERVICES 2021 TERM LOAN B					04 May 2028			
		1,505,340.250	Local 99.570838	1,498,879.90	93.000000	1,399,966.43	-98,913.47		0.23
			Base 99.570838	1,498,879.90	93.000000	1,399,966.43	-98,913.47		0.21
58403YAR7	MED TRUST MED 2021 MDLN D 144A				3.325000	15 Nov 2038			
		1,150,000.000	Local 100.000000	1,150,000.00	95.229500	1,095,139.25	-54,860.75		0.18
Original Face:		1,150,000.000	Base 100.000000	1,150,000.00	95.229500	1,095,139.25	-54,860.75		0.17
58503UAC7	MEDLINE BORROWER, LP USD TERM LOAN B					23 Oct 2028			
		1,645,875.000	Local 99.541547	1,638,329.43	92.464300	1,521,846.80	-116,482.63		0.26
			Base 99.541547	1,638,329.43	92.464300	1,521,846.80	-116,482.63		0.23
58518N2A9	MEGLOBAL CANADA ULC COMPANY GUAR 144A 05/30 5.875				5.875000	18 May 2030			
		1,190,000.000	Local 119.496169	1,422,004.41	105.000000	1,249,500.00	-172,504.41		0.21
			Base 119.496169	1,422,004.41	105.000000	1,249,500.00	-172,504.41		0.19
58547DAD1	MELCO RESORTS FINANCE SR UNSECURED 144A 12/29 5.375				5.375000	04 Dec 2029			
		980,000.000	Local 101.133136	991,104.73	60.053473	588,524.04	-402,580.69		0.10
			Base 101.133136	991,104.73	60.053473	588,524.04	-402,580.69		0.09
58733RAF9	MERCADOLIBRE INC COMPANY GUAR 01/31 3.125				3.125000	14 Jan 2031			
		1,740,000.000	Local 96.572273	1,680,357.55	72.031008	1,253,339.54	-427,018.01		0.21
			Base 96.572273	1,680,357.55	72.031008	1,253,339.54	-427,018.01		0.19
58940BAB2	MERCURY FINANCIAL CREDIT CARD 03/26 2.33				2.330000	20 Mar 2026			
		500,000.000	Local 100.127616	500,638.08	94.815660	474,078.30	-26,559.78		0.08
Original Face:		500,000.000	Base 100.127616	500,638.08	94.815660	474,078.30	-26,559.78		0.07
58960EAC9	MERIDIAN ADHESIVES GROUP INC TERM LOAN B					24 Jul 2028			
		437,800.000	Local 99.536448	435,770.57	94.000000	411,532.00	-24,238.57		0.07
			Base 99.536448	435,770.57	94.000000	411,532.00	-24,238.57		0.06

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59020UKL8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 OPT1 A1A					2.143570	25 Jun 2035		
	33,666.990	Local		99.765171	33,587.93	99.391200	33,462.03	-125.90	0.01
Original Face:	8,410,000.000	Base		99.765171	33,587.93	99.391200	33,462.03	-125.90	0.01
59567LAA2	MIDCAP FINANCIAL ISSR TR SR UNSECURED 144A 05/28 6.5					6.500000	01 May 2028		
	720,000.000	Local		100.000000	720,000.00	86.000000	619,200.00	-100,800.00	0.10
		Base		100.000000	720,000.00	86.000000	619,200.00	-100,800.00	0.09
59590AAA7	MIDCAP FINANCIAL SR UNSECURED 144A 01/30 5.625					5.625000	15 Jan 2030		
	660,000.000	Local		100.213033	661,406.02	78.023000	514,951.80	-146,454.22	0.09
		Base		100.213033	661,406.02	78.023000	514,951.80	-146,454.22	0.08
59801WAJ5	MIDOCEAN CREDIT CLO MIDO 2017 7A D 144A					4.924290	15 Jul 2029		
	750,000.000	Local		99.913909	749,354.32	86.359000	647,692.50	-101,661.82	0.11
Original Face:	750,000.000	Base		99.913909	749,354.32	86.359000	647,692.50	-101,661.82	0.10
59909TAC8	GAINWELL ACQUISITION CORP. TERM LOAN B						01 Oct 2027		
	1,970,732.400	Local		99.909453	1,968,947.97	94.625000	1,864,805.53	-104,142.44	0.31
		Base		99.909453	1,968,947.97	94.625000	1,864,805.53	-104,142.44	0.28
59921PAB2	MILEAGE PLUS HOLDINGS LLC 2020 TERM LOAN B						21 Jun 2027		
	830,000.000	Local		98.495494	817,512.60	98.906200	820,921.46	3,408.86	0.14
		Base		98.495494	817,512.60	98.906200	820,921.46	3,408.86	0.13
59980MAJ0	MILL CITY MORTGAGE TRUST MCMLT 2018 2 M3 144A					3.750000	25 May 2058		
	1,188,207.490	Local		94.226675	1,119,608.41	94.127970	1,118,435.59	-1,172.82	0.19
Original Face:	1,190,000.000	Base		94.226675	1,119,608.41	94.127970	1,118,435.59	-1,172.82	0.17
59982WAA5	MILL CITY SOLAR LOAN LTD. MCSLT 2019 1A A 144A					4.340000	20 Mar 2043		
	449,983.920	Local		99.482548	447,655.47	97.662930	439,467.48	-8,187.99	0.07
Original Face:	880,000.000	Base		99.482548	447,655.47	97.662930	439,467.48	-8,187.99	0.07
600814AQ0	MILLICOM INTL CELLULAR SR UNSECURED 144A 03/29 6.25					6.250000	25 Mar 2029		
	1,350,000.000	Local		103.125361	1,392,192.37	87.317500	1,178,786.25	-213,406.12	0.20
		Base		103.125361	1,392,192.37	87.317500	1,178,786.25	-213,406.12	0.18
60337JAA4	MINERVA MERGER SUB INC SR UNSECURED 144A 02/30 6.5					6.500000	15 Feb 2030		
	1,920,000.000	Local		98.403733	1,889,351.67	83.000000	1,593,600.00	-295,751.67	0.27
		Base		98.403733	1,889,351.67	83.000000	1,593,600.00	-295,751.67	0.24

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60646CAF4	MISTER CAR WASH HLDNGS INC 2019 TERM LOAN B					14 May 2026			
		331,962.320	Local 98.387353	326,608.94	94.437500	313,496.92	-13,112.02	0.05	
			Base 98.387353	326,608.94	94.437500	313,496.92	-13,112.02	0.05	
60945HAB0	MONITRONICS INTERNATIONAL INC TAKEBACK TERM LOAN					29 Mar 2024			
		917,970.900	Local 98.663461	905,701.86	63.500000	582,911.52	-322,790.34	0.10	
			Base 98.663461	905,701.86	63.500000	582,911.52	-322,790.34	0.09	
61744CCH7	MORGAN STANLEY CAPITAL INC MSAC 2004 NC4 M1				2.433570	25 Apr 2034			
		183,867.410	Local 99.435898	182,830.21	95.557490	175,699.08	-7,131.13	0.03	
Original Face:		610,000.000	Base 99.435898	182,830.21	95.557490	175,699.08	-7,131.13	0.03	
61744CGD2	MORGAN STANLEY CAPITAL INC MSAC 2004 HE7 M1				2.523570	25 Aug 2034			
		483,368.660	Local 99.323059	480,096.54	95.507020	461,651.00	-18,445.54	0.08	
Original Face:		950,000.000	Base 99.323059	480,096.54	95.507020	461,651.00	-18,445.54	0.07	
62426EAA3	MOUNTAIN PROVINCE DIAMON SECURED 144A 12/22 8				8.000000	15 Dec 2022			
		190,000.000	Local 97.452879	185,160.47	95.625000	181,687.50	-3,472.97	0.03	
			Base 97.452879	185,160.47	95.625000	181,687.50	-3,472.97	0.03	
62432MAW9	MOUNTAIN VIEW CLO MVEW 2019 1A DR 144A				4.984290	15 Oct 2034			
		1,400,000.000	Local 99.233469	1,389,268.56	91.000500	1,274,007.00	-115,261.56	0.21	
Original Face:		1,400,000.000	Base 99.233469	1,389,268.56	91.000500	1,274,007.00	-115,261.56	0.19	
62482BAA0	MEDLINE BORROWER LP SR SECURED 144A 04/29 3.875				3.875000	01 Apr 2029			
		1,380,000.000	Local 97.029373	1,339,005.35	85.270000	1,176,726.00	-162,279.35	0.20	
			Base 97.029373	1,339,005.35	85.270000	1,176,726.00	-162,279.35	0.18	
62547NAB5	MULTIFAMILY CONNECTICUT AVENUE MCAS 2019 01 M10 144A				4.873570	25 Oct 2049			
		740,000.000	Local 100.651185	744,818.77	92.868320	687,225.57	-57,593.20	0.12	
Original Face:		740,000.000	Base 100.651185	744,818.77	92.868320	687,225.57	-57,593.20	0.10	
62548QAD3	MULTIFAMILY CONNECTICUT AVENUE MCAS 2020 01 M10 144A				5.373570	25 Mar 2050			
		670,000.000	Local 103.639703	694,386.01	89.773460	601,482.18	-92,903.83	0.10	
Original Face:		670,000.000	Base 103.639703	694,386.01	89.773460	601,482.18	-92,903.83	0.09	
62886EBA5	NCR CORP COMPANY GUAR 144A 04/29 5.125				5.125000	15 Apr 2029			
		1,300,000.000	Local 99.965521	1,299,551.77	84.574000	1,099,462.00	-200,089.77	0.18	
			Base 99.965521	1,299,551.77	84.574000	1,099,462.00	-200,089.77	0.17	

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62886HBE0	NCL CORPORATION LTD SR SECURED 144A 02/27 5.875				5.875000	15 Feb 2027		
		1,180,000.000	Local 100.000000	1,180,000.00	85.500000	1,008,900.00	-171,100.00	0.17
			Base 100.000000	1,180,000.00	85.500000	1,008,900.00	-171,100.00	0.15
62886HBG5	NCL CORPORATION LTD SR UNSECURED 144A 02/29 7.75				7.750000	15 Feb 2029		
		640,000.000	Local 100.213136	641,364.07	76.500000	489,600.00	-151,764.07	0.08
			Base 100.213136	641,364.07	76.500000	489,600.00	-151,764.07	0.07
62886HBJ9	NCL CORPORATION LTD COMPANY GUAR 144A 02/27 2.5				2.500000	15 Feb 2027		
		170,000.000	Local 100.000000	170,000.00	68.750000	116,875.00	-53,125.00	0.02
			Base 100.000000	170,000.00	68.750000	116,875.00	-53,125.00	0.02
629377CR1	NRG ENERGY INC COMPANY GUAR 144A 02/31 3.625				3.625000	15 Feb 2031		
		90,000.000	Local 100.000000	90,000.00	78.399000	70,559.10	-19,440.90	0.01
			Base 100.000000	90,000.00	78.399000	70,559.10	-19,440.90	0.01
62955HAJ6	NYO COMMERCIAL MORTGAGE TRUST NYO 2021 1290 D 144A				3.870000	15 Nov 2038		
		1,460,000.000	Local 99.518283	1,452,966.93	92.819260	1,355,161.20	-97,805.73	0.23
Original Face:		1,460,000.000	Base 99.518283	1,452,966.93	92.819260	1,355,161.20	-97,805.73	0.21
62984CAD5	NAKED JUICE LLC TERM LOAN					24 Jan 2029		
		75,270.900	Local 100.230514	75,444.41	92.250000	69,437.41	-6,007.00	0.01
			Base 100.230514	75,444.41	92.250000	69,437.41	-6,007.00	0.01
631704AF0	NASSAU LTD NCC 2021 IA D 144A				4.794290	26 Aug 2034		
		1,250,000.000	Local 99.065080	1,238,313.50	84.410300	1,055,128.75	-183,184.75	0.18
Original Face:		1,250,000.000	Base 99.065080	1,238,313.50	84.410300	1,055,128.75	-183,184.75	0.16
63942BAB0	NAVIENT STUDENT LOAN TRUST NAVSL 2021 A B 144A				2.240000	15 May 2069		
		360,000.000	Local 101.137458	364,094.85	83.862120	301,903.63	-62,191.22	0.05
Original Face:		360,000.000	Base 101.137458	364,094.85	83.862120	301,903.63	-62,191.22	0.05
64073KAA1	NEPTUNE ENERGY BONDCO SR UNSECURED 144A 05/25 6.625				6.625000	15 May 2025		
		1,110,000.000	Local 101.223541	1,123,581.30	96.000000	1,065,600.00	-57,981.30	0.18
			Base 101.223541	1,123,581.30	96.000000	1,065,600.00	-57,981.30	0.16
64130TBG9	NEUBERGER BERMAN CLO LTD NEUB 2015 20A DRR 144A				3.994290	15 Jul 2034		
		350,000.000	Local 100.000000	350,000.00	92.731900	324,561.65	-25,438.35	0.05
Original Face:		350,000.000	Base 100.000000	350,000.00	92.731900	324,561.65	-25,438.35	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
64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4					2.568570	25 Sep 2035		
	750,000.000	Local		76.799275	575,994.56	97.535150	731,513.63	155,519.07	0.12
Original Face:	750,000.000	Base		76.799275	575,994.56	97.535150	731,513.63	155,519.07	0.11
64828GAD2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 6A A1B 144A					3.500000	25 Sep 2059		
	379,401.190	Local		102.148009	387,550.76	96.599760	366,500.64	-21,050.12	0.06
Original Face:	690,000.000	Base		102.148009	387,550.76	96.599760	366,500.64	-21,050.12	0.06
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
	267,429.360	Local		102.389483	273,819.54	97.936740	261,911.60	-11,907.94	0.04
Original Face:	970,000.000	Base		102.389483	273,819.54	97.936740	261,911.60	-11,907.94	0.04
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		
	122,117.170	Local		100.110263	122,251.82	97.145180	118,630.94	-3,620.88	0.02
Original Face:	1,050,000.000	Base		100.110263	122,251.82	97.145180	118,630.94	-3,620.88	0.02
65341BAD8	NEXTERA ENERGY PARTNERS COMPANY GUAR 144A 11/25 0.0000					0.010000	15 Nov 2025		
	0.000	Local		0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
65538PAE8	NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A4					6.138000	25 Mar 2047		
	226,029.200	Local		100.653057	227,505.30	95.609840	216,106.16	-11,399.14	0.04
Original Face:	1,280,000.000	Base		100.653057	227,505.30	95.609840	216,106.16	-11,399.14	0.03
65564AR1	NORDSTROM INC SR UNSECURED 01/44 5					5.000000	15 Jan 2044		
	0.000	Local		0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
665531AG4	NORTHERN OIL AND GAS INC SR UNSECURED 144A 03/28 8.125					8.125000	01 Mar 2028		
	1,060,000.000	Local		104.254154	1,105,094.03	94.250000	999,050.00	-106,044.03	0.17
		Base		104.254154	1,105,094.03	94.250000	999,050.00	-106,044.03	0.15
66727WAA0	NORTHWEST ACQ/DOMINION SECURED 144A 11/22 7.125					7.125000	01 Nov 2022		
	780,000.000	Local		78.765936	614,374.30	0.001000	7.80	-614,366.50	0.00
		Base		78.765936	614,374.30	0.001000	7.80	-614,366.50	0.00

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67111KAG5	OZLM LTD OZLM 2017 16A C 144A				4.961290	16 May 2030			
		350,000.000	Local	99.731180	349,059.13	90.787900	317,757.65	-31,301.48	0.05
Original Face:		350,000.000	Base	99.731180	349,059.13	90.787900	317,757.65	-31,301.48	0.05
67116VAA9	ONSLow BAY FINANCIAL LLC OBX 2022 NQM6 A1 144A				4.700000	25 Jul 2062			
		1,100,000.000	Local	98.926100	1,088,187.10	98.854760	1,087,402.36	-784.74	0.18
Original Face:		1,100,000.000	Base	98.926100	1,088,187.10	98.854760	1,087,402.36	-784.74	0.17
67401XAJ0	OAKTREE CLO LTD OAKCL 2019 1A D 144A				4.936290	22 Apr 2030			
		600,000.000	Local	100.000000	600,000.00	86.085500	516,513.00	-83,487.00	0.09
Original Face:		600,000.000	Base	100.000000	600,000.00	86.085500	516,513.00	-83,487.00	0.08
674215AL2	CHORD ENERGY CORP COMPANY GUAR 144A 06/26 6.375				6.375000	01 Jun 2026			
		1,380,000.000	Local	101.722100	1,403,764.98	92.500000	1,276,500.00	-127,264.98	0.21
			Base	101.722100	1,403,764.98	92.500000	1,276,500.00	-127,264.98	0.19
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45				6.450000	15 Sep 2036			
		60,000.000	Local	124.107267	74,464.36	102.500000	61,500.00	-12,964.36	0.01
			Base	124.107267	74,464.36	102.500000	61,500.00	-12,964.36	0.01
674599DG7	OCCIDENTAL PETROLEUM COR SR UNSECURED 10/36 0.00000					10 Oct 2036			
		0.000	Local	0.000000	9,639.76	0.000000	0.00	-9,639.76	0.00
			Base	0.000000	19,231.96	0.000000	0.00	-19,231.96	0.00
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5				4.500000	15 Jul 2044			
		380,000.000	Local	95.532195	363,022.34	79.250000	301,150.00	-61,872.34	0.05
			Base	95.532195	363,022.34	79.250000	301,150.00	-61,872.34	0.05
674599DT9	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/29 7.2				7.200000	15 Mar 2029			
		290,000.000	Local	118.128797	342,573.51	103.000000	298,700.00	-43,873.51	0.05
			Base	118.128797	342,573.51	103.000000	298,700.00	-43,873.51	0.05
67516CAU3	OCEAN TRAILS CLO OCTR 2020 10A DR 144A				4.764290	15 Oct 2034			
		580,000.000	Local	99.050750	574,494.35	88.472900	513,142.82	-61,351.53	0.09
Original Face:		580,000.000	Base	99.050750	574,494.35	88.472900	513,142.82	-61,351.53	0.08
67591TAA8	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A A1A 144A				2.122710	20 Jan 2031			
		1,450,000.000	Local	99.938781	1,449,112.32	98.277900	1,425,029.55	-24,082.77	0.24
Original Face:		1,450,000.000	Base	99.938781	1,449,112.32	98.277900	1,425,029.55	-24,082.77	0.22

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67591TAJ9	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A C 144A					3.662710	20 Jan 2031		
	850,000.000	Local		97.211789	826,300.21	84.852100	721,242.85	-105,057.36	0.12
Original Face:	850,000.000	Base		97.211789	826,300.21	84.852100	721,242.85	-105,057.36	0.11
68250XAB7	19TH HOLDINGS GOLF LLC 2022 TERM LOAN B						07 Feb 2029		
	1,760,000.000	Local		99.524760	1,751,635.77	94.250000	1,658,800.00	-92,835.77	0.28
		Base		99.524760	1,751,635.77	94.250000	1,658,800.00	-92,835.77	0.25
683720AA4	OPEN TEXT HOLDINGS INC COMPANY GUAR 144A 02/30 4.125					4.125000	15 Feb 2030		
	480,000.000	Local		100.148640	480,713.47	86.505000	415,224.00	-65,489.47	0.07
		Base		100.148640	480,713.47	86.505000	415,224.00	-65,489.47	0.06
68404LAA0	OPTION CARE HEALTH INC COMPANY GUAR 144A 10/29 4.375					4.375000	31 Oct 2029		
	1,370,000.000	Local		99.019475	1,356,566.81	85.750000	1,174,775.00	-181,791.81	0.20
		Base		99.019475	1,356,566.81	85.750000	1,174,775.00	-181,791.81	0.18
68404YAB0	OPTION CARE HEALTH INC 2021 TERM LOAN B						27 Oct 2028		
	1,044,750.000	Local		99.769973	1,042,346.79	95.625000	999,042.19	-43,304.60	0.17
		Base		99.769973	1,042,346.79	95.625000	999,042.19	-43,304.60	0.15
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25					4.250000	19 Jun 2024		
	1,310,000.000	Local		102.314920	1,340,325.45	100.559490	1,317,329.32	-22,996.13	0.22
		Base		102.314920	1,340,325.45	100.559490	1,317,329.32	-22,996.13	0.20
69291LAB2	PECF USS INTERMEDIATE HLDG III TERM LOAN B						15 Dec 2028		
	1,024,850.000	Local		100.188715	1,026,784.05	90.050000	922,877.43	-103,906.62	0.15
		Base		100.188715	1,026,784.05	90.050000	922,877.43	-103,906.62	0.14
693070AD6	CARNIVAL PLC SR SECURED 06/27 7.875					7.875000	01 Jun 2027		
	2,750,000.000	Local		116.030579	3,190,840.91	100.229383	2,756,308.03	-434,532.88	0.46
		Base		116.030579	3,190,840.91	100.229383	2,756,308.03	-434,532.88	0.42
69349MAA4	PMT CREDIT RISK TRANSFER TRUST PMTCR 2019 3R A 144A					3.723000	27 Oct 2022		
	423,017.900	Local		100.076176	423,340.14	99.323080	420,154.41	-3,185.73	0.07
Original Face:	2,555,366.000	Base		100.076176	423,340.14	99.323080	420,154.41	-3,185.73	0.06
69356MAA4	PM GENERAL PURCHASER LLC SR SECURED 144A 10/28 9.5					9.500000	01 Oct 2028		
	1,220,000.000	Local		103.353513	1,260,912.86	80.798000	985,735.60	-275,177.26	0.17
		Base		103.353513	1,260,912.86	80.798000	985,735.60	-275,177.26	0.15

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69361JAA4	PRKCM TRUST PRKCM 2021 AFC2 A1 144A					2.071000	25 Nov 2056		
	272,597.590	Local		99.999685	272,596.73	85.392650	232,778.31	-39,818.42	0.04
Original Face:	290,000.000	Base		99.999685	272,596.73	85.392650	232,778.31	-39,818.42	0.04
69403HAL4	PACIFIC BELLS LLC TERM LOAN B						10 Nov 2028		
	616,931.960	Local		99.068351	611,184.32	95.875000	591,483.52	-19,700.80	0.10
		Base		99.068351	611,184.32	95.875000	591,483.52	-19,700.80	0.09
698299BM5	REPUBLIC OF PANAMA SR UNSECURED 04/56 4.5					4.500000	01 Apr 2056		
	1,300,000.000	Local		110.734875	1,439,553.37	79.235953	1,030,067.39	-409,485.98	0.17
Original Face:	1,300,000.000	Base		110.734875	1,439,553.37	79.235953	1,030,067.39	-409,485.98	0.16
69867DAC2	CLARIOS GLOBAL LP/US FIN COMPANY GUAR 144A 05/27 8.5					8.500000	15 May 2027		
	1,170,000.000	Local		103.682316	1,213,083.10	96.647500	1,130,775.75	-82,307.35	0.19
		Base		103.682316	1,213,083.10	96.647500	1,130,775.75	-82,307.35	0.17
69888XAA7	PAR PHARMACEUTICAL INC SR SECURED 144A 04/27 7.5					7.500000	01 Apr 2027		
	940,000.000	Local		78.421419	737,161.34	76.000000	714,400.00	-22,761.34	0.12
		Base		78.421419	737,161.34	76.000000	714,400.00	-22,761.34	0.11
700677AR8	PARK OHIO INDUSTRIES INC COMPANY GUAR 04/27 6.625					6.625000	15 Apr 2027		
	2,040,000.000	Local		99.187011	2,023,415.02	79.000000	1,611,600.00	-411,815.02	0.27
		Base		99.187011	2,023,415.02	79.000000	1,611,600.00	-411,815.02	0.25
701885AH8	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 10/27 5.625					5.625000	15 Oct 2027		
	600,000.000	Local		102.650895	615,905.37	98.530254	591,181.52	-24,723.85	0.10
		Base		102.650895	615,905.37	98.530254	591,181.52	-24,723.85	0.09
702150AG8	PARTY CITY HOLDINGS INC SR SECURED 144A 02/26 8.75					8.750000	15 Feb 2026		
	120,000.000	Local		99.764425	119,717.31	67.250000	80,700.00	-39,017.31	0.01
		Base		99.764425	119,717.31	67.250000	80,700.00	-39,017.31	0.01
70452AAA1	PAYSAFE FIN PLC/PAYSAFE SR SECURED 144A 06/29 4					4.000000	15 Jun 2029		
	720,000.000	Local		99.639839	717,406.84	72.087708	519,031.50	-198,375.34	0.09
		Base		99.639839	717,406.84	72.087708	519,031.50	-198,375.34	0.08
70789PAA2	PENN VIRGINIA HOLDING LL COMPANY GUAR 144A 08/26 9.25					9.250000	15 Aug 2026		
	1,350,000.000	Local		100.569042	1,357,682.07	95.973919	1,295,647.91	-62,034.16	0.22
		Base		100.569042	1,357,682.07	95.973919	1,295,647.91	-62,034.16	0.20

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71360HAB3	PERATON CORP TERM LOAN B						01 Feb 2028		
	1,250,800.070	Local	99.573736	1,245,468.36	93.708300	1,172,103.48	-73,364.88	0.20	
		Base	99.573736	1,245,468.36	93.708300	1,172,103.48	-73,364.88	0.18	
71360HAG2	PERATON CORP 2ND LIEN TERM LOAN B1						01 Feb 2029		
	747,522.530	Local	98.655315	737,470.71	92.750000	693,327.15	-44,143.56	0.12	
		Base	98.655315	737,470.71	92.750000	693,327.15	-44,143.56	0.11	
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783					2.783000	23 Jan 2031		
	1,280,000.000	Local	101.554653	1,299,899.56	85.014911	1,088,190.86	-211,708.70	0.18	
		Base	101.554653	1,299,899.56	85.014911	1,088,190.86	-211,708.70	0.17	
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85					6.850000	31 Dec 2099		
	90,000.000	Local	79.717344	71,745.61	82.646500	74,381.85	2,636.24	0.01	
		Base	79.717344	71,745.61	82.646500	74,381.85	2,636.24	0.01	
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299					5.299000	27 Jan 2025		
	870,000.000	Local	99.012756	861,410.98	101.575000	883,702.50	22,291.52	0.15	
		Base	99.012756	861,410.98	101.575000	883,702.50	22,291.52	0.13	
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.750000	01 Feb 2029		
	1,740,000.000	Local	107.519928	1,870,846.75	97.140000	1,690,236.00	-180,610.75	0.28	
		Base	107.519928	1,870,846.75	97.140000	1,690,236.00	-180,610.75	0.26	
71677KAB4	PETSMA RT INC/PETSMA RT FI COMPANY GUAR 144A 02/29 7.75					7.750000	15 Feb 2029		
	290,000.000	Local	108.227100	313,858.59	90.250000	261,725.00	-52,133.59	0.04	
		Base	108.227100	313,858.59	90.250000	261,725.00	-52,133.59	0.04	
71911KAC8	PAREXEL INTERNATIONAL CORP 2021 1ST LIEN TERM LOAN						15 Nov 2028		
	1,536,150.000	Local	99.536841	1,529,035.18	94.000000	1,443,981.00	-85,054.18	0.24	
		Base	99.536841	1,529,035.18	94.000000	1,443,981.00	-85,054.18	0.22	
71913BAE2	PHOENIX GUARANTOR INC 2020 TERM LOAN B						05 Mar 2026		
	693,141.690	Local	99.394169	688,942.42	93.156200	645,704.46	-43,237.96	0.11	
		Base	99.394169	688,942.42	93.156200	645,704.46	-43,237.96	0.10	
71913BAH5	PHOENIX GUARANTOR INC 2021 TERM LOAN B						05 Mar 2026		
	788,025.000	Local	99.244851	782,074.24	93.156200	734,094.15	-47,980.09	0.12	
		Base	99.244851	782,074.24	93.156200	734,094.15	-47,980.09	0.11	

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719245AD4	PHOTO HOLDINGS MERGER SU SR SECURED 144A 10/26 8.5					8.500000	01 Oct 2026		
	800,000.000	Local	103.001331	824,010.65	75.496000	603,968.00	-220,042.65	0.10	
		Base	103.001331	824,010.65	75.496000	603,968.00	-220,042.65	0.09	
72165NBH1	PILOT TRAVEL CENTERS LLC 2021 TERM LOAN B						04 Aug 2028		
	579,716.950	Local	99.420340	576,356.56	95.562500	553,992.01	-22,364.55	0.09	
		Base	99.420340	576,356.56	95.562500	553,992.01	-22,364.55	0.08	
726503AE5	PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR					6.125000	31 Dec 2099		
	400,000.000	Local	90.318828	361,275.31	71.000000	284,000.00	-77,275.31	0.05	
		Base	90.318828	361,275.31	71.000000	284,000.00	-77,275.31	0.04	
72812NAD8	PLAYA HOTELS RESORTS BV TERM LOAN B						29 Apr 2024		
	1,011,386.440	Local	97.472722	985,825.89	94.300000	953,737.41	-32,088.48	0.16	
		Base	97.472722	985,825.89	94.300000	953,737.41	-32,088.48	0.15	
73052VAJ4	POINT AU ROCHE PARK CLO, LTD PARPK 2021 1A D 144A					3.862710	20 Jul 2034		
	850,000.000	Local	100.000000	850,000.00	92.900000	789,650.00	-60,350.00	0.13	
Original Face:	850,000.000	Base	100.000000	850,000.00	92.900000	789,650.00	-60,350.00	0.12	
74028HAE5	PRECISION MEDICINE GROUP LLC 2021 TERM LOAN						18 Nov 2027		
	837,432.720	Local	98.868466	827,956.88	92.250000	772,531.68	-55,425.20	0.13	
		Base	98.868466	827,956.88	92.250000	772,531.68	-55,425.20	0.12	
74028HAF2	PRECISION MEDICINE GROUP LLC 2021 DELAYED DRAW TERM LOAN						20 Nov 2027		
	52,615.380	Local	98.794516	51,981.11	92.250000	48,537.69	-3,443.42	0.01	
		Base	98.794516	51,981.11	92.250000	48,537.69	-3,443.42	0.01	
74339DAE8	PROJECT ALPHA INTERMEDIATE HDG 2021 TERM LOAN B						26 Apr 2024		
	416,826.210	Local	100.103767	417,258.74	95.437500	397,808.51	-19,450.23	0.07	
		Base	100.103767	417,258.74	95.437500	397,808.51	-19,450.23	0.06	
74339VAB4	CLOUDERA, INC. 2021 TERM LOAN						08 Oct 2028		
	1,456,350.000	Local	99.087356	1,443,058.71	91.750000	1,336,201.13	-106,857.58	0.22	
		Base	99.087356	1,443,058.71	91.750000	1,336,201.13	-106,857.58	0.20	
74339VAE8	CLOUDERA, INC. 2021 2ND LIEN TERM LOAN						08 Oct 2029		
	670,000.000	Local	99.534291	666,879.75	87.000000	582,900.00	-83,979.75	0.10	
		Base	99.534291	666,879.75	87.000000	582,900.00	-83,979.75	0.09	

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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74365PAF5	PROSUS NV SR UNSECURED 144A 07/31 3.061					3.061000	13 Jul 2031		
	750,000.000	Local	100.000000	750,000.00	73.814756	553,610.67	-196,389.33	0.09	
		Base	100.000000	750,000.00	73.814756	553,610.67	-196,389.33	0.08	
747262AW3	QVC INC SR SECURED 08/34 5.45					5.450000	15 Aug 2034		
	570,000.000	Local	100.232544	571,325.50	69.000000	393,300.00	-178,025.50	0.07	
		Base	100.232544	571,325.50	69.000000	393,300.00	-178,025.50	0.06	
74727PAY7	STATE OF QATAR SR UNSECURED 144A 04/48 5.103					5.103000	23 Apr 2048		
	900,000.000	Local	121.510451	1,093,594.06	104.607000	941,463.00	-152,131.06	0.16	
		Base	121.510451	1,093,594.06	104.607000	941,463.00	-152,131.06	0.14	
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	100.471400	381,791.32	1,791.32	0.06	
		Base	100.000000	380,000.00	100.471400	381,791.32	1,791.32	0.06	
74839XAG4	QUIKRETE HOLDINGS INC 2021 TERM LOAN B1						11 Jun 2028		
	900,000.000	Local	99.277288	893,495.59	94.250000	848,250.00	-45,245.59	0.14	
		Base	99.277288	893,495.59	94.250000	848,250.00	-45,245.59	0.13	
750098AB1	RACKSPACE TECHNOLOGY SR SECURED 144A 02/28 3.5					3.500000	15 Feb 2028		
	990,000.000	Local	99.232149	982,398.28	78.286000	775,031.40	-207,366.88	0.13	
		Base	99.232149	982,398.28	78.286000	775,031.40	-207,366.88	0.12	
75009XAB6	RACKSPACE TECHNOLOGY GLOBAL 2021 TERM LOAN B						15 Feb 2028		
	1,326,500.000	Local	99.588620	1,321,043.05	91.100000	1,208,441.50	-112,601.55	0.20	
		Base	99.588620	1,321,043.05	91.100000	1,208,441.50	-112,601.55	0.18	
75041EAB8	RADIOLOGY PARTNERS INC TER LOAN B						09 Jul 2025		
	840,000.000	Local	99.076223	832,240.27	89.187500	749,175.00	-83,065.27	0.13	
		Base	99.076223	832,240.27	89.187500	749,175.00	-83,065.27	0.11	
75041VAA2	RADIOLOGY PARTNERS INC COMPANY GUAR 144A 02/28 9.25					9.250000	01 Feb 2028		
	1,320,000.000	Local	101.381325	1,338,233.49	74.691180	985,923.58	-352,309.91	0.17	
		Base	101.381325	1,338,233.49	74.691180	985,923.58	-352,309.91	0.15	
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	

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75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5				5.000000	15 Mar 2023			
		520,000.000	Local	101.122898	525,839.07	99.250000	516,100.00	-9,739.07	0.09
			Base	101.122898	525,839.07	99.250000	516,100.00	-9,739.07	0.08
75281ABJ7	RANGE RESOURCES CORP COMPANY GUAR 01/29 8.25				8.250000	15 Jan 2029			
		1,330,000.000	Local	107.374894	1,428,086.09	102.070000	1,357,531.00	-70,555.09	0.23
			Base	107.374894	1,428,086.09	102.070000	1,357,531.00	-70,555.09	0.21
75281ABK4	RANGE RESOURCES CORP COMPANY GUAR 144A 02/30 4.75				4.750000	15 Feb 2030			
		660,000.000	Local	100.117680	660,776.69	89.683000	591,907.80	-68,868.89	0.10
			Base	100.117680	660,776.69	89.683000	591,907.80	-68,868.89	0.09
75606DAL5	REALOGY GROUP/CO ISSUER COMPANY GUAR 144A 01/29 5.75				5.750000	15 Jan 2029			
		930,000.000	Local	101.762334	946,389.71	75.832000	705,237.60	-241,152.11	0.12
			Base	101.762334	946,389.71	75.832000	705,237.60	-241,152.11	0.11
75774EAG0	REDSTONE HOLDCO 2 LP 2021 TERM LOAN					27 Apr 2028			
		1,151,300.000	Local	99.380992	1,144,173.36	85.750000	987,239.75	-156,933.61	0.17
			Base	99.380992	1,144,173.36	85.750000	987,239.75	-156,933.61	0.15
75774EAK1	REDSTONE HOLDCO 2 LP 2021 2ND LIEN TERM LOAN					27 Apr 2029			
		1,270,000.000	Local	98.420377	1,249,938.79	85.666700	1,087,967.09	-161,971.70	0.18
			Base	98.420377	1,249,938.79	85.666700	1,087,967.09	-161,971.70	0.17
76009NAL4	RENT A CENTER INC COMPANY GUAR 144A 02/29 6.375				6.375000	15 Feb 2029			
		1,320,000.000	Local	103.777782	1,369,866.72	78.000000	1,029,600.00	-340,266.72	0.17
			Base	103.777782	1,369,866.72	78.000000	1,029,600.00	-340,266.72	0.16
76119DAA7	RESIDENTIAL MORTGAGE LOAN TRUS RMLT 2019 2 A1 144A				2.913000	25 May 2059			
		77,498.540	Local	100.247979	77,690.72	98.963750	76,695.46	-995.26	0.01
		Original Face: 840,000.000	Base	100.247979	77,690.72	98.963750	76,695.46	-995.26	0.01
76243NAJ5	RIALTO REAL ESTATE FUND LP RIAL 2022 FL8 D 144A				6.256840	19 Jan 2037			
		1,500,000.000	Local	100.000000	1,500,000.00	98.821300	1,482,319.50	-17,680.50	0.25
		Original Face: 1,500,000.000	Base	100.000000	1,500,000.00	98.821300	1,482,319.50	-17,680.50	0.23
77313LAB9	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/33 4				4.000000	15 Oct 2033			
		840,000.000	Local	100.000000	840,000.00	71.000000	596,400.00	-243,600.00	0.10
			Base	100.000000	840,000.00	71.000000	596,400.00	-243,600.00	0.09

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77340RAD9	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 07/38 7.5				7.500000	15 Jul 2038		
		660,000.000	Local 101.860067	672,276.44	88.000000	580,800.00	-91,476.44	0.10
			Base 101.860067	672,276.44	88.000000	580,800.00	-91,476.44	0.09
780153BC5	ROYAL CARIBBEAN CRUISES COMPANY GUAR 144A 06/23 9.125				9.125000	15 Jun 2023		
		620,000.000	Local 103.972458	644,629.24	98.760500	612,315.10	-32,314.14	0.10
			Base 103.972458	644,629.24	98.760500	612,315.10	-32,314.14	0.09
78350UAE5	RYAN SPECIALTY GROUP LLC TERM LOAN					01 Sep 2027		
		133,674.940	Local 98.600516	131,804.18	96.000000	128,327.94	-3,476.24	0.02
			Base 98.600516	131,804.18	96.000000	128,327.94	-3,476.24	0.02
78432WAG8	SFO COMMERCIAL MORTGAGE TRUST SFO 2021 555 D 144A				3.724000	15 May 2038		
		540,000.000	Local 100.000000	540,000.00	93.723720	506,108.09	-33,891.91	0.08
Original Face:		540,000.000	Base 100.000000	540,000.00	93.723720	506,108.09	-33,891.91	0.08
78442FAZ1	NAVIENT CORP SR UNSECURED 08/33 5.625				5.625000	01 Aug 2033		
		310,000.000	Local 96.930306	300,483.95	69.400659	215,142.04	-85,341.91	0.04
			Base 96.930306	300,483.95	69.400659	215,142.04	-85,341.91	0.03
78448YAC5	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A A2B 144A				1.590000	15 Jan 2053		
		658,524.960	Local 99.948968	658,188.90	91.475670	602,390.12	-55,798.78	0.10
Original Face:		660,000.000	Base 99.948968	658,188.90	91.475670	602,390.12	-55,798.78	0.09
78448YAF8	SMB PRIVATE EDUCATION LOAN TRU SMB 2021 A D1 144A				3.860000	15 Jan 2053		
		920,000.000	Local 99.969218	919,716.81	93.646560	861,548.35	-58,168.46	0.14
Original Face:		920,000.000	Base 99.969218	919,716.81	93.646560	861,548.35	-58,168.46	0.13
78485GAL8	SREIT TRUST SREIT 2021 FLWR D 144A				2.699040	15 Jul 2036		
		1,250,000.000	Local 99.658818	1,245,735.22	93.220120	1,165,251.50	-80,483.72	0.20
Original Face:		1,250,000.000	Base 99.658818	1,245,735.22	93.220120	1,165,251.50	-80,483.72	0.18
79546VAL0	SALLY HOLDINGS/SALLY CAP COMPANY GUAR 12/25 5.625				5.625000	01 Dec 2025		
		760,000.000	Local 100.451363	763,430.36	93.868000	713,396.80	-50,033.56	0.12
			Base 100.451363	763,430.36	93.868000	713,396.80	-50,033.56	0.11
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.625				5.125000	08 Aug 2025		
		550,000.000	Local 104.242184	573,332.01	84.143000	462,786.50	-110,545.51	0.08
			Base 104.242184	573,332.01	84.143000	462,786.50	-110,545.51	0.07

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80007RAM7	SANDS CHINA LTD SR UNSECURED 144A 03/27 2.55					2.550000	08 Mar 2027		
	460,000.000	Local	99.810135	459,126.62	72.800000	334,880.00	-124,246.62	0.06	
		Base	99.810135	459,126.62	72.800000	334,880.00	-124,246.62	0.05	
80007RAP0	SANDS CHINA LTD SR UNSECURED 144A 03/29 3.1					3.100000	08 Mar 2029		
	250,000.000	Local	79.323944	198,309.86	69.333000	173,332.50	-24,977.36	0.03	
		Base	79.323944	198,309.86	69.333000	173,332.50	-24,977.36	0.03	
80007RAR6	SANDS CHINA LTD SR UNSECURED 144A 08/31 3.75					3.250000	08 Aug 2031		
	200,000.000	Local	100.126555	200,253.11	66.040000	132,080.00	-68,173.11	0.02	
		Base	100.126555	200,253.11	66.040000	132,080.00	-68,173.11	0.02	
80386WAC9	SASOL FINANCING USA LLC COMPANY GUAR 09/26 4.375					4.375000	18 Sep 2026		
	690,000.000	Local	101.160343	698,006.37	88.148000	608,221.20	-89,785.17	0.10	
		Base	101.160343	698,006.37	88.148000	608,221.20	-89,785.17	0.09	
80386WAD7	SASOL FINANCING USA LLC COMPANY GUAR 03/31 5.5					5.500000	18 Mar 2031		
	590,000.000	Local	100.000000	590,000.00	76.950000	454,005.00	-135,995.00	0.08	
		Base	100.000000	590,000.00	76.950000	454,005.00	-135,995.00	0.07	
80874YBG4	SCIENTIFIC GAMES INTERNA COMPANY GUAR 144A 07/25 8.625					8.625000	01 Jul 2025		
	1,610,000.000	Local	104.313000	1,679,439.30	102.204000	1,645,484.40	-33,954.90	0.28	
		Base	104.313000	1,679,439.30	102.204000	1,645,484.40	-33,954.90	0.25	
81271EAB7	SEATTLE SPINCO INC TERM LOAN B						21 Jun 2024		
	41,524.540	Local	99.921926	41,492.12	94.875000	39,396.41	-2,095.71	0.01	
		Base	99.921926	41,492.12	94.875000	39,396.41	-2,095.71	0.01	
81527CAL1	SEDGWICK CLAIMS MGMT SVCS INC TERM LOAN B						31 Dec 2025		
	546,022.670	Local	98.922206	540,137.67	93.500000	510,531.20	-29,606.47	0.09	
		Base	98.922206	540,137.67	93.500000	510,531.20	-29,606.47	0.08	
81720TAD7	REPUBLIC OF SENEGAL SR UNSECURED 144A 03/48 6.75					6.750000	13 Mar 2048		
	240,000.000	Local	86.560763	207,745.83	63.380000	152,112.00	-55,633.83	0.03	
	Original Face:	240,000.000	Base	86.560763	207,745.83	63.380000	152,112.00	-55,633.83	0.02
81721MAM1	DIVERSIFIED HEALTHCARE T SR UNSECURED 02/28 4.75					4.750000	15 Feb 2028		
	630,000.000	Local	99.371740	626,041.96	73.625000	463,837.50	-162,204.46	0.08	
		Base	99.371740	626,041.96	73.625000	463,837.50	-162,204.46	0.07	

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81761LAA0	SERVICE PROPERTIES TRUST COMPANY GUAR 09/25 7.5					7.500000	15 Sep 2025		
	770,000.000	Local		107.126360	824,872.97	91.625000	705,512.50	-119,360.47	0.12
		Base		107.126360	824,872.97	91.625000	705,512.50	-119,360.47	0.11
81761LAB8	SERVICE PROPERTIES TRUST COMPANY GUAR 12/27 5.5					5.500000	15 Dec 2027		
	440,000.000	Local		103.606670	455,869.35	81.000000	356,400.00	-99,469.35	0.06
		Base		103.606670	455,869.35	81.000000	356,400.00	-99,469.35	0.05
82873MAA1	SIMMONS FOOD INC/SIMMONS SECURED 144A 03/29 4.625					4.625000	01 Mar 2029		
	900,000.000	Local		100.491046	904,419.41	84.023740	756,213.66	-148,205.75	0.13
		Base		100.491046	904,419.41	84.023740	756,213.66	-148,205.75	0.12
83546DAG3	SONIC CAPITAL LLC SONIC 2020 1A A21 144A					3.845000	20 Jan 2050		
	692,075.000	Local		104.649266	724,251.41	94.370300	653,113.25	-71,138.16	0.11
	Original Face: 705,000.000	Base		104.649266	724,251.41	94.370300	653,113.25	-71,138.16	0.10
845467AP4	SOUTHWESTERN ENERGY CO COMPANY GUAR 09/28 8.375					8.375000	15 Sep 2028		
	370,000.000	Local		108.748803	402,370.57	105.375000	389,887.50	-12,483.07	0.07
		Base		108.748803	402,370.57	105.375000	389,887.50	-12,483.07	0.06
845467AT6	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75					4.750000	01 Feb 2032		
	910,000.000	Local		99.771259	907,918.46	85.216000	775,465.60	-132,452.86	0.13
		Base		99.771259	907,918.46	85.216000	775,465.60	-132,452.86	0.12
846031AT9	SOUTHWICK PARK CLO, LTD. STHWK 2019 4A DR 144A					4.012710	20 Jul 2032		
	1,410,000.000	Local		100.000000	1,410,000.00	93.321300	1,315,830.33	-94,169.67	0.22
	Original Face: 1,410,000.000	Base		100.000000	1,410,000.00	93.321300	1,315,830.33	-94,169.67	0.20
84611UAH1	SOVO BRANDS INTERMEDIATE, INC. 2021 TERM LOAN						08 Jun 2028		
	290,137.930	Local		99.782173	289,505.93	94.000000	272,729.65	-16,776.28	0.05
		Base		99.782173	289,505.93	94.000000	272,729.65	-16,776.28	0.04
84823UAB8	SPENCER SPIRIT HOLDNGS INC TERM LOAN B						19 Jun 2026		
	992,070.980	Local		99.777736	989,865.96	97.000000	962,308.85	-27,557.11	0.16
		Base		99.777736	989,865.96	97.000000	962,308.85	-27,557.11	0.15
848577AB8	SPIRIT AIRLINES INC SR UNSECURED 05/26 1					1.000000	15 May 2026		
	20,000.000	Local		95.389250	19,077.85	90.150000	18,030.00	-1,047.85	0.00
		Base		95.389250	19,077.85	90.150000	18,030.00	-1,047.85	0.00

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84859BAA9	SPIRIT LOYALTY KY LTD/IP SR SECURED 144A 09/25 8				8.000000	20 Sep 2025		
		1,020,000.000	Local 104.514309	1,066,045.95	102.627000	1,046,795.40	-19,250.55	0.18
			Base 104.514309	1,066,045.95	102.627000	1,046,795.40	-19,250.55	0.16
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75				8.750000	15 Mar 2032		
		820,000.000	Local 125.981527	1,033,048.52	120.348000	986,853.60	-46,194.92	0.17
			Base 125.981527	1,033,048.52	120.348000	986,853.60	-46,194.92	0.15
85236FAA1	SRM ESCROW ISSUER LLC SR SECURED 144A 11/28 6				6.000000	01 Nov 2028		
		1,000,000.000	Local 100.806843	1,008,068.43	84.015592	840,155.92	-167,912.51	0.14
			Base 100.806843	1,008,068.43	84.015592	840,155.92	-167,912.51	0.13
86184WAA4	STONEMOR INC SR SECURED 144A 05/29 8.5				8.500000	15 May 2029		
		1,680,000.000	Local 99.930028	1,678,824.47	88.500000	1,486,800.00	-192,024.47	0.25
			Base 99.930028	1,678,824.47	88.500000	1,486,800.00	-192,024.47	0.23
86315WAE8	STRATUS CLO STRAS 2021 3A C 144A				3.112710	29 Dec 2029		
		2,000,000.000	Local 100.000000	2,000,000.00	94.197600	1,883,952.00	-116,048.00	0.32
Original Face:		2,000,000.000	Base 100.000000	2,000,000.00	94.197600	1,883,952.00	-116,048.00	0.29
86358EKJ4	STRUCTURED ASSET INVESTMENT LO SAIL 2004 7 A8				2.823570	25 Aug 2034		
		282,495.210	Local 100.239427	283,171.58	96.543760	272,731.50	-10,440.08	0.05
Original Face:		290,000.000	Base 100.239427	283,171.58	96.543760	272,731.50	-10,440.08	0.04
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1				2.343570	25 Sep 2035		
		132,784.030	Local 95.049962	126,211.17	98.810020	131,203.93	4,992.76	0.02
Original Face:		620,000.000	Base 95.049962	126,211.17	98.810020	131,203.93	4,992.76	0.02
864486AL9	SUBURBAN PROPANE PARTNRS SR UNSECURED 144A 06/31 5				5.000000	01 Jun 2031		
		360,000.000	Local 100.000000	360,000.00	83.902181	302,047.85	-57,952.15	0.05
			Base 100.000000	360,000.00	83.902181	302,047.85	-57,952.15	0.05
86745GAF0	SUNNOVA ENERGY CORP COMPANY GUAR 144A 09/26 5.875				5.875000	01 Sep 2026		
		690,000.000	Local 99.919741	689,446.21	85.853729	592,390.73	-97,055.48	0.10
			Base 99.919741	689,446.21	85.853729	592,390.73	-97,055.48	0.09
86745JAA5	HELIOS ISSUER, LLC SNVA 2018 1A A 144A				4.870000	20 Jul 2048		
		780,752.720	Local 100.581294	785,291.19	94.592300	738,531.96	-46,759.23	0.12
Original Face:		900,000.000	Base 100.581294	785,291.19	94.592300	738,531.96	-46,759.23	0.11

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
86765BAQ2	ENERGY TRANSFER LP COMPANY GUAR 05/45 5.35					5.350000	15 May 2045		
	440,000.000	Local		115.693977	509,053.50	87.475213	384,890.94	-124,162.56	0.06
		Base		115.693977	509,053.50	87.475213	384,890.94	-124,162.56	0.06
86772FAA9	SUNRUN CALLISTO ISSUER LLC SUNRN 2019 2 A 144A					3.610000	01 Feb 2055		
	475,752.100	Local		99.955334	475,539.60	90.765370	431,818.15	-43,721.45	0.07
Original Face:	510,000.000	Base		99.955334	475,539.60	90.765370	431,818.15	-43,721.45	0.07
86875TAB3	SURF HOLDINGS, LLC USD TERM LOAN						05 Mar 2027		
	373,352.900	Local		100.529885	375,331.24	93.708300	349,862.66	-25,468.58	0.06
		Base		100.529885	375,331.24	93.708300	349,862.66	-25,468.58	0.05
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029		
	1,010,000.000	Local		102.236304	1,032,586.67	98.357000	993,405.70	-39,180.97	0.17
		Base		102.236304	1,032,586.67	98.357000	993,405.70	-39,180.97	0.15
86964WAK8	SUZANO AUSTRIA GMBH COMPANY GUAR 01/32 3.125					3.125000	15 Jan 2032		
	1,900,000.000	Local		98.607501	1,873,542.51	75.284000	1,430,396.00	-443,146.51	0.24
		Base		98.607501	1,873,542.51	75.284000	1,430,396.00	-443,146.51	0.22
87105NAA8	SWITCH LTD COMPANY GUAR 144A 09/28 3.75					3.750000	15 Sep 2028		
	710,000.000	Local		100.411142	712,919.11	98.821893	701,635.44	-11,283.67	0.12
		Base		100.411142	712,919.11	98.821893	701,635.44	-11,283.67	0.11
87165YAC7	SYMPHONY CLO LTD SYMP 2018 19A A 144A					2.004290	16 Apr 2031		
	500,000.000	Local		99.226704	496,133.52	97.619300	488,096.50	-8,037.02	0.08
Original Face:	500,000.000	Base		99.226704	496,133.52	97.619300	488,096.50	-8,037.02	0.07
87190HAC3	SYMPLR SOFTWARE INC 2020 TERM LOAN						22 Dec 2027		
	572,750.000	Local		98.777229	565,746.58	94.500000	541,248.75	-24,497.83	0.09
		Base		98.777229	565,746.58	94.500000	541,248.75	-24,497.83	0.08
87229WAW1	TCI SYMPHONY CLO TSYPMP 2016 1A DR2 144A					4.121430	13 Oct 2032		
	840,000.000	Local		100.000000	840,000.00	89.566700	752,360.28	-87,639.72	0.13
Original Face:	840,000.000	Base		100.000000	840,000.00	89.566700	752,360.28	-87,639.72	0.11
87249TAJ3	TICP CLO LTD TICP 2018 IIA C 144A					4.012710	20 Apr 2028		
	900,000.000	Local		100.016667	900,150.00	96.159800	865,438.20	-34,711.80	0.15
Original Face:	900,000.000	Base		100.016667	900,150.00	96.159800	865,438.20	-34,711.80	0.13

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87256FAH7	TKC HOLDINGS INC 2021 TERM LOAN					15 May 2028		
		828,633.630	Local 98.258272	814,201.09	93.500000	774,772.44	-39,428.65	0.13
			Base 98.258272	814,201.09	93.500000	774,772.44	-39,428.65	0.12
87256YAA1	TKC HOLDINGS INC SR UNSECURED 144A 05/29 10.5				10.500000	15 May 2029		
		540,000.000	Local 107.703993	581,601.56	81.817000	441,811.80	-139,789.76	0.07
			Base 107.703993	581,601.56	81.817000	441,811.80	-139,789.76	0.07
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	96.921000	135,689.40	-4,310.60	0.02
			Base 100.000000	140,000.00	96.921000	135,689.40	-4,310.60	0.02
87264ABW4	T MOBILE USA INC COMPANY GUAR 04/31 3.5				3.500000	15 Apr 2031		
		1,220,000.000	Local 104.351692	1,273,090.64	86.950000	1,060,790.00	-212,300.64	0.18
			Base 104.351692	1,273,090.64	86.950000	1,060,790.00	-212,300.64	0.16
87276VAJ4	TPG REAL ESTATE FINANCE TRTX 2019 FL3 D 144A				4.041870	15 Oct 2034		
		500,000.000	Local 98.408854	492,044.27	96.728700	483,643.50	-8,400.77	0.08
Original Face:		500,000.000	Base 98.408854	492,044.27	96.728700	483,643.50	-8,400.77	0.07
87470LAJ0	TALLGRASS NRG PRTNR/FIN COMPANY GUAR 144A 12/30 6				6.000000	31 Dec 2030		
		620,000.000	Local 101.565897	629,708.56	83.000000	514,600.00	-115,108.56	0.09
			Base 101.565897	629,708.56	83.000000	514,600.00	-115,108.56	0.08
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6				6.000000	15 Aug 2040		
		470,000.000	Local 120.180034	564,846.16	100.437002	472,053.91	-92,792.25	0.08
			Base 120.180034	564,846.16	100.437002	472,053.91	-92,792.25	0.07
878742AZ8	TECK RESOURCES LIMITED SR UNSECURED 02/43 5.4				5.400000	01 Feb 2043		
		290,000.000	Local 96.641686	280,260.89	93.341680	270,690.87	-9,570.02	0.05
			Base 96.641686	280,260.89	93.341680	270,690.87	-9,570.02	0.04
88033GDG2	TENET HEALTHCARE CORP SR SECURED 144A 06/28 4.625				4.625000	15 Jun 2028		
		400,000.000	Local 101.439483	405,757.93	87.078000	348,312.00	-57,445.93	0.06
			Base 101.439483	405,757.93	87.078000	348,312.00	-57,445.93	0.05
880394AE1	PACTIV LLC SR UNSECURED 04/27 8.375				8.375000	15 Apr 2027		
		430,000.000	Local 112.556705	483,993.83	87.000000	374,100.00	-109,893.83	0.06
			Base 112.556705	483,993.83	87.000000	374,100.00	-109,893.83	0.06

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88145LAE4	CMG MEDIA CORPORATION 2021 TERM LOAN					17 Dec 2026			
		741,089.540	Local 99.617316	738,253.51	91.600000	678,838.02	-59,415.49		0.11
			Base 99.617316	738,253.51	91.600000	678,838.02	-59,415.49		0.10
88163VAD1	TEVA PHARM FIN CO LLC COMPANY GUAR 02/36 6.15				6.150000	01 Feb 2036			
		2,290,000.000	Local 108.839659	2,492,428.18	83.488000	1,911,875.20	-580,552.98		0.32
			Base 108.839659	2,492,428.18	83.488000	1,911,875.20	-580,552.98		0.29
88167AAP6	TEVA PHARMACEUTICAL INDU COMPANY GUAR 05/27 4.75				4.750000	09 May 2027			
		1,170,000.000	Local 100.000000	1,170,000.00	85.432617	999,561.62	-170,438.38		0.17
			Base 100.000000	1,170,000.00	85.432617	999,561.62	-170,438.38		0.15
88327HAL7	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL D 144A				3.420000	11 Nov 2034			
		850,584.270	Local 100.570490	855,436.77	93.010110	791,129.37	-64,307.40		0.13
Original Face:		1,050,000.000	Base 100.570490	855,436.77	93.010110	791,129.37	-64,307.40		0.12
88366MAC8	THERMOSTAT PURCHASER III, INC. TERM LOAN					31 Aug 2028			
		448,797.370	Local 100.219268	449,781.44	93.500000	419,625.54	-30,155.90		0.07
			Base 100.219268	449,781.44	93.500000	419,625.54	-30,155.90		0.06
88366MAD6	THERMOSTAT PURCHASER III INC DELAYED DRAW TERM LOAN					31 Aug 2028			
		78,947.370	Local 100.230014	79,128.96	93.500000	73,815.79	-5,313.17		0.01
			Base 100.230014	79,128.96	93.500000	73,815.79	-5,313.17		0.01
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875				5.875000	15 Nov 2040			
		500,000.000	Local 125.632118	628,160.59	92.001345	460,006.73	-168,153.86		0.08
			Base 125.632118	628,160.59	92.001345	460,006.73	-168,153.86		0.07
89055FAB9	TOPBUILD CORP COMPANY GUAR 144A 03/29 3.625				3.625000	15 Mar 2029			
		760,000.000	Local 99.820820	758,638.23	78.726145	598,318.70	-160,319.53		0.10
			Base 99.820820	758,638.23	78.726145	598,318.70	-160,319.53		0.09
89177HAA0	TOWD POINT MORTGAGE TRUST TPMT 2019 HY2 A1 144A				2.623570	25 May 2058			
		1,122,189.580	Local 99.380559	1,115,238.28	98.842930	1,109,205.06	-6,033.22		0.19
Original Face:		3,560,000.000	Base 99.380559	1,115,238.28	98.842930	1,109,205.06	-6,033.22		0.17
89177HAD4	TOWD POINT MORTGAGE TRUST TPMT 2019 HY2 M2 144A				3.523570	25 May 2058			
		280,000.000	Local 103.246636	289,090.58	97.051270	271,743.56	-17,347.02		0.05
Original Face:		280,000.000	Base 103.246636	289,090.58	97.051270	271,743.56	-17,347.02		0.04

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89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5				6.500000	15 Mar 2040			
		1,710,000.000	Local	108.477637	1,854,967.60	92.264002	1,577,714.43	-277,253.17	0.26
			Base	108.477637	1,854,967.60	92.264002	1,577,714.43	-277,253.17	0.24
893574AP8	TRANSCONT GAS PIPE LINE SR UNSECURED 05/30 3.25				3.250000	15 May 2030			
		170,000.000	Local	105.973124	180,154.31	90.018327	153,031.16	-27,123.15	0.03
			Base	105.973124	180,154.31	90.018327	153,031.16	-27,123.15	0.02
893647BK2	TRANSDIGM INC SR SECURED 144A 12/25 8				8.000000	15 Dec 2025			
		750,000.000	Local	102.667587	770,006.90	101.125342	758,440.07	-11,566.83	0.13
			Base	102.667587	770,006.90	101.125342	758,440.07	-11,566.83	0.12
893647BL0	TRANSDIGM INC COMPANY GUAR 11/27 5.5				5.500000	15 Nov 2027			
		430,000.000	Local	102.652702	441,406.62	84.625000	363,887.50	-77,519.12	0.06
			Base	102.652702	441,406.62	84.625000	363,887.50	-77,519.12	0.06
893870AX3	TRANSPORT DE GAS DEL SUR SR UNSECURED 144A 05/25 6.75				6.750000	02 May 2025			
		1,130,000.000	Local	94.931054	1,072,720.91	88.076000	995,258.80	-77,462.11	0.17
			Base	94.931054	1,072,720.91	88.076000	995,258.80	-77,462.11	0.15
89656YAB1	TRINITY RAIL LEASING L.P. TRL 2020 2A A2 144A				2.560000	19 Nov 2050			
		730,000.000	Local	100.214385	731,565.01	88.873110	648,773.70	-82,791.31	0.11
		Original Face: 730,000.000	Base	100.214385	731,565.01	88.873110	648,773.70	-82,791.31	0.10
89678QAB2	TRITON WATER HOLDINGS, INC. TERM LOAN					31 Mar 2028			
		1,970,101.590	Local	99.765056	1,965,472.95	88.833300	1,750,106.26	-215,366.69	0.29
			Base	99.765056	1,965,472.95	88.833300	1,750,106.26	-215,366.69	0.27
896818AP6	TRIUMPH GROUP INC COMPANY GUAR 08/25 7.75				7.750000	15 Aug 2025			
		830,000.000	Local	100.112541	830,934.09	77.000000	639,100.00	-191,834.09	0.11
			Base	100.112541	830,934.09	77.000000	639,100.00	-191,834.09	0.10
89787RAK8	TRUGREEN LIMITED PARTNERSHIP 2020 2ND LIEN TERM LOAN					02 Nov 2028			
		240,000.000	Local	98.298183	235,915.64	95.500000	229,200.00	-6,715.64	0.04
			Base	98.298183	235,915.64	95.500000	229,200.00	-6,715.64	0.03
90011QAC4	TURK TELEKOMUNIKASYON AS SR UNSECURED 144A 02/25 6.875				6.875000	28 Feb 2025			
		990,000.000	Local	106.226624	1,051,643.58	89.250000	883,575.00	-168,068.58	0.15
			Base	106.226624	1,051,643.58	89.250000	883,575.00	-168,068.58	0.13

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901109AF5	TUTOR PERINI CORP COMPANY GUAR 144A 05/25 6.875					6.875000	01 May 2025		
	390,000.000	Local		94.572372	368,832.25	81.726000	318,731.40	-50,100.85	0.05
		Base		94.572372	368,832.25	81.726000	318,731.40	-50,100.85	0.05
90110FAM6	TUTOR PERINI CORPORATION TERM LOAN B						18 Aug 2027		
	1,349,067.260	Local		96.780310	1,305,631.47	93.375000	1,259,691.55	-45,939.92	0.21
		Base		96.780310	1,305,631.47	93.375000	1,259,691.55	-45,939.92	0.19
90184LAN2	TWITTER INC SR UNSECURED 03/26 0.00000						15 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
90187LAN9	PARK AVENUE TRUST PRKAV 2017 245P E 144A					3.779313	05 Jun 2037		
	1,130,000.000	Local		102.234450	1,155,249.29	81.868000	925,108.40	-230,140.89	0.16
	Original Face: 1,130,000.000	Base		102.234450	1,155,249.29	81.868000	925,108.40	-230,140.89	0.14
902613AP3	UBS GROUP AG SR UNSECURED 144A 05/28 4.751					4.751000	12 May 2028		
	720,000.000	Local		100.552522	723,978.16	99.134671	713,769.63	-10,208.53	0.12
		Base		100.552522	723,978.16	99.134671	713,769.63	-10,208.53	0.11
90266UAJ2	UFC HOLDINGS LLC 2021 TERM LOAN B						29 Apr 2026		
	866,413.180	Local		99.187893	859,376.98	92.937500	805,222.75	-54,154.23	0.14
		Base		99.187893	859,376.98	92.937500	805,222.75	-54,154.23	0.12
90290PAN4	U.S. RENAL CARE, INC. 2019 TERM LOAN B						26 Jun 2026		
	1,966,731.110	Local		100.019720	1,967,118.95	67.406200	1,325,698.71	-641,420.24	0.22
		Base		100.019720	1,967,118.95	67.406200	1,325,698.71	-641,420.24	0.20
90351HAD0	US FOODS INC 2019 TERM LOAN B						13 Sep 2026		
	1,126,330.080	Local		95.853305	1,079,624.61	93.725000	1,055,652.87	-23,971.74	0.18
		Base		95.853305	1,079,624.61	93.725000	1,055,652.87	-23,971.74	0.16
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR					7.000000	31 Dec 2099		
	760,000.000	Local		101.068314	768,119.19	97.412234	740,332.98	-27,786.21	0.12
		Base		101.068314	768,119.19	97.412234	740,332.98	-27,786.21	0.11
90355HAB0	UST HOLDINGS LTD TERM LOAN						20 Nov 2028		
	835,800.000	Local		99.536305	831,924.44	94.625000	790,875.75	-41,048.69	0.13
		Base		99.536305	831,924.44	94.625000	790,875.75	-41,048.69	0.12

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904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR					7.296000	02 Apr 2034		
	340,000.000	Local		100.000000	340,000.00	92.060071	313,004.24	-26,995.76	0.05
		Base		100.000000	340,000.00	92.060071	313,004.24	-26,995.76	0.05
904678AS8	UNICREDIT SPA SUBORDINATED 144A 06/35 VAR					5.459000	30 Jun 2035		
	830,000.000	Local		100.279214	832,317.48	80.990978	672,225.12	-160,092.36	0.11
		Base		100.279214	832,317.48	80.990978	672,225.12	-160,092.36	0.10
90915UAA6	UNIQIFY INC SR SECURED 144A 06/24 6					6.000000	15 Jun 2024		
	240,000.000	Local		100.000000	240,000.00	97.601000	234,242.40	-5,757.60	0.04
		Base		100.000000	240,000.00	97.601000	234,242.40	-5,757.60	0.04
90932LAG2	UNITED AIRLINES INC SR SECURED 144A 04/26 4.375					4.375000	15 Apr 2026		
	150,000.000	Local		101.198487	151,797.73	89.250000	133,875.00	-17,922.73	0.02
		Base		101.198487	151,797.73	89.250000	133,875.00	-17,922.73	0.02
90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625					4.625000	15 Apr 2029		
	240,000.000	Local		102.411992	245,788.78	84.187500	202,050.00	-43,738.78	0.03
		Base		102.411992	245,788.78	84.187500	202,050.00	-43,738.78	0.03
90932RAJ3	UNITED AIRLINES, INC. 2021 TERM LOAN B						21 Apr 2028		
	1,031,937.500	Local		99.572725	1,027,528.29	92.300000	952,478.31	-75,049.98	0.16
		Base		99.572725	1,027,528.29	92.300000	952,478.31	-75,049.98	0.15
90932VAA3	UNITED AIR 2020 1 B PTT PASS THRU CE 07/27 4.875					4.875000	15 Jul 2027		
	91,300.000	Local		100.000000	91,300.00	95.037920	86,769.62	-4,530.38	0.01
	Original Face: 110,000.000	Base		100.000000	91,300.00	95.037920	86,769.62	-4,530.38	0.01
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	2,530,000.000	Local		103.430930	2,616,802.52	82.106657	2,077,298.42	-539,504.10	0.35
		Base		103.430930	2,616,802.52	82.106657	2,077,298.42	-539,504.10	0.32
91087BAM2	UNITED MEXICAN STATES SR UNSECURED 05/31 2.659					2.659000	24 May 2031		
	270,000.000	Local		98.183896	265,096.52	81.563651	220,221.86	-44,874.66	0.04
		Base		98.183896	265,096.52	81.563651	220,221.86	-44,874.66	0.03
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875000	15 Jan 2028		
	1,000,000.000	Local		96.114887	961,148.87	94.229500	942,295.00	-18,853.87	0.16
		Base		96.114887	961,148.87	94.229500	942,295.00	-18,853.87	0.14

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911365BL7	UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25					5.250000	15 Jan 2030		
	990,000.000	Local		105.337397	1,042,840.23	92.750000	918,225.00	-124,615.23	0.15
		Base		105.337397	1,042,840.23	92.750000	918,225.00	-124,615.23	0.14
91282CEG2	US TREASURY N/B 03/24 2.25					2.250000	31 Mar 2024		
	2,520,000.000	Local		99.571940	2,509,212.90	98.816406	2,490,173.43	-19,039.47	0.42
		Base		99.571940	2,509,212.90	98.816406	2,490,173.43	-19,039.47	0.38
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
	890,000.000	Local		90.139069	802,237.71	80.351000	715,123.90	-87,113.81	0.12
		Base		90.139069	802,237.71	80.351000	715,123.90	-87,113.81	0.11
918367AA1	VTR COMUNICACIONES SPA SR SECURED 144A 01/28 5.125					5.125000	15 Jan 2028		
	1,424,000.000	Local		103.289275	1,470,839.27	72.138378	1,027,250.50	-443,588.77	0.17
		Base		103.289275	1,470,839.27	72.138378	1,027,250.50	-443,588.77	0.16
91838LAE0	VT TOPCO, INC. 2021 2ND LIEN TERM LOAN						31 Jul 2026		
	580,000.000	Local		99.364645	576,314.94	93.500000	542,300.00	-34,014.94	0.09
		Base		99.364645	576,314.94	93.500000	542,300.00	-34,014.94	0.08
91911KAN2	BAUSCH HEALTH COS INC SR SECURED 144A 11/25 5.5					5.500000	01 Nov 2025		
	930,000.000	Local		99.295283	923,446.13	87.828500	816,805.05	-106,641.08	0.14
		Base		99.295283	923,446.13	87.828500	816,805.05	-106,641.08	0.12
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	780,000.000	Local		120.533132	940,158.43	106.101000	827,587.80	-112,570.63	0.14
		Base		120.533132	940,158.43	106.101000	827,587.80	-112,570.63	0.13
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.250000	10 Aug 2026		
	850,000.000	Local		109.317424	929,198.10	104.084744	884,720.32	-44,477.78	0.15
		Base		109.317424	929,198.10	104.084744	884,720.32	-44,477.78	0.13
91911XAW4	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 01/27 8.5					8.500000	31 Jan 2027		
	90,000.000	Local		95.893233	86,303.91	70.125000	63,112.50	-23,191.41	0.01
		Base		95.893233	86,303.91	70.125000	63,112.50	-23,191.41	0.01
92328MAB9	VENTURE GLOBAL CALCASIEU SR SECURED 144A 08/31 4.125					4.125000	15 Aug 2031		
	670,000.000	Local		101.759000	681,785.30	85.729500	574,387.65	-107,397.65	0.10
		Base		101.759000	681,785.30	85.729500	574,387.65	-107,397.65	0.09

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92328MAC7	VENTURE GLOBAL CALCASIEU SR SECURED 144A 11/33 3.875					3.875000	01 Nov 2033		
	750,000.000	Local		100.000000	750,000.00	82.500000	618,750.00	-131,250.00	0.10
		Base		100.000000	750,000.00	82.500000	618,750.00	-131,250.00	0.09
92331MAD0	VENTURE CDO LTD VENTR 2017 26A D 144A					5.312710	20 Jan 2029		
	1,250,000.000	Local		99.868839	1,248,360.49	91.714900	1,146,436.25	-101,924.24	0.19
Original Face:	1,250,000.000	Base		99.868839	1,248,360.49	91.714900	1,146,436.25	-101,924.24	0.17
92331VAA6	VENTURE CDO LTD VENTR 2018 31A A1 144A					2.092710	20 Apr 2031		
	560,000.000	Local		99.059813	554,734.95	97.347500	545,146.00	-9,588.95	0.09
Original Face:	560,000.000	Base		99.059813	554,734.95	97.347500	545,146.00	-9,588.95	0.08
92342NAH6	VERICAST CORP/HARLAND SECURED 144A 10/27 13					13.000000	15 Oct 2027		
	340,000.000	Local		102.021638	346,873.57	116.000000	394,400.00	47,526.43	0.07
		Base		102.021638	346,873.57	116.000000	394,400.00	47,526.43	0.06
92343VGB4	VERIZON COMMUNICATIONS SR UNSECURED 03/51 3.55					3.550000	22 Mar 2051		
	1,030,000.000	Local		106.404374	1,095,965.05	80.698911	831,198.78	-264,766.27	0.14
		Base		106.404374	1,095,965.05	80.698911	831,198.78	-264,766.27	0.13
92343VGC2	VERIZON COMMUNICATIONS SR UNSECURED 03/61 3.7					3.700000	22 Mar 2061		
	430,000.000	Local		99.003351	425,714.41	79.208340	340,595.86	-85,118.55	0.06
		Base		99.003351	425,714.41	79.208340	340,595.86	-85,118.55	0.05
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4					3.400000	22 Mar 2041		
	390,000.000	Local		99.944644	389,784.11	81.547113	318,033.74	-71,750.37	0.05
		Base		99.944644	389,784.11	81.547113	318,033.74	-71,750.37	0.05
92348BAA1	VERICAST CORP SR SECURED 144A 09/26 11					11.000000	15 Sep 2026		
	400,000.000	Local		100.000000	400,000.00	96.000000	384,000.00	-16,000.00	0.06
		Base		100.000000	400,000.00	96.000000	384,000.00	-16,000.00	0.06
92531HAD9	VERSCEND HOLDING CORP 2021 TERM LOAN B						27 Aug 2025		
	1,968,270.350	Local		100.366656	1,975,487.14	95.416700	1,878,058.62	-97,428.52	0.31
		Base		100.366656	1,975,487.14	95.416700	1,878,058.62	-97,428.52	0.29
92532MAE5	VERTEX AEROSPACE SERVICES CORP 2021 FIRST LIEN TERM LOAN						06 Dec 2028		
	1,865,325.000	Local		99.530072	1,856,559.31	95.500000	1,781,385.38	-75,173.93	0.30
		Base		99.530072	1,856,559.31	95.500000	1,781,385.38	-75,173.93	0.27

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92535UAB0	VERTIV GROUP CORPORATION SR SECURED 144A 11/28 4.125				4.125000	15 Nov 2028			
		1,510,000.000	Local	97.188988	1,467,553.72	81.192000	1,225,999.20	-241,554.52	0.21
			Base	97.188988	1,467,553.72	81.192000	1,225,999.20	-241,554.52	0.19
92539AAC8	VERUS SECURITIZATION TRUST VERUS 2022 6 A3 144A				4.910000	25 Jun 2067			
		1,080,000.000	Local	96.655596	1,043,880.44	96.792740	1,045,361.59	1,481.15	0.18
		Original Face: 1,080,000.000	Base	96.655596	1,043,880.44	96.792740	1,045,361.59	1,481.15	0.16
925550AF2	VIAVI SOLUTIONS INC COMPANY GUAR 144A 10/29 3.75				3.750000	01 Oct 2029			
		100,000.000	Local	100.000000	100,000.00	83.761303	83,761.30	-16,238.70	0.01
			Base	100.000000	100,000.00	83.761303	83,761.30	-16,238.70	0.01
92558BAG3	VIBRANT CLO LTD VIBR 2017 7A C 144A				4.662710	15 Sep 2030			
		1,000,000.000	Local	99.325585	993,255.85	89.407000	894,070.00	-99,185.85	0.15
		Original Face: 1,000,000.000	Base	99.325585	993,255.85	89.407000	894,070.00	-99,185.85	0.14
92676XAF4	VIKING CRUISES LTD SR UNSECURED 144A 02/29 7				7.000000	15 Feb 2029			
		230,000.000	Local	101.788596	234,113.77	74.882000	172,228.60	-61,885.17	0.03
			Base	101.788596	234,113.77	74.882000	172,228.60	-61,885.17	0.03
92763MAA3	VIPER ENERGY PARTNERS LP COMPANY GUAR 144A 11/27 5.375				5.375000	01 Nov 2027			
		1,620,000.000	Local	103.221532	1,672,188.82	95.590784	1,548,570.70	-123,618.12	0.26
			Base	103.221532	1,672,188.82	95.590784	1,548,570.70	-123,618.12	0.24
92770HAD9	VIRGIN PULSE INC 2021 TERM LOAN					06 Apr 2028			
		1,975,075.000	Local	99.586216	1,966,902.46	85.750000	1,693,626.81	-273,275.65	0.28
			Base	99.586216	1,966,902.46	85.750000	1,693,626.81	-273,275.65	0.26
92840JAB5	VISTAJET MALTA/XO MGMT SR UNSECURED 144A 02/30 6.375				6.375000	01 Feb 2030			
		270,000.000	Local	100.000000	270,000.00	80.000000	216,000.00	-54,000.00	0.04
			Base	100.000000	270,000.00	80.000000	216,000.00	-54,000.00	0.03
92858RAB6	VMED O2 UK FINAN SR SECURED 144A 07/31 4.75				4.750000	15 Jul 2031			
		1,400,000.000	Local	100.779897	1,410,918.56	80.785000	1,130,990.00	-279,928.56	0.19
			Base	100.779897	1,410,918.56	80.785000	1,130,990.00	-279,928.56	0.17
92890FAZ9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C				4.513000	15 May 2047			
		400,000.000	Local	99.987223	399,948.89	90.595520	362,382.08	-37,566.81	0.06
		Original Face: 400,000.000	Base	99.987223	399,948.89	90.595520	362,382.08	-37,566.81	0.06

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92890KBG9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 C				3.905884	15 Sep 2057			
		900,000.000	Local	96.721201	870,490.81	95.605770	860,451.93	-10,038.88	0.14
Original Face:		900,000.000	Base	96.721201	870,490.81	95.605770	860,451.93	-10,038.88	0.13
92912VAU9	VOYA CLO LTD VOYA 2014 2A CR 144A				4.594290	17 Apr 2030			
		600,000.000	Local	100.000000	600,000.00	84.026800	504,160.80	-95,839.20	0.08
Original Face:		600,000.000	Base	100.000000	600,000.00	84.026800	504,160.80	-95,839.20	0.08
92915QAW3	VOYA CLO LTD VOYA 2017 3A A2AR 144A				2.612710	20 Apr 2034			
		650,000.000	Local	100.000000	650,000.00	94.880000	616,720.00	-33,280.00	0.10
Original Face:		650,000.000	Base	100.000000	650,000.00	94.880000	616,720.00	-33,280.00	0.09
92937JAM5	WP CPP HLDGS LLC TERM LOAN B 1					30 Apr 2025			
		1,080,827.980	Local	93.886791	1,014,754.71	83.500000	902,491.36	-112,263.35	0.15
			Base	93.886791	1,014,754.71	83.500000	902,491.36	-112,263.35	0.14
92940KAK1	WP CITYMD BIDCO LLC 2021 1ST LIEN TERM LOAN B					22 Dec 2028			
		571,996.060	Local	99.865728	571,228.03	93.750000	536,246.31	-34,981.72	0.09
			Base	99.865728	571,228.03	93.750000	536,246.31	-34,981.72	0.08
93065PAG6	WAIKIKI BEACH HOTEL TRUST WBHT 2019 WBM D 144A				3.354000	15 Dec 2033			
		450,000.000	Local	98.810822	444,648.70	94.424140	424,908.63	-19,740.07	0.07
Original Face:		450,000.000	Base	98.810822	444,648.70	94.424140	424,908.63	-19,740.07	0.06
9371ACI4	ARCTIC CANADIAN DIAMOND CO LTD 2ND LIEN PIK TERM LOAN					31 Dec 2027			
		1,097,170.010	Local	100.000000	1,097,170.01	84.130000	923,049.13	-174,120.88	0.15
			Base	100.000000	1,097,170.01	84.130000	923,049.13	-174,120.88	0.14
937LWTI6	AQGEN ISLAND HOLDINGS INC TERM LOAN					02 Aug 2028			
		1,057,350.000	Local	99.517875	1,052,252.25	93.000000	983,335.50	-68,916.75	0.16
			Base	99.517875	1,052,252.25	93.000000	983,335.50	-68,916.75	0.15
938QDSI7	WESTERN DENTAL SERVICES INC 2021 DDTL					18 Aug 2028			
		189,268.500	Local	100.000000	189,268.50	92.937500	175,901.41	-13,367.09	0.03
			Base	100.000000	189,268.50	92.937500	175,901.41	-13,367.09	0.03
941DMMI4	KNIGHT HEALTH HOLDINGS LLC TERM LOAN B					23 Dec 2028			
		1,223,850.000	Local	93.163645	1,140,183.27	82.000000	1,003,557.00	-136,626.27	0.17
			Base	93.163645	1,140,183.27	82.000000	1,003,557.00	-136,626.27	0.15

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941XYKII1	EYECARE PARTNERS LLC 2021 2ND LEIN TERM LOAN						15 Nov 2029		
	730,000.000	Local		99.529286	726,563.79	94.000000	686,200.00	-40,363.79	0.12
		Base		99.529286	726,563.79	94.000000	686,200.00	-40,363.79	0.10
941YZNII2	WP CPP HOLDINGS LLC 2019 2ND LIEN INCREMENTAL TL						30 Apr 2026		
	620,000.000	Local		98.466873	610,494.61	81.000000	502,200.00	-108,294.61	0.08
		Base		98.466873	610,494.61	81.000000	502,200.00	-108,294.61	0.08
942JECII1	DCERT BUYER INC 2021 2ND LIEN TERM LOAN						19 Feb 2029		
	1,130,000.000	Local		99.782727	1,127,544.82	94.000000	1,062,200.00	-65,344.82	0.18
		Base		99.782727	1,127,544.82	94.000000	1,062,200.00	-65,344.82	0.16
942NXXII5	VIRGIN PULSE INC 2021 2ND LIEN TERM LOAN						06 Apr 2029		
	540,000.000	Local		99.650783	538,114.23	84.000000	453,600.00	-84,514.23	0.08
		Base		99.650783	538,114.23	84.000000	453,600.00	-84,514.23	0.07
942PYJII0	ONE CALL CORPORATION 2021 TERM LOAN						22 Apr 2027		
	1,326,600.000	Local		98.378827	1,305,093.52	79.500000	1,054,647.00	-250,446.52	0.18
		Base		98.378827	1,305,093.52	79.500000	1,054,647.00	-250,446.52	0.16
942UDYII9	ACADEMY LTD 2021 TERM LOAN						05 Nov 2027		
	748,031.250	Local		99.150569	741,677.24	94.833300	709,382.72	-32,294.52	0.12
		Base		99.150569	741,677.24	94.833300	709,382.72	-32,294.52	0.11
943BVSII3	JUMP FINANCIAL LLC TERM LOAN B						07 Aug 2028		
	3,286,393.860	Local		98.507121	3,237,331.96	92.500000	3,039,914.32	-197,417.64	0.51
		Base		98.507121	3,237,331.96	92.500000	3,039,914.32	-197,417.64	0.46
943CUNII3	WESTERN DENTAL SERVICES INC 2021 TERM LOAN B						18 Aug 2028		
	1,890,500.000	Local		99.550506	1,882,002.32	92.937500	1,756,983.44	-125,018.88	0.29
		Base		99.550506	1,882,002.32	92.937500	1,756,983.44	-125,018.88	0.27
943DBGII7	LRS HOLDINGS LLC TERM LOAN B						13 Aug 2028		
	1,134,300.000	Local		99.639300	1,130,208.58	94.125000	1,067,659.88	-62,548.70	0.18
		Base		99.639300	1,130,208.58	94.125000	1,067,659.88	-62,548.70	0.16
943PAHII9	SPX FLOW, INC. 2021 TERM LOAN						05 Apr 2029		
	1,600,000.000	Local		95.617723	1,529,883.57	93.083300	1,489,332.80	-40,550.77	0.25
		Base		95.617723	1,529,883.57	93.083300	1,489,332.80	-40,550.77	0.23

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944XVYI1	LIDS TERM LOAN					14 Dec 2026			
	1,762,500.000	Local	98.181177	1,730,443.25	98.493255	1,735,943.62	5,500.37	0.29	
		Base	98.181177	1,730,443.25	98.493255	1,735,943.62	5,500.37	0.26	
944YMTI0	VFH PARENT LLC 2022 TERM LOAN B					13 Jan 2029			
	600,000.000	Local	99.903722	599,422.33	94.375000	566,250.00	-33,172.33	0.09	
		Base	99.903722	599,422.33	94.375000	566,250.00	-33,172.33	0.09	
94951MAG8	WELLFLEET CLO LTD WELF 2017 2A C 144A				4.462710	20 Oct 2029			
	600,000.000	Local	100.047412	600,284.47	94.259200	565,555.20	-34,729.27	0.09	
Original Face:	600,000.000	Base	100.047412	600,284.47	94.259200	565,555.20	-34,729.27	0.09	
94988XBA3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 C				4.458000	15 Aug 2050			
	1,900,000.000	Local	99.285198	1,886,418.77	62.190290	1,181,615.51	-704,803.26	0.20	
Original Face:	1,900,000.000	Base	99.285198	1,886,418.77	62.190290	1,181,615.51	-704,803.26	0.18	
950590AG4	WENDY S INTERNATIONAL SR UNSECURED 12/25 7				7.000000	15 Dec 2025			
	640,000.000	Local	101.718145	650,996.13	101.625000	650,400.00	-596.13	0.11	
		Base	101.718145	650,996.13	101.625000	650,400.00	-596.13	0.10	
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45				5.450000	01 Apr 2044			
	1,840,000.000	Local	99.443262	1,829,756.02	83.114000	1,529,297.60	-300,458.42	0.26	
		Base	99.443262	1,829,756.02	83.114000	1,529,297.60	-300,458.42	0.23	
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3				5.300000	01 Mar 2048			
	830,000.000	Local	78.912543	654,974.11	80.615000	669,104.50	14,130.39	0.11	
		Base	78.912543	654,974.11	80.615000	669,104.50	14,130.39	0.10	
96244UAF4	WHATABRANDS LLC TERM LOAN B					03 Aug 2028			
	962.260	Local	92.742086	892.42	93.416700	898.91	6.49	0.00	
		Base	92.742086	892.42	93.416700	898.91	6.49	0.00	
96525YAJ8	WHITEHORSE LTD WITEH 2018 12A D 144A				4.694290	15 Oct 2031			
	1,000,000.000	Local	97.957118	979,571.18	91.463600	914,636.00	-64,935.18	0.15	
Original Face:	1,000,000.000	Base	97.957118	979,571.18	91.463600	914,636.00	-64,935.18	0.14	
969457BM1	WILLIAMS COMPANIES INC SR UNSECURED 03/32 8.75				8.750000	15 Mar 2032			
	160,000.000	Local	121.900306	195,040.49	124.972460	199,955.94	4,915.45	0.03	
		Base	121.900306	195,040.49	124.972460	199,955.94	4,915.45	0.03	

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
98262PAA9	WW INTERNATIONAL INC SR SECURED 144A 04/29 4.5				4.500000	15 Apr 2029			
		250,000.000	Local 101.361136	253,402.84	66.595000	166,487.50	-86,915.34	0.03	
			Base 101.361136	253,402.84	66.595000	166,487.50	-86,915.34	0.03	
98313RAC0	WYNN MACAU LTD SR UNSECURED 144A 10/24 4.875				4.875000	01 Oct 2024			
		220,000.000	Local 97.532114	214,570.65	74.361500	163,595.30	-50,975.35	0.03	
			Base 97.532114	214,570.65	74.361500	163,595.30	-50,975.35	0.02	
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	61.954000	210,643.60	-129,356.40	0.04	
			Base 100.000000	340,000.00	61.954000	210,643.60	-129,356.40	0.03	
98313RAG1	WYNN MACAU LTD SR UNSECURED 144A 01/26 5.5				5.500000	15 Jan 2026			
		200,000.000	Local 101.625915	203,251.83	69.125000	138,250.00	-65,001.83	0.02	
			Base 101.625915	203,251.83	69.125000	138,250.00	-65,001.83	0.02	
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625				5.625000	26 Aug 2028			
		510,000.000	Local 100.693975	513,539.27	61.600000	314,160.00	-199,379.27	0.05	
			Base 100.693975	513,539.27	61.600000	314,160.00	-199,379.27	0.05	
984245AL4	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 07/25 8.5				8.500000	28 Jul 2025			
		1,220,000.000	Local 78.402427	956,509.61	67.750000	826,550.00	-129,959.61	0.14	
			Base 78.402427	956,509.61	67.750000	826,550.00	-129,959.61	0.13	
984245AQ3	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 07/27 6.95				6.950000	21 Jul 2027			
		650,000.000	Local 67.378598	437,960.89	56.750000	368,875.00	-69,085.89	0.06	
			Base 67.378598	437,960.89	56.750000	368,875.00	-69,085.89	0.06	
984245AU4	YPF SOCIEDAD ANONIMA SR SECURED 144A 02/26 VAR				9.000000	12 Feb 2026			
		817,830.000	Local 99.096305	810,439.31	78.002289	637,926.12	-172,513.19	0.11	
Original Face:		817,830.000	Base 99.096305	810,439.31	78.002289	637,926.12	-172,513.19	0.10	
98877DAC9	ZF NA CAPITAL COMPANY GUAR 144A 04/25 4.75				4.750000	29 Apr 2025			
		480,000.000	Local 94.083904	451,602.74	91.946760	441,344.45	-10,258.29	0.07	
			Base 94.083904	451,602.74	91.946760	441,344.45	-10,258.29	0.07	
98878FAS8	Z CAPITAL CREDIT PARTNERS CLO ZCCP 2021 1A D 144A				5.244290	15 Jul 2033			
		600,000.000	Local 95.418182	572,509.09	90.946500	545,679.00	-26,830.09	0.09	
Original Face:		600,000.000	Base 95.418182	572,509.09	90.946500	545,679.00	-26,830.09	0.08	

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STATE STREET

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98980BAA1	ZIPRECRUITER INC SR UNSECURED 144A 01/30 5					5.000000	15 Jan 2030		
	400,000.000	Local		100.000000	400,000.00	84.000000	336,000.00	-64,000.00	0.06
		Base		100.000000	400,000.00	84.000000	336,000.00	-64,000.00	0.05
98981BAA0	ZI TECH LLC/ZI FIN CORP COMPANY GUAR 144A 02/29 3.875					3.875000	01 Feb 2029		
	650,000.000	Local		99.789463	648,631.51	84.323000	548,099.50	-100,532.01	0.09
		Base		99.789463	648,631.51	84.323000	548,099.50	-100,532.01	0.08
A9890AAA8	SUZANO AUSTRIA GMBH COMPANY GUAR REGS 07/26 5.75					5.750000	14 Jul 2026		
	450,000.000	Local		100.867167	453,902.25	101.100000	454,950.00	1,047.75	0.08
		Base		100.867167	453,902.25	101.100000	454,950.00	1,047.75	0.07
ACI075TP0	PROSPEROUS RAY LTD COMPANY GUAR REGS 11/23 4.625					4.625000	12 Nov 2023		
	250,000.000	Local		100.989752	252,474.38	101.412000	253,530.00	1,055.62	0.04
		Base		100.989752	252,474.38	101.412000	253,530.00	1,055.62	0.04
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375					4.375000	19 Jun 2024		
	400,000.000	Local		100.386783	401,547.13	100.504800	402,019.20	472.07	0.07
		Base		100.386783	401,547.13	100.504800	402,019.20	472.07	0.06
ACI09DDF0	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125000	18 Jan 2026		
	10,000.000	Local		101.359300	10,135.93	71.500000	7,150.00	-2,985.93	0.00
Original Face:	10,000.000	Base		101.359300	10,135.93	71.500000	7,150.00	-2,985.93	0.00
ACI0CC8Z0	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5					4.500000	22 Oct 2025		
	430,000.000	Local		99.782137	429,063.19	98.250000	422,475.00	-6,588.19	0.07
		Base		99.782137	429,063.19	98.250000	422,475.00	-6,588.19	0.06
ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125000	21 Jul 2025		
	410,000.000	Local		99.863110	409,438.75	103.489800	424,308.18	14,869.43	0.07
		Base		99.863110	409,438.75	103.489800	424,308.18	14,869.43	0.06
ACI208T77	PROVINCIA DE BUENOS AIRES SR UNSECURED 144A 09/37 VAR					6.625000	01 Sep 2037		
	7,627,532.000	Local		52.720854	4,021,300.02	30.175000	2,301,607.78	-1,719,692.24	0.39
Original Face:	7,627,532.000	Base		52.720854	4,021,300.02	30.175000	2,301,607.78	-1,719,692.24	0.35
C0102MAP0	AIR CANADA 2021 TERM LOAN B						11 Aug 2028		
	1,020,000.000	Local		99.106717	1,010,888.51	92.000000	938,400.00	-72,488.51	0.16
		Base		99.106717	1,010,888.51	92.000000	938,400.00	-72,488.51	0.14

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C4000KAC8	GARDA WORLD SECURITY CORPORATI 2019 1ST LIEN TERM LOAN B					30 Oct 2026			
		0.000	Local	0.000000	1,444.41	0.000000	0.00	-1,444.41	0.00
			Base	0.000000	1,444.41	0.000000	0.00	-1,444.41	0.00
C4000KAD6	GARDA WORLD SECURITY CORP 2021 TERM LOAN B					30 Oct 2026			
		418,762.170	Local	99.482420	416,594.74	92.416700	387,006.18	-29,588.56	0.06
			Base	99.482420	416,594.74	92.416700	387,006.18	-29,588.56	0.06
C4000KAE4	GARDA WORLD SECURITY CORPORATI 2022 TERM LOAN					01 Feb 2029			
		1,060,000.000	Local	99.042724	1,049,852.87	92.250000	977,850.00	-72,002.87	0.16
			Base	99.042724	1,049,852.87	92.250000	977,850.00	-72,002.87	0.15
C8000CAG8	CLARIOS GLOBAL LP 2021 USD TERM LOAN B					30 Apr 2026			
		504,213.990	Local	99.396227	501,169.68	92.750000	467,658.48	-33,511.20	0.08
			Base	99.396227	501,169.68	92.750000	467,658.48	-33,511.20	0.07
G24524AV5	COUNTRY GARDEN HLDGS SR SECURED REGS 01/24 8				8.000000	27 Jan 2024			
		600,000.000	Local	98.204375	589,226.25	65.750000	394,500.00	-194,726.25	0.07
			Base	98.204375	589,226.25	65.750000	394,500.00	-194,726.25	0.06
G3679YAC6	FRONERI INTERNATIONAL PLC 2020 USD TERM LOAN					29 Jan 2027			
		372,400.000	Local	99.827342	371,757.02	91.916700	342,297.79	-29,459.23	0.06
			Base	99.827342	371,757.02	91.916700	342,297.79	-29,459.23	0.05
G5080AAF9	JAZZ FINANCING LUX SARL USD TERM LOAN					05 May 2028			
		1,364,686.460	Local	100.070270	1,365,645.43	95.125000	1,298,158.00	-67,487.43	0.22
			Base	100.070270	1,365,645.43	95.125000	1,298,158.00	-67,487.43	0.20
G6935LAB9	PARK AEROSPACE HOLDINGS COMPANY GUAR REGS 02/24 5.5				5.500000	15 Feb 2024			
		210,000.000	Local	101.288262	212,705.35	99.255446	208,436.44	-4,268.91	0.03
			Base	101.288262	212,705.35	99.255446	208,436.44	-4,268.91	0.03
G8200QAB2	SINOPEC GRP OVERSEA 2013 COMPANY GUAR REGS 10/23 4.375				4.375000	17 Oct 2023			
		750,000.000	Local	102.507008	768,802.56	101.452000	760,890.00	-7,912.56	0.13
			Base	102.507008	768,802.56	101.452000	760,890.00	-7,912.56	0.12
G9368PBC7	VIRGIN MEDIA BRISTOL LLC TERM LOAN N					31 Jan 2028			
		1,115,495.000	Local	98.920151	1,103,449.34	93.406200	1,041,941.49	-61,507.85	0.17
			Base	98.920151	1,103,449.34	93.406200	1,041,941.49	-61,507.85	0.16

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G9368PBE3	VIRGIN MEDIA BRISTOL LLC 2020 USD TERM LOAN Q						31 Jan 2029		
	680,000.000	Local	98.707296	671,209.61	95.250000	647,700.00	-23,509.61	0.11	
		Base	98.707296	671,209.61	95.250000	647,700.00	-23,509.61	0.10	
L5000DAC1	ICON LUXEMBOURG SARL LUX TERM LOAN						03 Jul 2028		
	0.000	Local	0.000000	-75.19	0.000000	0.00	75.19	0.00	
		Base	0.000000	-75.19	0.000000	0.00	75.19	0.00	
L5000DAD9	PRA HEALTH SCIENCES, INC. US TERM LOAN						03 Jul 2028		
	0.000	Local	0.000000	-18.64	0.000000	0.00	18.64	0.00	
		Base	0.000000	-18.64	0.000000	0.00	18.64	0.00	
L7555YAB2	PARTICLE INVESTMENTS SARL TERM LOAN						18 Feb 2027		
	332,366.670	Local	95.516996	317,466.66	96.250000	319,902.92	2,436.26	0.05	
		Base	95.516996	317,466.66	96.250000	319,902.92	2,436.26	0.05	
N55218AP1	LUKOIL INTL FINANCE BV COMPANY GUAR REGS 11/26 4.75					4.750000	02 Nov 2026		
	230,000.000	Local	100.110696	230,254.60	60.000000	138,000.00	-92,254.60	0.02	
		Base	100.110696	230,254.60	60.000000	138,000.00	-92,254.60	0.02	
N8137FAB6	SOLIS IV BV USD TERM LOAN B1						26 Feb 2029		
	1,650,000.000	Local	99.520578	1,642,089.53	85.583300	1,412,124.45	-229,965.08	0.24	
		Base	99.520578	1,642,089.53	85.583300	1,412,124.45	-229,965.08	0.22	
P2121YAN8	CARNIVAL CORPORATION USD TERM LOAN B						30 Jun 2025		
	105,547.680	Local	100.292740	105,856.66	92.650000	97,789.93	-8,066.73	0.02	
		Base	100.292740	105,856.66	92.650000	97,789.93	-8,066.73	0.01	
P2121YAS7	CARNIVAL CORPORATION 2021 INCREMENTAL TERM LOAN B						18 Oct 2028		
	1,253,575.310	Local	99.543016	1,247,846.67	89.500000	1,121,949.90	-125,896.77	0.19	
		Base	99.543016	1,247,846.67	89.500000	1,121,949.90	-125,896.77	0.17	
U9098VAP7	BAUSCH HEALTH AMERICAS COMPANY GUAR REGS 01/27 8.5					8.500000	31 Jan 2027		
	700,000.000	Local	104.575390	732,027.73	70.125000	490,875.00	-241,152.73	0.08	
		Base	104.575390	732,027.73	70.125000	490,875.00	-241,152.73	0.07	
V25125BD2	IVORY COAST SR UNSECURED REGS 12/32 VAR					5.750000	31 Dec 2032		
	407,514.250	Local	99.822176	406,789.59	86.250000	351,481.04	-55,308.55	0.06	
Original Face:	650,000.000	Base	99.822176	406,789.59	86.250000	351,481.04	-55,308.55	0.05	

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V3R60FAZ7	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125				8.125000	18 Jan 2026			
		340,000.000	Local	99.683912	338,925.30	71.500000	243,100.00	-95,825.30	0.04
Original Face:		340,000.000	Base	99.683912	338,925.30	71.500000	243,100.00	-95,825.30	0.04
V6811PAA4	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5				4.500000	22 Oct 2025			
		500,000.000	Local	100.242548	501,212.74	98.250000	491,250.00	-9,962.74	0.08
			Base	100.242548	501,212.74	98.250000	491,250.00	-9,962.74	0.07
V73789AW5	IVORY COAST SR UNSECURED REGS 06/33 6.125				6.125000	15 Jun 2033			
		940,000.000	Local	102.432647	962,866.88	78.226000	735,324.40	-227,542.48	0.12
Original Face:		940,000.000	Base	102.432647	962,866.88	78.226000	735,324.40	-227,542.48	0.11
Y7276LDE5	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125				5.125000	21 Jul 2025			
		790,000.000	Local	108.987832	861,003.87	103.489800	817,569.42	-43,434.45	0.14
			Base	108.987832	861,003.87	103.489800	817,569.42	-43,434.45	0.12
US DOLLAR Total									
		562,493,540.110	Local		552,093,324.49		487,410,582.09	-64,682,742.40	81.72
Original Face:		232,241,431.660	Base		552,102,915.90		487,410,582.09	-64,692,333.81	74.22
FIXED INCOME Total									
		180,051,271,540.110	Base		589,150,786.02		510,167,991.28	-78,982,794.74	77.69
Original Face:		232,401,431.660							

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



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OPTIONS PURCHASED - CALLS

US DOLLAR Exchange Rate: 1.000000

ADI254HV9	IMM EUR FUT OPT DEC23C 99 DEC23 99 CALL					18 Dec 2023			
27,500.000		11.000	Local	0.095840	2,635.60	0.110000	3,025.00	389.40	0.00
			Base	0.095840	2,635.60	0.110000	3,025.00	389.40	0.00

US DOLLAR Total									
27,500.000		11.000	Local		2,635.60		3,025.00	389.40	0.00
			Base		2,635.60		3,025.00	389.40	0.00

OPTIONS PURCHASED - CALLS Total									
27,500.000		11.000	Base		2,635.60		3,025.00	389.40	0.00

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
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Notional Par					Unit Price				% Fund

OPTIONS PURCHASED - PUTS

US DOLLAR									Exchange Rate:	1.000000
ADI24D071	S+P500 EMINI OPTN SEP22P 3400 SEP22 3400 PUT					16 Sep 2022				
1,500.000		30.000	Local 68.474193	102,711.29	63.000000		94,500.00	-8,211.29	0.02	
			Base 68.474193	102,711.29	63.000000		94,500.00	-8,211.29	0.01	
ADI24D0B2	S+P500 EMINI OPTN SEP22P 3500 SEP22 3500 PUT					16 Sep 2022				
1,600.000		32.000	Local 91.792000	146,867.20	83.500000		133,600.00	-13,267.20	0.02	
			Base 91.792000	146,867.20	83.500000		133,600.00	-13,267.20	0.02	
ADI262S73	S+P EMINI 3RD WK AUG22P 3800 AUG22 3800 PUT					19 Aug 2022				
1,400.000		28.000	Local 78.542000	109,958.80	147.000000		205,800.00	95,841.20	0.03	
			Base 78.542000	109,958.80	147.000000		205,800.00	95,841.20	0.03	
ADI26CPR0	S+P EMINI 3RD WK AUG22P 3700 AUG22 3700 PUT					19 Aug 2022				
1,300.000		26.000	Local 159.292000	207,079.60	108.500000		141,050.00	-66,029.60	0.02	
			Base 159.292000	207,079.60	108.500000		141,050.00	-66,029.60	0.02	
AEIE86504	USJPP0153 USD P JPY C SEP22 113 PUT					21 Sep 2022				
3,724,360.000		3,724,360.000	Local 0.005975	22,253.05	0.000865		3,221.57	-19,031.48	0.00	
			Base 0.005975	22,253.05	0.000865		3,221.57	-19,031.48	0.00	
AEIF00791	USMXP0326 USD P MXN C JUL22 20.098 PUT					21 Jul 2022				
6,870,000.000		6,870,000.000	Local 0.012370	84,981.90	0.007344		50,453.28	-34,528.62	0.01	
			Base 0.012370	84,981.90	0.007344		50,453.28	-34,528.62	0.01	
AEIF00809	USNOP0018 USD P NOK C JUL22 8.69 PUT					21 Jul 2022				
6,770,000.000		6,770,000.000	Local 0.013947	94,421.19	0.000014		94.78	-94,326.41	0.00	
			Base 0.013947	94,421.19	0.000014		94.78	-94,326.41	0.00	
AEIF00817	USAUP0032 USD P AUD C JUL22 .754 PUT					22 Jul 2022				
6,770,000.000		6,770,000.000	Local 0.011610	78,599.70	0.000056		379.12	-78,220.58	0.00	
			Base 0.011610	78,599.70	0.000056		379.12	-78,220.58	0.00	
US DOLLAR Total										
24,140,160.000		24,134,476.000	Local	846,872.73			629,098.75	-217,773.98	0.11	
			Base	846,872.73			629,098.75	-217,773.98	0.10	

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

Books Closed

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - PUTS Total

24,140,160.000	24,134,476.000	Base		846,872.73		629,098.75	-217,773.98	0.10
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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI26GYG5	IMM EUR FUT OPT DEC22C 96.5 DEC22 96.5 CALL					19 Dec 2022		
-272,500.000		-109.000	Local	-71,983.60	0.287500	-78,343.75	-6,360.15	0.01
			Base	-71,983.60	0.287500	-78,343.75	-6,360.15	0.01

US DOLLAR Total								
-272,500.000		-109.000	Local	-71,983.60		-78,343.75	-6,360.15	0.01
			Base	-71,983.60		-78,343.75	-6,360.15	0.01

OPTIONS WRITTEN - CALLS Total								
-272,500.000		-109.000	Base	-71,983.60		-78,343.75	-6,360.15	0.01

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

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

OPTIONS WRITTEN - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI262QR1	S+P EMINI 3RD WK AUG22P 3500 AUG22 3500 PUT					19 Aug 2022			
-150.000		-3.000	Local 37.458000	-5,618.70	55.750000		-8,362.50	-2,743.80	0.00
			Base 37.458000	-5,618.70	55.750000		-8,362.50	-2,743.80	0.00

ADI26CQN8	S+P EMINI 3RD WK AUG22P 3400 AUG22 3400 PUT					19 Aug 2022			
-1,300.000		-26.000	Local 72.958000	-94,845.40	39.000000		-50,700.00	44,145.40	0.01
			Base 72.958000	-94,845.40	39.000000		-50,700.00	44,145.40	0.01

US DOLLAR Total									
-1,450.000		-29.000	Local	-100,464.10			-59,062.50	41,401.60	0.01
			Base	-100,464.10			-59,062.50	41,401.60	0.01

OPTIONS WRITTEN - PUTS Total

-1,450.000		-29.000	Base	-100,464.10			-59,062.50	41,401.60	0.01
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SWAPS FIXED INCOME

EURO CURRENCY Exchange Rate: 0.954244

UNITED STATES OF AMERICA (THE)

99S1C6H30	0WP297799 CDS EUR R F 1.00000 2 CORPORATE				1.000000	20 Dec 2024			
	1,050,000.000		Local 100.564078	1,055,922.82	99.349648		1,043,171.30	-12,751.52	9.95
			Base 110.597542	1,161,274.19	104.113464		1,093,191.36	-68,082.83	0.17

99S1C6H48	0WP297799 CDS EUR P V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2024			
	-1,050,000.000		Local 100.000000	-1,050,000.00	100.000000		-1,050,000.00	0.00	10.02
			Base 110.004951	-1,155,051.99	104.795000		-1,100,347.50	54,704.49	0.17

99S1C6H63	0WP297815 CDS EUR R V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2024			
	1,050,000.000		Local 98.830013	1,037,715.14	99.310981		1,042,765.30	5,050.16	9.95
			Base 108.775830	1,142,146.22	104.072943		1,092,765.90	-49,380.32	0.17

99S1C6H71	0WP297815 CDS EUR P F 1.00000 2 CORPORATE				1.000000	20 Dec 2024			
	-1,050,000.000		Local 100.000000	-1,050,000.00	100.000000		-1,050,000.00	0.00	10.02

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	110.004951	-1,155,051.99	104.795000	-1,100,347.50	54,704.49	0.17
UNITED STATES OF AMERICA (THE) Total								
		Base		-6,683.57		-14,737.74	-8,054.17	0.67
EURO CURRENCY Total								
		Local		-6,362.04		-14,063.40	-7,701.36	39.93
		Base		-6,683.57		-14,737.74	-8,054.17	0.67
MEXICAN PESO							Exchange Rate:	20.109500
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	95.732180	202,287,457.34	-9,018,142.66	36.60
		Base	5.213153	11,015,683.77	4.760545	10,059,298.21	-956,385.56	1.53
99S19RJ77	SWS031609 IRS MXN P V 01MTIIE 1 CCPVANILLA				7.355000	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	4.972774	-10,507,750.07	507,933.70	1.60
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029		
	29,840,000.000	Local	100.583515	30,014,120.81	92.234132	27,522,664.99	-2,491,455.82	4.98
		Base	5.193838	1,549,841.18	4.586595	1,368,639.95	-181,201.23	0.21
99S19WB5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				8.025500	18 Jul 2029		
	-29,840,000.000	Local	100.000000	-29,840,000.00	100.000000	-29,840,000.00	0.00	5.40
		Base	5.163436	-1,540,769.34	4.972774	-1,483,875.78	56,893.56	0.23
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029		
	31,050,000.000	Local	100.706103	31,269,244.85	92.178973	28,621,571.12	-2,647,673.73	5.18
		Base	5.168295	1,604,755.68	4.583852	1,423,286.06	-181,469.62	0.22
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				7.235500	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	4.972774	-1,544,046.35	49,251.01	0.24
MEXICAN PESO Total								
		Local		393,365.66		-13,763,906.55	-14,157,272.21	96.01
		Base		20,530.16		-684,447.98	-704,978.14	4.02

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Books Closed

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
US DOLLAR							Exchange Rate:	1.000000	
99S1LSL60	BWS052324 CDS USD R V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2026			
	930,000.000	Local	97.648632	908,132.28	100.000000	930,000.00	21,867.72		0.16
		Base	97.648632	908,132.28	100.000000	930,000.00	21,867.72		0.14
99S1LSL78	BWS052324 CDS USD P F 1.00000 2 CCPCORPORATE				1.000000	20 Jun 2026			
	-930,000.000	Local	100.000000	-930,000.00	101.616500	-945,033.45	-15,033.45		0.16
		Base	100.000000	-930,000.00	101.616500	-945,033.45	-15,033.45		0.14
99S1LSSL0	BWS052308 CDS USD R V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2026			
	930,000.000	Local	98.807725	918,911.84	100.000000	930,000.00	11,088.16		0.16
		Base	98.807725	918,911.84	100.000000	930,000.00	11,088.16		0.14
99S1LSSM8	BWS052308 CDS USD P F 1.00000 2 CCPCORPORATE				1.000000	20 Jun 2026			
	-930,000.000	Local	100.000000	-930,000.00	98.112475	-912,446.02	17,553.98		0.15
		Base	100.000000	-930,000.00	98.112475	-912,446.02	17,553.98		0.14
99S1LSSO4	OWP299779 CDS USD R F 5.00000 2 CORPORATE				5.000000	20 Jun 2026			
	1,250,000.000	Local	116.990783	1,462,384.79	110.028748	1,375,359.35	-87,025.44		0.23
		Base	116.990783	1,462,384.79	110.028748	1,375,359.35	-87,025.44		0.21
99S1LSSP1	OWP299779 CDS USD P V 03MEVENT 1 CORPORATE				1.000000	20 Jun 2026			
	-1,250,000.000	Local	100.000000	-1,250,000.00	100.000000	-1,250,000.00	0.00		0.21
		Base	100.000000	-1,250,000.00	100.000000	-1,250,000.00	0.00		0.19
99S1LTHF3	OWP299795 CDS USD R F 5.00000 2 CORPORATE				5.000000	20 Jun 2026			
	625,000.000	Local	117.118781	731,992.38	110.028748	687,679.68	-44,312.70		0.12
		Base	117.118781	731,992.38	110.028748	687,679.68	-44,312.70		0.10
99S1LTHG1	OWP299795 CDS USD P V 03MEVENT 1 CORPORATE				1.000000	20 Jun 2026			
	-625,000.000	Local	100.000000	-625,000.00	100.000000	-625,000.00	0.00		0.10
		Base	100.000000	-625,000.00	100.000000	-625,000.00	0.00		0.10
99S1N8CU9	BWS055426 CDS USD R V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2026			
	2,490,000.000	Local	84.499269	2,104,031.79	100.000000	2,490,000.00	385,968.21		0.42
		Base	84.499269	2,104,031.79	100.000000	2,490,000.00	385,968.21		0.38
99S1N8CV7	BWS055426 CDS USD P F 5.00000 2 CCPCORPORATE				5.000000	20 Jun 2026			
	-2,490,000.000	Local	100.000000	-2,490,000.00	109.095100	-2,716,467.99	-226,467.99		0.46

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	-2,490,000.00	109.095100	-2,716,467.99	-226,467.99	0.41
99S1N8CX3	SWS055442 CDS USD R F 5.00000 2 CCPCORPORATE				5.000000	20 Jun 2026		
	2,490,000.00	Local	111.532841	2,777,167.74	103.294300	2,572,028.07	-205,139.67	0.43
		Base	111.532841	2,777,167.74	103.294300	2,572,028.07	-205,139.67	0.39
99S1N8CY1	SWS055442 CDS USD P V 03MEVENT 1 CCPCORPORATE				1.000000	20 Jun 2026		
	-2,490,000.00	Local	100.000000	-2,490,000.00	100.000000	-2,490,000.00	0.00	0.42
		Base	100.000000	-2,490,000.00	100.000000	-2,490,000.00	0.00	0.38
99S1P15L0	BWS063222 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	20 Nov 2026		
	8,330,000.00	Local	99.848695	8,317,396.33	100.000000	8,330,000.00	12,603.67	1.40
		Base	99.848695	8,317,396.33	100.000000	8,330,000.00	12,603.67	1.27
99S1P15M8	BWS063222 IRS USD P F 1.52000 2 CCPOIS				1.520000	20 Nov 2026		
	-8,330,000.00	Local	100.000000	-8,330,000.00	96.982599	-8,078,650.50	251,349.50	1.35
		Base	100.000000	-8,330,000.00	96.982599	-8,078,650.50	251,349.50	1.23
99S1P1795	BWS063248 IRS USD R V 00MUSCPI 20231118 IRS PAY F CCP L				1.000000	18 Nov 2023		
	7,320,000.00	Local	99.741329	7,301,065.25	100.000000	7,320,000.00	18,934.75	1.23
		Base	99.741329	7,301,065.25	100.000000	7,320,000.00	18,934.75	1.11
99S1P17A2	BWS063248 IRS USD P F 3.97000 20231118 IRS PAY F CCP S				3.970000	18 Nov 2023		
	-7,320,000.00	Local	100.000000	-7,320,000.00	96.991441	-7,099,773.48	220,226.52	1.19
		Base	100.000000	-7,320,000.00	96.991441	-7,099,773.48	220,226.52	1.08
99S1P17C8	SWS063289 IRS USD R F 3.37000 20261118 IRS PAY V CCP L				3.370000	18 Nov 2026		
	7,320,000.00	Local	100.935666	7,388,490.78	98.491310	7,209,563.89	-178,926.89	1.21
		Base	100.935666	7,388,490.78	98.491310	7,209,563.89	-178,926.89	1.10
99S1P17D6	SWS063289 IRS USD P V 00MUSCPI 20261118 IRS PAY V CCP S				1.000000	18 Nov 2026		
	-7,320,000.00	Local	100.000000	-7,320,000.00	100.000000	-7,320,000.00	0.00	1.23
		Base	100.000000	-7,320,000.00	100.000000	-7,320,000.00	0.00	1.11
99S1R9OU0	BWS074344 CDS USD R V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2027		
	4,489,650.00	Local	95.530655	4,288,992.07	100.000000	4,489,650.00	200,657.93	0.75
		Base	95.530655	4,288,992.07	100.000000	4,489,650.00	200,657.93	0.68
99S1R9OV8	BWS074344 CDS USD P F 5.00000 2 CCPCDX				5.000000	20 Jun 2027		
	-4,489,650.00	Local	100.000000	-4,489,650.00	96.988200	-4,354,430.72	135,219.28	0.73

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

Books Closed

Prepared by State Street

Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	-4,489,650.00	96.988200	-4,354,430.72	135,219.28	0.66
99S1RVYL0	BWS074807 IRS USD R V 00MSOFR 1 CCPOIS				1.520000	15 Aug 2047		
	6,645,000.000	Local	101.149229	6,721,366.25	100.000000	6,645,000.00	-76,366.25	1.11
		Base	101.149229	6,721,366.25	100.000000	6,645,000.00	-76,366.25	1.01
99S1RVYM8	BWS074807 IRS USD P F 2.65000 2 CCPOIS				2.650000	15 Aug 2047		
	-6,645,000.000	Local	100.000000	-6,645,000.00	98.943851	-6,574,818.90	70,181.10	1.10
		Base	100.000000	-6,645,000.00	98.943851	-6,574,818.90	70,181.10	1.00
99S1S82X9	BWS074849 IRS USD R V 00MSOFR 1 CCPOIS				1.000000	15 Feb 2048		
	2,077,000.000	Local	99.980498	2,076,594.95	100.000000	2,077,000.00	405.05	0.35
		Base	99.980498	2,076,594.95	100.000000	2,077,000.00	405.05	0.32
99S1S82Y7	BWS074849 IRS USD P F 2.62000 2 CCPOIS				2.620000	15 Feb 2048		
	-2,077,000.000	Local	100.000000	-2,077,000.00	98.442943	-2,044,659.93	32,340.07	0.34
		Base	100.000000	-2,077,000.00	98.442943	-2,044,659.93	32,340.07	0.31
US DOLLAR Total								
		Local		99,876.45		645,000.00	545,123.55	15.00
		Base		99,876.45		645,000.00	545,123.55	13.62
SWAPS FIXED INCOME Total								
	0.000	Base		113,723.04		-54,185.72	-167,908.76	18.31

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Books Closed

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Holdings

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
23,893,710.000	180,188,722,450.610	Base		612,222,698.45		533,128,959.30	-79,093,739.15	99.54
Original Face:	232,401,431.660							

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

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

AUSTRALIAN DOLLAR

Exchange Rate: 1.448750

ADI24KH10	AUST 10Y BOND FUT SEP22 XSFE 20220915	15 Sep 2022	17.000	1,700,000.000	Local 2,021,214.15 Base 1,395,143.50	2,035,779.24	96.280000 66.457291	-14,565.09 -10,053.56	-20,032.63 -13,827.53	5,467.54 3,773.97	0.00
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AUSTRALIAN DOLLAR Total

17.000	1,700,000.000	Local 2,021,214.15 Base	2,035,779.24	-14,565.09 -10,053.56	-20,032.63 -13,827.53	5,467.54 3,773.97	0.00
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US DOLLAR

Exchange Rate: 1.000000

ADI0G8YN1	90DAY EUR FUTR DEC23 XCME 20231218	18 Dec 2023	964.000	241,000,000.000	Local 233,541,050.00 Base 233,541,050.00	235,124,849.40	96.905000 96.905000	-1,583,799.40 -1,583,799.40	-2,077,849.40 -2,077,849.40	494,050.00 494,050.00	0.08
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ADI0GMD11	90DAY EUR FUTR DEC22 XCME 20221219	19 Dec 2022	292.000	73,000,000.000	Local 70,306,300.00 Base 70,306,300.00	71,473,300.70	96.310000 96.310000	-1,167,000.70 -1,167,000.70	-1,269,200.70 -1,269,200.70	102,200.00 102,200.00	0.02
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ADI21GLS8	3 MONTH SOFR FUT JUN23 XCME 20230919	19 Sep 2023	110.000	27,500,000.000	Local 26,626,875.00 Base 26,626,875.00	26,551,368.50	96.825000 96.825000	75,506.50 75,506.50	16,381.50 16,381.50	59,125.00 59,125.00	0.01
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ADI22MS08	US ULTRA BOND CBT SEP22 XCBT 20220921	21 Sep 2022	362.000	36,200,000.000	Local 55,872,437.50 Base 55,872,437.50	56,803,769.40	154.343750 154.343750	-931,331.90 -931,331.90	-1,779,769.40 -1,779,769.40	848,437.50 848,437.50	0.13
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ADI22MSJ7	US 10YR ULTRA FUT SEP22 XCBT 20220921	21 Sep 2022	20.000	2,000,000.000	Local 2,547,500.00 Base 2,547,500.00	2,568,472.10	127.375000 127.375000	-20,972.10 -20,972.10	-47,534.60 -47,534.60	26,562.50 26,562.50	0.00
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ADI22MT15	US LONG BOND(CBT) SEP22 XCBT 20220921	21 Sep 2022	17.000	1,700,000.000	Local 2,356,625.00 Base 2,356,625.00	2,382,459.11	138.625000 138.625000	-25,834.11 -25,834.11	-54,521.61 -54,521.61	28,687.50 28,687.50	0.00
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ADI23KL08	US 2YR NOTE (CBT) SEP22 XCBT 20220930	30 Sep 2022									
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& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date		Margin Variation	% Fund
	Contracts	Notional Par					Prior Accum Gn/Ls			
460.000	92,000,000.000	Local	96,607,187.96	96,819,901.54	105.007813	-212,713.58	-471,463.58	258,750.00	0.04	
		Base	96,607,187.96							105.007813
US DOLLAR Total										
2,225.000	473,400,000.000	Local	487,857,975.46	491,724,120.75		-3,866,145.29	-5,683,957.79	1,817,812.50	0.28	
		Base								
FUTURES LONG Total										
2,242.000	475,100,000.000	Base				-3,876,198.85	-5,697,785.32	1,821,586.47	0.28	

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

EURO CURRENCY

Exchange Rate: 0.954244

GERMANY

ADI22MSB4	EURO-BUND FUTURE SEP22 XEUR 20220908	08 Sep 2022							
-18.000	-1,800,000.000	Local	-2,678,040.00	-2,786,288.40	148.780000	108,248.40	140,468.40	-32,220.00	
		Base	-2,806,452.02		155.914001	113,438.91	147,203.86	-33,764.95	0.01

ADI22N444	EURO-BUXL 30Y BND SEP22 XEUR 20220908	08 Sep 2022							
-1.000	-100,000.000	Local	-163,560.00	-178,418.80	163.560000	14,858.80	18,338.80	-3,480.00	
		Base	-171,402.70		171.402702	15,571.28	19,218.15	-3,646.87	0.00

GERMANY Total									
-19.000	-1,900,000.000	Local	-2,841,600.00	-2,964,707.20		123,107.20	158,807.20	-35,700.00	
		Base				129,010.19	166,422.01	-37,411.82	0.01

EURO CURRENCY Total									
-19.000	-1,900,000.000	Local	-2,841,600.00	-2,964,707.20		123,107.20	158,807.20	-35,700.00	
		Base				129,010.19	166,422.01	-37,411.82	0.01

US DOLLAR

Exchange Rate: 1.000000

ADI22N4K8	US 10YR NOTE (CBT)SEP22 XCBT 20220921	21 Sep 2022							
-1,018.000	-101,800,000.000	Local	-120,664,812.50	-120,965,095.69	118.531250	300,283.19	1,314,258.64	-1,013,975.45	
		Base	-120,664,812.50		118.531250	300,283.19	1,314,258.64	-1,013,975.45	0.15

ADI22T953	US 5YR NOTE (CBT) SEP22 XCBT 20220930	30 Sep 2022							
-201.000	-20,100,000.000	Local	-22,562,250.00	-22,790,241.38	112.250000	227,991.38	369,319.50	-141,328.12	
		Base	-22,562,250.00		112.250000	227,991.38	369,319.50	-141,328.12	0.02

US DOLLAR Total									
-1,219.000	-121,900,000.000	Local	-143,227,062.50	-143,755,337.07		528,274.57	1,683,578.14	-1,155,303.57	
		Base				528,274.57	1,683,578.14	-1,155,303.57	0.18

FUTURES SHORT Total

-1,238.000	-123,800,000.000	Base				657,284.76	1,850,000.15	-1,192,715.39	0.18
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& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

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

Holdings - Futures Contracts

WESTERN ASSET INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

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								
1,004.000	351,300,000.000	Base			-3,218,914.09	-3,847,785.17	628,871.08	0.46

Holdings



WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

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

ARGENTINE PESO

Exchange Rate: 125.219000

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	0.007986	399.31	-288.48	0.00

ARGENTINE PESO Total

		50,000.970	Local		50,000.97		50,000.97	0.00	100.00
			Base		687.79		399.31	-288.48	0.00

EURO CURRENCY

Exchange Rate: 0.954244

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		6,835.450	Local	1.000000	6,835.45	1.000000	6,835.45	0.00	100.00
			Base	1.078941	7,375.05	1.047950	7,163.21	-211.84	0.00

INTERNATIONAL Total

		6,835.450	Local		6,835.45		6,835.45	0.00	100.00
			Base		7,375.05		7,163.21	-211.84	0.00

EURO CURRENCY Total

		6,835.450	Local		6,835.45		6,835.45	0.00	100.00
			Base		7,375.05		7,163.21	-211.84	0.00

MEXICAN PESO

Exchange Rate: 20.109500

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		6,466,459.770	Local	1.000000	6,466,459.77	1.000000	6,466,459.77	0.00	12.50
			Base	0.049830	322,224.27	0.049728	321,562.43	-661.84	0.07

MEXICAN PESO Total

		6,466,459.770	Local		6,466,459.77		6,466,459.77	0.00	12.50
			Base		322,224.27		321,562.43	-661.84	0.07

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR							Exchange Rate:	1.000000
USD	US DOLLAR							
	4,810,284.970	Local	1.000000	4,810,284.97	1.000000	4,810,284.97	0.00	1.08
		Base	1.000000	4,810,284.97	1.000000	4,810,284.97	0.00	1.07
US DOLLAR Total								
	4,810,284.970	Local		4,810,284.97		4,810,284.97	0.00	1.08
		Base		4,810,284.97		4,810,284.97	0.00	1.07
CASH Total								
	11,333,581.160	Base		5,140,572.08		5,139,409.92	-1,162.16	1.15
CASH EQUIVALENT							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				1.450583	31 Dec 2030		
	3,834,089.430	Local	100.000000	3,834,089.43	100.000000	3,834,089.43	0.00	0.86
		Base	100.000000	3,834,089.43	100.000000	3,834,089.43	0.00	0.86
US DOLLAR Total								
	3,834,089.430	Local		3,834,089.43		3,834,089.43	0.00	0.86
		Base		3,834,089.43		3,834,089.43	0.00	0.86
CASH EQUIVALENT Total								
	3,834,089.430	Base		3,834,089.43		3,834,089.43	0.00	0.86
EQUITY							Exchange Rate:	1.000000
247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR							
	3,200.000	Local	24.990000	79,968.00	21.500000	68,800.00	-11,168.00	0.02
		Base	24.990000	79,968.00	21.500000	68,800.00	-11,168.00	0.02

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Books Closed

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

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

3,200.000	Local			79,968.00		68,800.00	-11,168.00	0.02
	Base			79,968.00		68,800.00	-11,168.00	0.02

EQUITY Total

3,200.000	Base			79,968.00		68,800.00	-11,168.00	0.02
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FIXED INCOME

MEXICAN PESO Exchange Rate: 20.109500

P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038		
47,740,000.000	Local		109.542810	52,295,737.58	94.814000	45,264,203.60	-7,031,533.98	87.50
	Base		5.514391	2,632,570.05	4.714886	2,250,886.58	-381,683.47	0.50

MEXICAN PESO Total

47,740,000.000	Local			52,295,737.58		45,264,203.60	-7,031,533.98	87.50
	Base			2,632,570.05		2,250,886.58	-381,683.47	0.50

RUSSIAN RUBLE Exchange Rate: 55.000000

ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9				6.900000	23 May 2029		
62,340,000.000	Local		98.719861	61,541,961.51	8.500000	5,298,900.00	-56,243,061.51	100.00
	Base		1.482564	924,230.18	0.154545	96,343.64	-827,886.54	0.02

RUSSIAN RUBLE Total

62,340,000.000	Local			61,541,961.51		5,298,900.00	-56,243,061.51	100.00
	Base			924,230.18		96,343.64	-827,886.54	0.02

US DOLLAR Exchange Rate: 1.000000

00077TAA2	NATWEST MARKETS NV SUBORDINATED 05/23 7.75				7.750000	15 May 2023		
140,000.000	Local		101.695893	142,374.25	102.050478	142,870.67	496.42	0.03
	Base		101.695893	142,374.25	102.050478	142,870.67	496.42	0.03

00115AAM1	AEP TRANSMISSION CO LLC SR UNSECURED 04/50 3.65				3.650000	01 Apr 2050		
130,000.000	Local		99.965554	129,955.22	83.120020	108,056.03	-21,899.19	0.02

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

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.965554	129,955.22	83.120020	108,056.03	-21,899.19	0.02
00115AAP4	AEP TRANSMISSION CO LLC SR UNSECURED 06/52 4.5				4.500000	15 Jun 2052		
	240,000.000	Local	99.363613	238,472.67	96.398947	231,357.47	-7,115.20	0.05
		Base	99.363613	238,472.67	96.398947	231,357.47	-7,115.20	0.05
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045		
	8,000.000	Local	92.612625	7,409.01	87.449719	6,995.98	-413.03	0.00
		Base	92.612625	7,409.01	87.449719	6,995.98	-413.03	0.00
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8				4.800000	15 Jun 2044		
	141,000.000	Local	98.941915	139,508.10	94.380577	133,076.61	-6,431.49	0.03
		Base	98.941915	139,508.10	94.380577	133,076.61	-6,431.49	0.03
00206RDG4	AT+T INC SR UNSECURED 03/41 6.375				6.375000	01 Mar 2041		
	380,000.000	Local	142.381250	541,048.75	112.162208	426,216.39	-114,832.36	0.10
		Base	142.381250	541,048.75	112.162208	426,216.39	-114,832.36	0.10
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5				4.500000	09 Mar 2048		
	4,085,000.000	Local	99.467036	4,063,228.43	89.458863	3,654,394.55	-408,833.88	0.82
		Base	99.467036	4,063,228.43	89.458863	3,654,394.55	-408,833.88	0.82
00206RDT6	AT+T INC SR UNSECURED 03/57 5.7				5.700000	01 Mar 2057		
	120,000.000	Local	123.337292	148,004.75	105.796626	126,955.95	-21,048.80	0.03
		Base	123.337292	148,004.75	105.796626	126,955.95	-21,048.80	0.03
00206RKA9	AT+T INC SR UNSECURED 06/51 3.65				3.650000	01 Jun 2051		
	180,000.000	Local	82.329217	148,192.59	78.738841	141,729.91	-6,462.68	0.03
		Base	82.329217	148,192.59	78.738841	141,729.91	-6,462.68	0.03
00206RKB7	AT+T INC SR UNSECURED 06/60 3.85				3.850000	01 Jun 2060		
	70,000.000	Local	79.006829	55,304.78	77.850494	54,495.35	-809.43	0.01
		Base	79.006829	55,304.78	77.850494	54,495.35	-809.43	0.01
00206RKE1	AT+T INC SR UNSECURED 02/52 3.3				3.300000	01 Feb 2052		
	120,000.000	Local	97.575083	117,090.10	74.027063	88,832.48	-28,257.62	0.02
		Base	97.575083	117,090.10	74.027063	88,832.48	-28,257.62	0.02
00206RKF8	AT+T INC SR UNSECURED 02/61 3.5				3.500000	01 Feb 2061		
	690,000.000	Local	100.932552	696,434.61	73.434939	506,701.08	-189,733.53	0.11

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

Books Closed

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.932552	696,434.61	73.434939	506,701.08	-189,733.53	0.11
00206RKJ0	AT+T INC SR UNSECURED 09/53 3.5				3.500000	15 Sep 2053		
	2,430,000.000	Local	98.531254	2,394,309.47	76.356933	1,855,473.47	-538,836.00	0.42
		Base	98.531254	2,394,309.47	76.356933	1,855,473.47	-538,836.00	0.41
00206RLJ9	AT+T INC SR UNSECURED 09/55 3.55				3.550000	15 Sep 2055		
	511,000.000	Local	90.369168	461,786.45	75.421971	385,406.27	-76,380.18	0.09
		Base	90.369168	461,786.45	75.421971	385,406.27	-76,380.18	0.09
00206RLV2	AT+T INC SR UNSECURED 09/59 3.65				3.650000	15 Sep 2059		
	1,866,000.000	Local	92.280734	1,721,958.50	75.444041	1,407,785.81	-314,172.69	0.32
		Base	92.280734	1,721,958.50	75.444041	1,407,785.81	-314,172.69	0.31
00206RMN9	AT+T INC SR UNSECURED 12/57 3.8				3.800000	01 Dec 2057		
	770,000.000	Local	94.118749	724,714.37	77.990279	600,525.15	-124,189.22	0.13
		Base	94.118749	724,714.37	77.990279	600,525.15	-124,189.22	0.13
00253XAA9	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/26 5.5				5.500000	20 Apr 2026		
	220,000.000	Local	100.615018	221,353.04	91.878500	202,132.70	-19,220.34	0.05
Original Face:	170,000.000	Base	100.615018	221,353.04	91.878500	202,132.70	-19,220.34	0.05
00253XAB7	AMERICAN AIRLINES/AADVAN SR SECURED 144A 04/29 5.75				5.750000	20 Apr 2029		
	210,000.000	Local	100.196262	210,412.15	85.596500	179,752.65	-30,659.50	0.04
Original Face:	10,000.000	Base	100.196262	210,412.15	85.596500	179,752.65	-30,659.50	0.04
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75				4.750000	30 Nov 2036		
	330,000.000	Local	104.239394	343,990.00	106.323112	350,866.27	6,876.27	0.08
		Base	104.239394	343,990.00	106.323112	350,866.27	6,876.27	0.08
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9				4.900000	30 Nov 2046		
	470,000.000	Local	116.902338	549,440.99	105.411461	495,433.87	-54,007.12	0.11
		Base	116.902338	549,440.99	105.411461	495,433.87	-54,007.12	0.11
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7				4.700000	14 May 2045		
	250,000.000	Local	101.419140	253,547.85	94.664533	236,661.33	-16,886.52	0.05
		Base	101.419140	253,547.85	94.664533	236,661.33	-16,886.52	0.05
00287YBX6	ABBVIE INC SR UNSECURED 11/29 3.2				3.200000	21 Nov 2029		
	960,000.000	Local	99.980783	959,815.52	92.158911	884,725.55	-75,089.97	0.20

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.980783	959,815.52	92.158911	884,725.55	-75,089.97	0.20
00287YCA5	ABBVIE INC SR UNSECURED 11/39 4.05				4.050000	21 Nov 2039		
	2,960,000.000	Local	107.663624	3,186,843.28	89.576000	2,651,449.60	-535,393.68	0.60
		Base	107.663624	3,186,843.28	89.576000	2,651,449.60	-535,393.68	0.59
00287YCB3	ABBVIE INC SR UNSECURED 11/49 4.25				4.250000	21 Nov 2049		
	3,050,000.000	Local	108.804922	3,318,550.13	89.128908	2,718,431.69	-600,118.44	0.61
		Base	108.804922	3,318,550.13	89.128908	2,718,431.69	-600,118.44	0.61
00287YCY3	ABBVIE INC SR UNSECURED 03/35 4.55				4.550000	15 Mar 2035		
	350,000.000	Local	114.391463	400,370.12	97.882342	342,588.20	-57,781.92	0.08
		Base	114.391463	400,370.12	97.882342	342,588.20	-57,781.92	0.08
00287YDB2	ABBVIE INC SR UNSECURED 03/45 4.75				4.750000	15 Mar 2045		
	31,000.000	Local	113.111161	35,064.46	94.590982	29,323.20	-5,741.26	0.01
		Base	113.111161	35,064.46	94.590982	29,323.20	-5,741.26	0.01
00774MAC9	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/25 3.5				3.500000	15 Jan 2025		
	300,000.000	Local	99.539437	298,618.31	95.579499	286,738.50	-11,879.81	0.06
		Base	99.539437	298,618.31	95.579499	286,738.50	-11,879.81	0.06
00774MAP0	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 09/23 4.5				4.500000	15 Sep 2023		
	860,000.000	Local	99.750059	857,850.51	99.572632	856,324.64	-1,525.87	0.19
		Base	99.750059	857,850.51	99.572632	856,324.64	-1,525.87	0.19
00774MAX3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/32 3.3				3.300000	30 Jan 2032		
	150,000.000	Local	99.644993	149,467.49	79.915446	119,873.17	-29,594.32	0.03
		Base	99.644993	149,467.49	79.915446	119,873.17	-29,594.32	0.03
00774MAY1	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/33 3.4				3.400000	29 Oct 2033		
	700,000.000	Local	99.589740	697,128.18	79.209421	554,465.95	-142,662.23	0.12
		Base	99.589740	697,128.18	79.209421	554,465.95	-142,662.23	0.12
00774MAZ8	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/41 3.85				3.850000	29 Oct 2041		
	610,000.000	Local	100.365167	612,227.52	72.389779	441,577.65	-170,649.87	0.10
		Base	100.365167	612,227.52	72.389779	441,577.65	-170,649.87	0.10
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875				3.875000	15 Aug 2047		
	563,000.000	Local	101.506364	571,480.83	83.119577	467,963.22	-103,517.61	0.11

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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		Base	101.506364	571,480.83	83.119577	467,963.22	-103,517.61	0.10
00914AAH5	AIR LEASE CORP SR UNSECURED 07/25 3.375				3.375000	01 Jul 2025		
	110,000.000	Local	99.365436	109,301.98	94.255560	103,681.12	-5,620.86	0.02
		Base	99.365436	109,301.98	94.255560	103,681.12	-5,620.86	0.02
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	99.692100	119,630.52	-369.48	0.03
Original Face:	120,000.000	Base	100.000000	120,000.00	99.692100	119,630.52	-369.48	0.03
015271AW9	ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/32 2				2.000000	18 May 2032		
	210,000.000	Local	99.724905	209,422.30	78.924256	165,740.94	-43,681.36	0.04
		Base	99.724905	209,422.30	78.924256	165,740.94	-43,681.36	0.04
015271AX7	ALEXANDRIA REAL ESTATE E COMPANY GUAR 05/51 3				3.000000	18 May 2051		
	830,000.000	Local	96.093220	797,573.73	67.642103	561,429.45	-236,144.28	0.13
		Base	96.093220	797,573.73	67.642103	561,429.45	-236,144.28	0.13
01609WAV4	ALIBABA GROUP HOLDING SR UNSECURED 12/47 4.2				4.200000	06 Dec 2047		
	280,000.000	Local	106.390136	297,892.38	83.277753	233,177.71	-64,714.67	0.05
		Base	106.390136	297,892.38	83.277753	233,177.71	-64,714.67	0.05
01609WAY8	ALIBABA GROUP HOLDING SR UNSECURED 02/41 2.7				2.700000	09 Feb 2041		
	1,110,000.000	Local	96.962994	1,076,289.23	69.084309	766,835.83	-309,453.40	0.17
		Base	96.962994	1,076,289.23	69.084309	766,835.83	-309,453.40	0.17
01609WAZ5	ALIBABA GROUP HOLDING SR UNSECURED 02/51 3.15				3.150000	09 Feb 2051		
	670,000.000	Local	97.917376	656,046.42	68.718656	460,415.00	-195,631.42	0.10
		Base	97.917376	656,046.42	68.718656	460,415.00	-195,631.42	0.10
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR				6.500000	15 May 2067		
	110,000.000	Local	90.420036	99,462.04	102.377788	112,615.57	13,153.53	0.03
		Base	90.420036	99,462.04	102.377788	112,615.57	13,153.53	0.03
02079KAE7	ALPHABET INC SR UNSECURED 08/40 1.9				1.900000	15 Aug 2040		
	380,000.000	Local	99.420897	377,799.41	72.076141	273,889.34	-103,910.07	0.06
		Base	99.420897	377,799.41	72.076141	273,889.34	-103,910.07	0.06
02079KAF4	ALPHABET INC SR UNSECURED 08/50 2.05				2.050000	15 Aug 2050		
	530,000.000	Local	92.748945	491,569.41	67.581067	358,179.66	-133,389.75	0.08

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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View Date: September 1, 2022

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		Base	92.748945	491,569.41	67.581067	358,179.66	-133,389.75	0.08
02079KAG2	ALPHABET INC SR UNSECURED 08/60 2.25				2.250000	15 Aug 2060		
	600,000.000	Local	99.036580	594,219.48	65.566726	393,400.36	-200,819.12	0.09
		Base	99.036580	594,219.48	65.566726	393,400.36	-200,819.12	0.09
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25				4.250000	09 Aug 2042		
	590,000.000	Local	103.165820	608,678.34	75.004988	442,529.43	-166,148.91	0.10
		Base	103.165820	608,678.34	75.004988	442,529.43	-166,148.91	0.10
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875				3.875000	16 Sep 2046		
	450,000.000	Local	98.728242	444,277.09	67.648468	304,418.11	-139,858.98	0.07
		Base	98.728242	444,277.09	67.648468	304,418.11	-139,858.98	0.07
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8				5.800000	14 Feb 2039		
	1,130,000.000	Local	103.902871	1,174,102.44	91.227340	1,030,868.94	-143,233.50	0.23
		Base	103.902871	1,174,102.44	91.227340	1,030,868.94	-143,233.50	0.23
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95				5.950000	14 Feb 2049		
	2,210,000.000	Local	115.078764	2,543,240.68	88.575588	1,957,520.49	-585,720.19	0.44
		Base	115.078764	2,543,240.68	88.575588	1,957,520.49	-585,720.19	0.44
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2				6.200000	14 Feb 2059		
	325,000.000	Local	102.666240	333,665.28	91.267842	296,620.49	-37,044.79	0.07
		Base	102.666240	333,665.28	91.267842	296,620.49	-37,044.79	0.07
02209SBL6	ALTRIA GROUP INC COMPANY GUAR 02/32 2.45				2.450000	04 Feb 2032		
	60,000.000	Local	100.002117	60,001.27	75.529368	45,317.62	-14,683.65	0.01
		Base	100.002117	60,001.27	75.529368	45,317.62	-14,683.65	0.01
02209SBM4	ALTRIA GROUP INC COMPANY GUAR 02/41 3.4				3.400000	04 Feb 2041		
	1,570,000.000	Local	95.423401	1,498,147.40	66.849892	1,049,543.30	-448,604.10	0.24
		Base	95.423401	1,498,147.40	66.849892	1,049,543.30	-448,604.10	0.23
02209SBN2	ALTRIA GROUP INC COMPANY GUAR 02/51 3.7				3.700000	04 Feb 2051		
	830,000.000	Local	97.290458	807,510.80	64.301501	533,702.46	-273,808.34	0.12
		Base	97.290458	807,510.80	64.301501	533,702.46	-273,808.34	0.12
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875				3.875000	22 Aug 2037		
	310,000.000	Local	101.623316	315,032.28	95.166666	295,016.66	-20,015.62	0.07

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STATE STREET

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		Base	101.623316	315,032.28	95.166666	295,016.66	-20,015.62	0.07
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05				4.050000	22 Aug 2047		
	300,000.000	Local	110.834450	332,503.35	94.197005	282,591.02	-49,912.33	0.06
		Base	110.834450	332,503.35	94.197005	282,591.02	-49,912.33	0.06
023135BT2	AMAZON.COM INC SR UNSECURED 06/50 2.5				2.500000	03 Jun 2050		
	1,970,000.000	Local	96.365231	1,898,395.06	71.072089	1,400,120.15	-498,274.91	0.31
		Base	96.365231	1,898,395.06	71.072089	1,400,120.15	-498,274.91	0.31
023135CB0	AMAZON.COM INC SR UNSECURED 05/51 3.1				3.100000	12 May 2051		
	1,910,000.000	Local	101.574277	1,940,068.69	79.321062	1,515,032.28	-425,036.41	0.34
		Base	101.574277	1,940,068.69	79.321062	1,515,032.28	-425,036.41	0.34
023135CC8	AMAZON.COM INC SR UNSECURED 05/61 3.25				3.250000	12 May 2061		
	280,000.000	Local	99.191536	277,736.30	76.668223	214,671.02	-63,065.28	0.05
		Base	99.191536	277,736.30	76.668223	214,671.02	-63,065.28	0.05
023135CJ3	AMAZON.COM INC SR UNSECURED 04/52 3.95				3.950000	13 Apr 2052		
	60,000.000	Local	99.583583	59,750.15	92.814143	55,688.49	-4,061.66	0.01
		Base	99.583583	59,750.15	92.814143	55,688.49	-4,061.66	0.01
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375				6.375000	01 Mar 2035		
	200,000.000	Local	122.667160	245,334.32	114.026000	228,052.00	-17,282.32	0.05
		Base	122.667160	245,334.32	114.026000	228,052.00	-17,282.32	0.05
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125				6.125000	15 Nov 2037		
	350,000.000	Local	122.650360	429,276.26	109.292247	382,522.86	-46,753.40	0.09
		Base	122.650360	429,276.26	109.292247	382,522.86	-46,753.40	0.09
025816CH0	AMERICAN EXPRESS CO JR SUBORDINA 12/99 VAR				3.550000	31 Dec 2099		
	330,000.000	Local	100.000000	330,000.00	81.253927	268,137.96	-61,862.04	0.06
		Base	100.000000	330,000.00	81.253927	268,137.96	-61,862.04	0.06
026874DL8	AMERICAN INTL GROUP SR UNSECURED 04/48 4.75				4.750000	01 Apr 2048		
	550,000.000	Local	115.700785	636,354.32	94.087182	517,479.50	-118,874.82	0.12
		Base	115.700785	636,354.32	94.087182	517,479.50	-118,874.82	0.12
02765UEK6	AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/50 FIXED 8.084				8.084000	15 Feb 2050		
	50,000.000	Local	180.588060	90,294.03	146.736160	73,368.08	-16,925.95	0.02

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Original Face:		50,000.000	Base	180.588060	90,294.03	146.736160	73,368.08	-16,925.95	0.02
02765UEQ3	AMERICAN MUNI PWR OHIO INC OH AMEPWR 02/50 FIXED 6.27				6.270000	15 Feb 2050			
		340,000.000	Local	134.101944	455,946.61	115.513890	392,747.23	-63,199.38	0.09
Original Face:		340,000.000	Base	134.101944	455,946.61	115.513890	392,747.23	-63,199.38	0.09
03060NAD2	AMERICO LIFE INC SR UNSECURED 144A 04/31 3.45				3.450000	15 Apr 2031			
		230,000.000	Local	99.759757	229,447.44	81.464174	187,367.60	-42,079.84	0.04
			Base	99.759757	229,447.44	81.464174	187,367.60	-42,079.84	0.04
03115AAA1	AMFAM HOLDINGS INC SR UNSECURED 144A 03/31 2.805				2.805000	11 Mar 2031			
		60,000.000	Local	100.000000	60,000.00	84.345231	50,607.14	-9,392.86	0.01
			Base	100.000000	60,000.00	84.345231	50,607.14	-9,392.86	0.01
03115AAC7	AMFAM HOLDINGS INC SR UNSECURED 144A 03/51 3.833				3.833000	11 Mar 2051			
		340,000.000	Local	100.560106	341,904.36	80.341073	273,159.65	-68,744.71	0.06
			Base	100.560106	341,904.36	80.341073	273,159.65	-68,744.71	0.06
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4				4.400000	01 May 2045			
		130,000.000	Local	98.053631	127,469.72	90.650576	117,845.75	-9,623.97	0.03
			Base	98.053631	127,469.72	90.650576	117,845.75	-9,623.97	0.03
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663000	15 Jun 2051			
		237,000.000	Local	104.033367	246,559.08	94.085709	222,983.13	-23,575.95	0.05
			Base	104.033367	246,559.08	94.085709	222,983.13	-23,575.95	0.05
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4				4.000000	11 Sep 2027			
		400,000.000	Local	99.785098	399,140.39	95.274928	381,099.71	-18,040.68	0.09
			Base	99.785098	399,140.39	95.274928	381,099.71	-18,040.68	0.09
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7				4.700000	01 Feb 2036			
		140,000.000	Local	97.158814	136,022.34	96.134978	134,588.97	-1,433.37	0.03
			Base	97.158814	136,022.34	96.134978	134,588.97	-1,433.37	0.03
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9				4.900000	01 Feb 2046			
		300,000.000	Local	95.914970	287,744.91	94.519033	283,557.10	-4,187.81	0.06
			Base	95.914970	287,744.91	94.519033	283,557.10	-4,187.81	0.06
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55				5.550000	23 Jan 2049			
		2,240,000.000	Local	121.195535	2,714,779.98	102.719514	2,300,917.11	-413,862.87	0.52

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		Base	121.195535	2,714,779.98	102.719514	2,300,917.11	-413,862.87	0.51
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8				5.800000	23 Jan 2059		
	1,110,000.000	Local	106.989911	1,187,588.01	104.676015	1,161,903.77	-25,684.24	0.26
		Base	106.989911	1,187,588.01	104.676015	1,161,903.77	-25,684.24	0.26
035240AM2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/38 4.375				4.375000	15 Apr 2038		
	1,540,000.000	Local	110.649374	1,704,000.36	92.094860	1,418,260.84	-285,739.52	0.32
		Base	110.649374	1,704,000.36	92.094860	1,418,260.84	-285,739.52	0.32
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6				4.600000	15 Apr 2048		
	180,000.000	Local	99.475039	179,055.07	90.261243	162,470.24	-16,584.83	0.04
		Base	99.475039	179,055.07	90.261243	162,470.24	-16,584.83	0.04
035240AP5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/58 4.75				4.750000	15 Apr 2058		
	640,000.000	Local	128.116241	819,943.94	90.093207	576,596.52	-243,347.42	0.13
		Base	128.116241	819,943.94	90.093207	576,596.52	-243,347.42	0.13
036752AH6	ELEVANCE HEALTH INC SR UNSECURED 03/48 4.55				4.550000	01 Mar 2048		
	460,000.000	Local	110.172787	506,794.82	95.138369	437,636.50	-69,158.32	0.10
		Base	110.172787	506,794.82	95.138369	437,636.50	-69,158.32	0.10
036752AU7	ELEVANCE HEALTH INC SR UNSECURED 05/52 4.55				4.550000	15 May 2052		
	820,000.000	Local	99.605537	816,765.40	95.486564	782,989.82	-33,775.58	0.18
		Base	99.605537	816,765.40	95.486564	782,989.82	-33,775.58	0.17
037411AR6	APACHE CORP SR UNSECURED 01/37 6				6.000000	15 Jan 2037		
	28,000.000	Local	114.218464	31,981.17	92.010996	25,763.08	-6,218.09	0.01
		Base	114.218464	31,981.17	92.010996	25,763.08	-6,218.09	0.01
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25				5.250000	01 Feb 2042		
	440,000.000	Local	101.502241	446,609.86	83.630072	367,972.32	-78,637.54	0.08
		Base	101.502241	446,609.86	83.630072	367,972.32	-78,637.54	0.08
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25				4.250000	15 Jan 2044		
	130,000.000	Local	96.120215	124,956.28	72.975212	94,867.78	-30,088.50	0.02
		Base	96.120215	124,956.28	72.975212	94,867.78	-30,088.50	0.02
037411BG9	APACHE CORP SR UNSECURED 07/49 5.35				5.350000	01 Jul 2049		
	240,000.000	Local	102.442100	245,861.04	79.049545	189,718.91	-56,142.13	0.04

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

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		Base	102.442100	245,861.04	79.049545	189,718.91	-56,142.13	0.04
03762UAD7	APOLLO CMMRL REAL EST FI SR SECURED 144A 06/29 4.625				4.625000	15 Jun 2029		
	860,000.000	Local	100.000000	860,000.00	74.500000	640,700.00	-219,300.00	0.14
		Base	100.000000	860,000.00	74.500000	640,700.00	-219,300.00	0.14
037833BA7	APPLE INC SR UNSECURED 02/45 3.45				3.450000	09 Feb 2045		
	370,000.000	Local	93.852659	347,254.84	87.509661	323,785.75	-23,469.09	0.07
		Base	93.852659	347,254.84	87.509661	323,785.75	-23,469.09	0.07
037833CD0	APPLE INC SR UNSECURED 08/46 3.85				3.850000	04 Aug 2046		
	80,000.000	Local	100.856913	80,685.53	92.043874	73,635.10	-7,050.43	0.02
		Base	100.856913	80,685.53	92.043874	73,635.10	-7,050.43	0.02
037833DW7	APPLE INC SR UNSECURED 05/50 2.65				2.650000	11 May 2050		
	1,430,000.000	Local	97.286507	1,391,197.05	74.312535	1,062,669.25	-328,527.80	0.24
		Base	97.286507	1,391,197.05	74.312535	1,062,669.25	-328,527.80	0.24
040114HS2	REPUBLIC OF ARGENTINA SR UNSECURED 07/30 VAR				1.750000	09 Jul 2030		
	332,011.000	Local	58.649150	194,721.63	23.332097	77,465.13	-117,256.50	0.02
Original Face:	332,011.000	Base	58.649150	194,721.63	23.332097	77,465.13	-117,256.50	0.02
040114HT0	REPUBLIC OF ARGENTINA SR UNSECURED 07/35 VAR				3.625000	09 Jul 2035		
	1,191,687.000	Local	51.542147	614,221.06	21.537396	256,658.35	-357,562.71	0.06
Original Face:	1,191,687.000	Base	51.542147	614,221.06	21.537396	256,658.35	-357,562.71	0.06
040114HX1	REPUBLIC OF ARGENTINA SR UNSECURED 07/29 1				1.000000	09 Jul 2029		
	144,400.000	Local	61.957805	89,467.07	22.738438	32,834.30	-56,632.77	0.01
Original Face:	144,400.000	Base	61.957805	89,467.07	22.738438	32,834.30	-56,632.77	0.01
04538FAD1	ASPLUNDH TREE EXPERT LLC 2021 TERM LOAN B					07 Sep 2027		
	420,829.190	Local	100.069570	421,121.96	96.589300	406,475.97	-14,645.99	0.09
		Base	100.069570	421,121.96	96.589300	406,475.97	-14,645.99	0.09
046353AZ1	ASTRAZENECA PLC SR UNSECURED 05/51 3				3.000000	28 May 2051		
	350,000.000	Local	98.664954	345,327.34	79.964476	279,875.67	-65,451.67	0.06
		Base	98.664954	345,327.34	79.964476	279,875.67	-65,451.67	0.06
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125				5.125000	01 Oct 2023		
	370,000.000	Local	100.009822	370,036.34	99.042532	366,457.37	-3,578.97	0.08

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		Base	100.009822	370,036.34	99.042532	366,457.37	-3,578.97	0.08
05401AAF8	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 07/24 3.95				3.950000	01 Jul 2024		
		370,000.000	Local 97.107708	359,298.52	95.822628	354,543.72	-4,754.80	0.08
			Base 97.107708	359,298.52	95.822628	354,543.72	-4,754.80	0.08
05526DBD6	BAT CAPITAL CORP COMPANY GUAR 08/37 4.39				4.390000	15 Aug 2037		
		100,000.000	Local 101.545980	101,545.98	79.616955	79,616.96	-21,929.02	0.02
			Base 101.545980	101,545.98	79.616955	79,616.96	-21,929.02	0.02
05526DBT1	BAT CAPITAL CORP COMPANY GUAR 09/40 3.734				3.734000	25 Sep 2040		
		1,800,000.000	Local 97.694302	1,758,497.43	70.432267	1,267,780.81	-490,716.62	0.28
			Base 97.694302	1,758,497.43	70.432267	1,267,780.81	-490,716.62	0.28
05578QAF0	BPCE SA SUBORDINATED 144A 10/32 VAR				3.116000	19 Oct 2032		
		730,000.000	Local 100.000000	730,000.00	80.800326	589,842.38	-140,157.62	0.13
			Base 100.000000	730,000.00	80.800326	589,842.38	-140,157.62	0.13
05578QAG8	BPCE SA SUBORDINATED 144A 10/42 VAR				3.582000	19 Oct 2042		
		440,000.000	Local 100.000000	440,000.00	74.247727	326,690.00	-113,310.00	0.07
			Base 100.000000	440,000.00	74.247727	326,690.00	-113,310.00	0.07
058498AX4	BALL CORP COMPANY GUAR 09/31 3.125				3.125000	15 Sep 2031		
		450,000.000	Local 100.000000	450,000.00	80.375000	361,687.50	-88,312.50	0.08
			Base 100.000000	450,000.00	80.375000	361,687.50	-88,312.50	0.08
05875MAN2	BALLYROCK LTD BALLY 2019 2A A1BR 144A				2.678000	20 Nov 2030		
		700,000.000	Local 100.000000	700,000.00	97.740300	684,182.10	-15,817.90	0.15
Original Face:		700,000.000	Base 100.000000	700,000.00	97.740300	684,182.10	-15,817.90	0.15
05971PAC2	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A VAR				8.375000	31 Dec 2099		
		710,000.000	Local 101.471058	720,444.51	96.401000	684,447.10	-35,997.41	0.15
			Base 101.471058	720,444.51	96.401000	684,447.10	-35,997.41	0.15
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.000000	21 Jan 2044		
		1,370,000.000	Local 114.949364	1,574,806.28	97.467650	1,335,306.81	-239,499.47	0.30
			Base 114.949364	1,574,806.28	97.467650	1,335,306.81	-239,499.47	0.30
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR				4.443000	20 Jan 2048		
		1,010,000.000	Local 107.456704	1,085,312.71	91.965211	928,848.63	-156,464.08	0.21

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		Base	107.456704	1,085,312.71	91.965211	928,848.63	-156,464.08	0.21
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR				4.271000	23 Jul 2029		
	230,000.000	Local	100.100239	230,230.55	96.460254	221,858.58	-8,371.97	0.05
		Base	100.100239	230,230.55	96.460254	221,858.58	-8,371.97	0.05
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR				3.974000	07 Feb 2030		
	470,000.000	Local	106.627177	501,147.73	94.607944	444,657.34	-56,490.39	0.10
		Base	106.627177	501,147.73	94.607944	444,657.34	-56,490.39	0.10
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR				4.330000	15 Mar 2050		
	470,000.000	Local	101.405838	476,607.44	90.369189	424,735.19	-51,872.25	0.10
		Base	101.405838	476,607.44	90.369189	424,735.19	-51,872.25	0.09
06051GJA8	BANK OF AMERICA CORP SR UNSECURED 03/51 VAR				4.083000	20 Mar 2051		
	990,000.000	Local	108.286563	1,072,036.97	86.387130	855,232.59	-216,804.38	0.19
		Base	108.286563	1,072,036.97	86.387130	855,232.59	-216,804.38	0.19
06051GJL4	BANK OF AMERICA CORP SR UNSECURED 10/31 VAR				1.922000	24 Oct 2031		
	80,000.000	Local	100.000000	80,000.00	79.807032	63,845.63	-16,154.37	0.01
		Base	100.000000	80,000.00	79.807032	63,845.63	-16,154.37	0.01
06051GJM2	BANK OF AMERICA CORP SR UNSECURED 10/51 VAR				2.831000	24 Oct 2051		
	1,720,000.000	Local	96.072767	1,652,451.59	68.978007	1,186,421.72	-466,029.87	0.27
		Base	96.072767	1,652,451.59	68.978007	1,186,421.72	-466,029.87	0.26
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	84.176471	892,270.59	-167,729.41	0.20
		Base	100.000000	1,060,000.00	84.176471	892,270.59	-167,729.41	0.20
06051GJW0	BANK OF AMERICA CORP SR UNSECURED 04/42 VAR				3.311000	22 Apr 2042		
	2,200,000.000	Local	101.150918	2,225,320.19	78.779743	1,733,154.35	-492,165.84	0.39
		Base	101.150918	2,225,320.19	78.779743	1,733,154.35	-492,165.84	0.39
06051GKA6	BANK OF AMERICA CORP SR UNSECURED 07/32 VAR				2.299000	21 Jul 2032		
	1,350,000.000	Local	100.000000	1,350,000.00	81.034511	1,093,965.90	-256,034.10	0.25
		Base	100.000000	1,350,000.00	81.034511	1,093,965.90	-256,034.10	0.24
06051GKC2	BANK OF AMERICA CORP SUBORDINATED 09/36 VAR				2.482000	21 Sep 2036		
	1,770,000.000	Local	100.000000	1,770,000.00	77.775310	1,376,622.99	-393,377.01	0.31

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		Base	100.000000	1,770,000.00	77.775310	1,376,622.99	-393,377.01	0.31
06051GKD0	BANK OF AMERICA CORP SR UNSECURED 10/32 VAR				2.572000	20 Oct 2032		
	1,130,000.000	Local	100.000000	1,130,000.00	82.713632	934,664.04	-195,335.96	0.21
		Base	100.000000	1,130,000.00	82.713632	934,664.04	-195,335.96	0.21
06051GKQ1	BANK OF AMERICA CORP SR UNSECURED 04/33 VAR				4.571000	27 Apr 2033		
	1,850,000.000	Local	100.000000	1,850,000.00	97.522228	1,804,161.22	-45,838.78	0.40
		Base	100.000000	1,850,000.00	97.522228	1,804,161.22	-45,838.78	0.40
06417XAG6	BANK OF NOVA SCOTIA SUBORDINATED 05/37 VAR				4.588000	04 May 2037		
	1,340,000.000	Local	99.908868	1,338,778.83	92.185558	1,235,286.48	-103,492.35	0.28
		Base	99.908868	1,338,778.83	92.185558	1,235,286.48	-103,492.35	0.28
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR				7.750000	31 Dec 2099		
	540,000.000	Local	100.000000	540,000.00	98.250000	530,550.00	-9,450.00	0.12
		Base	100.000000	540,000.00	98.250000	530,550.00	-9,450.00	0.12
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR				5.088000	20 Jun 2030		
	1,210,000.000	Local	106.312701	1,286,383.68	94.580267	1,144,421.23	-141,962.45	0.26
		Base	106.312701	1,286,383.68	94.580267	1,144,421.23	-141,962.45	0.26
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75				5.750000	01 May 2043		
	470,000.000	Local	117.407070	551,813.23	104.473055	491,023.36	-60,789.87	0.11
		Base	117.407070	551,813.23	104.473055	491,023.36	-60,789.87	0.11
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95				5.950000	15 Oct 2039		
	390,000.000	Local	112.998503	440,694.16	106.566396	415,608.94	-25,085.22	0.09
		Base	112.998503	440,694.16	106.566396	415,608.94	-25,085.22	0.09
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685000	15 Dec 2044		
	408,000.000	Local	107.099380	436,965.47	92.843830	378,802.83	-58,162.64	0.09
		Base	107.099380	436,965.47	92.843830	378,802.83	-58,162.64	0.08
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875				4.875000	15 May 2044		
	181,000.000	Local	113.611188	205,636.25	91.150593	164,982.57	-40,653.68	0.04
		Base	113.611188	205,636.25	91.150593	164,982.57	-40,653.68	0.04
075887BX6	BECTON DICKINSON AND CO SR UNSECURED 06/47 4.669				4.669000	06 Jun 2047		
	420,000.000	Local	111.272319	467,343.74	94.104215	395,237.70	-72,106.04	0.09

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		Base	111.272319	467,343.74	94.104215	395,237.70	-72,106.04	0.09
075896AC4	BED BATH + BEYOND INC SR UNSECURED 08/44 5.165				5.165000	01 Aug 2044		
	240,000.000	Local	92.220396	221,328.95	20.637000	49,528.80	-171,800.15	0.01
		Base	92.220396	221,328.95	20.637000	49,528.80	-171,800.15	0.01
084664CQ2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/48 4.2				4.200000	15 Aug 2048		
	730,000.000	Local	107.339052	783,575.08	91.944287	671,193.30	-112,381.78	0.15
		Base	107.339052	783,575.08	91.944287	671,193.30	-112,381.78	0.15
085209AH7	GOVT OF BERMUDA SR UNSECURED 144A 08/50 3.375				3.375000	20 Aug 2050		
	290,000.000	Local	99.729428	289,215.34	72.326219	209,746.04	-79,469.30	0.05
		Base	99.729428	289,215.34	72.326219	209,746.04	-79,469.30	0.05
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7				7.000000	15 Feb 2026		
	1,150,000.000	Local	98.867849	1,136,980.26	88.000000	1,012,000.00	-124,980.26	0.23
		Base	98.867849	1,136,980.26	88.000000	1,012,000.00	-124,980.26	0.23
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5				5.000000	15 Jun 2044		
	110,000.000	Local	98.775245	108,652.77	98.287048	108,115.75	-537.02	0.02
		Base	98.775245	108,652.77	98.287048	108,115.75	-537.02	0.02
09257WAB6	BLACKSTONE MORTGAGE TR SR UNSECURED 05/22 4.375				4.375000	05 May 2022		
	0.000	Local	0.000000	3,280.00	0.000000	0.00	-3,280.00	0.00
		Base	0.000000	3,280.00	0.000000	0.00	-3,280.00	0.00
09257WAC4	BLACKSTONE MORTGAGE TR SR UNSECURED 03/23 4.75				4.750000	15 Mar 2023		
	70,000.000	Local	98.977400	69,284.18	99.130000	69,391.00	106.82	0.02
		Base	98.977400	69,284.18	99.130000	69,391.00	106.82	0.02
09261BAH3	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 01/52 3.2				3.200000	30 Jan 2052		
	770,000.000	Local	99.713743	767,795.82	73.311774	564,500.66	-203,295.16	0.13
		Base	99.713743	767,795.82	73.311774	564,500.66	-203,295.16	0.13
09659T2C4	BNP PARIBAS SUBORDINATED 144A 01/41 2.824				2.824000	26 Jan 2041		
	2,200,000.000	Local	94.061839	2,069,360.46	68.897790	1,515,751.38	-553,609.08	0.34
		Base	94.061839	2,069,360.46	68.897790	1,515,751.38	-553,609.08	0.34
09659W2P8	BNP PARIBAS SR UNSECURED 144A 04/32 VAR				2.871000	19 Apr 2032		
	500,000.000	Local	100.000000	500,000.00	83.263187	416,315.94	-83,684.06	0.09

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		Base	100.000000	500,000.00	83.263187	416,315.94	-83,684.06	0.09
097023AU9	BOEING CO SR UNSECURED 02/33 6.125				6.125000	15 Feb 2033		
	70,000.000	Local	102.732686	71,912.88	101.041193	70,728.84	-1,184.04	0.02
		Base	102.732686	71,912.88	101.041193	70,728.84	-1,184.04	0.02
097023AX3	BOEING CO SR UNSECURED 03/39 6.875				6.875000	15 Mar 2039		
	200,000.000	Local	140.297355	280,594.71	104.694354	209,388.71	-71,206.00	0.05
		Base	140.297355	280,594.71	104.694354	209,388.71	-71,206.00	0.05
097023BA2	BOEING CO SR UNSECURED 02/40 5.875				5.875000	15 Feb 2040		
	50,000.000	Local	119.550940	59,775.47	93.672499	46,836.25	-12,939.22	0.01
		Base	119.550940	59,775.47	93.672499	46,836.25	-12,939.22	0.01
097023CK9	BOEING CO SR UNSECURED 05/49 3.9				3.900000	01 May 2049		
	690,000.000	Local	98.461052	679,381.26	71.320148	492,109.02	-187,272.24	0.11
		Base	98.461052	679,381.26	71.320148	492,109.02	-187,272.24	0.11
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75				3.750000	01 Feb 2050		
	900,000.000	Local	99.494260	895,448.34	70.177687	631,599.18	-263,849.16	0.14
		Base	99.494260	895,448.34	70.177687	631,599.18	-263,849.16	0.14
097023CR4	BOEING CO SR UNSECURED 08/59 3.95				3.950000	01 Aug 2059		
	1,390,000.000	Local	101.344443	1,408,687.76	67.754820	941,792.00	-466,895.76	0.21
		Base	101.344443	1,408,687.76	67.754820	941,792.00	-466,895.76	0.21
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040		
	320,000.000	Local	100.000000	320,000.00	93.656252	299,700.01	-20,299.99	0.07
		Base	100.000000	320,000.00	93.656252	299,700.01	-20,299.99	0.07
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050		
	2,000,000.000	Local	108.640771	2,172,815.42	92.536980	1,850,739.60	-322,075.82	0.42
		Base	108.640771	2,172,815.42	92.536980	1,850,739.60	-322,075.82	0.41
097023CX1	BOEING CO SR UNSECURED 05/60 5.93				5.930000	01 May 2060		
	550,000.000	Local	117.472425	646,098.34	91.576910	503,673.01	-142,425.33	0.11
		Base	117.472425	646,098.34	91.576910	503,673.01	-142,425.33	0.11
097023DG7	BOEING CO SR UNSECURED 02/26 2.196				2.196000	04 Feb 2026		
	390,000.000	Local	100.000000	390,000.00	90.072491	351,282.71	-38,717.29	0.08

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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		Base	100.000000	390,000.00	90.072491	351,282.71	-38,717.29	0.08
10373QBG4	BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3				3.000000	24 Feb 2050		
	2,260,000.000	Local	96.460381	2,180,004.62	73.106265	1,652,201.59	-527,803.03	0.37
		Base	96.460381	2,180,004.62	73.106265	1,652,201.59	-527,803.03	0.37
110122CP1	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/29 3.4				3.400000	26 Jul 2029		
	62,000.000	Local	99.397903	61,626.70	96.738509	59,977.88	-1,648.82	0.01
		Base	99.397903	61,626.70	96.738509	59,977.88	-1,648.82	0.01
110122CR7	BRISTOL MYERS SQUIBB CO SR UNSECURED 10/49 4.25				4.250000	26 Oct 2049		
	250,000.000	Local	111.548356	278,870.89	94.521218	236,303.05	-42,567.84	0.05
		Base	111.548356	278,870.89	94.521218	236,303.05	-42,567.84	0.05
110122DK1	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/47 4.35				4.350000	15 Nov 2047		
	70,000.000	Local	116.778057	81,744.64	95.884092	67,118.86	-14,625.78	0.02
		Base	116.778057	81,744.64	95.884092	67,118.86	-14,625.78	0.01
110122DS4	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/50 2.55				2.550000	13 Nov 2050		
	250,000.000	Local	90.431912	226,079.78	71.282635	178,206.59	-47,873.19	0.04
		Base	90.431912	226,079.78	71.282635	178,206.59	-47,873.19	0.04
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625				9.625000	15 Dec 2030		
	260,000.000	Local	133.127077	346,130.40	124.707917	324,240.58	-21,889.82	0.07
		Base	133.127077	346,130.40	124.707917	324,240.58	-21,889.82	0.07
11135FAS0	BROADCOM INC COMPANY GUAR 11/32 4.3				4.300000	15 Nov 2032		
	460,000.000	Local	99.891146	459,499.27	91.084068	418,986.71	-40,512.56	0.09
		Base	99.891146	459,499.27	91.084068	418,986.71	-40,512.56	0.09
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95				4.950000	15 Sep 2041		
	280,000.000	Local	102.960679	288,289.90	100.930673	282,605.88	-5,684.02	0.06
		Base	102.960679	288,289.90	100.930673	282,605.88	-5,684.02	0.06
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55				4.550000	01 Sep 2044		
	30,000.000	Local	99.547833	29,864.35	96.612491	28,983.75	-880.60	0.01
		Base	99.547833	29,864.35	96.612491	28,983.75	-880.60	0.01
12201PAN6	BURLINGTON RESOURCES LLC COMPANY GUAR 12/31 7.4				7.400000	01 Dec 2031		
	40,000.000	Local	128.694600	51,477.84	120.496778	48,198.71	-3,279.13	0.01

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		Base	128.694600	51,477.84	120.496778	48,198.71	-3,279.13	0.01
1248EPCN1	CCO HLDGS LLC/CAP CORP SR UNSECURED 05/32 4.5				4.500000	01 May 2032		
	1,430,000.000	Local	100.589665	1,438,432.21	80.750000	1,154,725.00	-283,707.21	0.26
		Base	100.589665	1,438,432.21	80.750000	1,154,725.00	-283,707.21	0.26
12543DBJ8	CHS/COMMUNITY HEALTH SYS SECURED 144A 04/29 6.875				6.875000	15 Apr 2029		
	360,000.000	Local	100.163714	360,589.37	64.500000	232,200.00	-128,389.37	0.05
		Base	100.163714	360,589.37	64.500000	232,200.00	-128,389.37	0.05
125491AN0	CI FINANCIAL CORP SR UNSECURED 12/30 3.2				3.200000	17 Dec 2030		
	860,000.000	Local	100.555693	864,778.96	78.391490	674,166.81	-190,612.15	0.15
		Base	100.555693	864,778.96	78.391490	674,166.81	-190,612.15	0.15
125491AP5	CI FINANCIAL CORP SR UNSECURED 06/51 4.1				4.100000	15 Jun 2051		
	650,000.000	Local	101.766068	661,479.44	65.161607	423,550.45	-237,928.99	0.10
		Base	101.766068	661,479.44	65.161607	423,550.45	-237,928.99	0.09
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8				4.800000	15 Aug 2038		
	1,390,000.000	Local	108.013531	1,501,388.08	97.714000	1,358,224.60	-143,163.48	0.30
		Base	108.013531	1,501,388.08	97.714000	1,358,224.60	-143,163.48	0.30
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9				4.900000	15 Dec 2048		
	800,000.000	Local	110.652538	885,220.30	96.563273	772,506.18	-112,714.12	0.17
		Base	110.652538	885,220.30	96.563273	772,506.18	-112,714.12	0.17
125523BK5	CIGNA CORP COMPANY GUAR 10/47 3.875				3.875000	15 Oct 2047		
	100,000.000	Local	95.947680	95,947.68	82.967095	82,967.10	-12,980.58	0.02
		Base	95.947680	95,947.68	82.967095	82,967.10	-12,980.58	0.02
125523CJ7	CIGNA CORP SR UNSECURED 03/40 3.2				3.200000	15 Mar 2040		
	1,220,000.000	Local	101.858972	1,242,679.46	79.294259	967,389.96	-275,289.50	0.22
		Base	101.858972	1,242,679.46	79.294259	967,389.96	-275,289.50	0.22
125523CK4	CIGNA CORP SR UNSECURED 03/50 3.4				3.400000	15 Mar 2050		
	1,020,000.000	Local	100.260951	1,022,661.70	76.841626	783,784.59	-238,877.11	0.18
		Base	100.260951	1,022,661.70	76.841626	783,784.59	-238,877.11	0.17
12661PAD1	CSL FINANCE PLC COMPANY GUAR 144A 04/42 4.625				4.625000	27 Apr 2042		
	300,000.000	Local	99.987070	299,961.21	96.267505	288,802.52	-11,158.69	0.06

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		Base	99.987070	299,961.21	96.267505	288,802.52	-11,158.69	0.06
12661PAE9	CSL FINANCE PLC COMPANY GUAR 144A 04/52 4.75				4.750000	27 Apr 2052		
	360,000.000	Local	99.714778	358,973.20	96.177647	346,239.53	-12,733.67	0.08
		Base	99.714778	358,973.20	96.177647	346,239.53	-12,733.67	0.08
12661PAF6	CSL FINANCE PLC COMPANY GUAR 144A 04/62 4.95				4.950000	27 Apr 2062		
	330,000.000	Local	99.689448	328,975.18	96.542077	318,588.85	-10,386.33	0.07
		Base	99.689448	328,975.18	96.542077	318,588.85	-10,386.33	0.07
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3				5.300000	05 Dec 2043		
	210,000.000	Local	103.603448	217,567.24	100.333777	210,700.93	-6,866.31	0.05
		Base	103.603448	217,567.24	100.333777	210,700.93	-6,866.31	0.05
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045		
	340,000.000	Local	107.546150	365,656.91	96.801760	329,125.98	-36,530.93	0.07
		Base	107.546150	365,656.91	96.801760	329,125.98	-36,530.93	0.07
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78				4.780000	25 Mar 2038		
	3,310,000.000	Local	112.637896	3,728,314.37	94.956529	3,143,061.11	-585,253.26	0.71
		Base	112.637896	3,728,314.37	94.956529	3,143,061.11	-585,253.26	0.70
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05				5.050000	25 Mar 2048		
	2,100,000.000	Local	113.019883	2,373,417.54	96.329324	2,022,915.80	-350,501.74	0.45
		Base	113.019883	2,373,417.54	96.329324	2,022,915.80	-350,501.74	0.45
127097AE3	COTERRA ENERGY INC SR UNSECURED 144A 05/27 3.9				3.900000	15 May 2027		
	80,000.000	Local	100.108113	80,086.49	96.016750	76,813.40	-3,273.09	0.02
		Base	100.108113	80,086.49	96.016750	76,813.40	-3,273.09	0.02
127097AH6	COTERRA ENERGY INC SR UNSECURED 144A 03/29 4.375				4.375000	15 Mar 2029		
	120,000.000	Local	104.757092	125,708.51	98.283900	117,940.68	-7,767.83	0.03
		Base	104.757092	125,708.51	98.283900	117,940.68	-7,767.83	0.03
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7				4.700000	01 Nov 2111		
	150,000.000	Local	99.089067	148,633.60	96.972677	145,459.02	-3,174.58	0.03
		Base	99.089067	148,633.60	96.972677	145,459.02	-3,174.58	0.03
13034VAD6	CALIFORNIA INSTITUTE OF SR UNSECURED 09/19 3.65				3.650000	01 Sep 2119		
	490,000.000	Local	99.747690	488,763.68	76.163622	373,201.75	-115,561.93	0.08

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		Base	99.747690	488,763.68	76.163622	373,201.75	-115,561.93	0.08
13063A5E0	CALIFORNIA ST CAS 04/34 FIXED 7.5				7.500000	01 Apr 2034		
	390,000.000	Local	138.235628	539,118.95	128.349210	500,561.92	-38,557.03	0.11
		Base	138.235628	539,118.95	128.349210	500,561.92	-38,557.03	0.11
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55				7.550000	01 Apr 2039		
	1,045,000.000	Local	143.855078	1,503,285.56	135.648800	1,417,529.96	-85,755.60	0.32
		Base	143.855078	1,503,285.56	135.648800	1,417,529.96	-85,755.60	0.32
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3				7.300000	01 Oct 2039		
	220,000.000	Local	107.735123	237,017.27	129.360670	284,593.47	47,576.20	0.06
Original Face:	220,000.000	Base	107.735123	237,017.27	129.360670	284,593.47	47,576.20	0.06
13063BBU5	CALIFORNIA ST CAS 11/39 FIXED 7.35				7.350000	01 Nov 2039		
	280,000.000	Local	152.450679	426,861.90	130.263800	364,738.64	-62,123.26	0.08
Original Face:	280,000.000	Base	152.450679	426,861.90	130.263800	364,738.64	-62,123.26	0.08
13063BFR8	CALIFORNIA ST CAS 03/40 FIXED 7.625				7.625000	01 Mar 2040		
	170,000.000	Local	161.535576	274,610.48	135.167160	229,784.17	-44,826.31	0.05
Original Face:	170,000.000	Base	161.535576	274,610.48	135.167160	229,784.17	-44,826.31	0.05
133434AD2	CAMERON LNG LLC SR SECURED 144A 01/39 3.701				3.701000	15 Jan 2039		
	200,000.000	Local	100.000000	200,000.00	84.707473	169,414.95	-30,585.05	0.04
		Base	100.000000	200,000.00	84.707473	169,414.95	-30,585.05	0.04
13645RBG8	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/41 3				3.000000	02 Dec 2041		
	480,000.000	Local	99.489125	477,547.80	78.769624	378,094.20	-99,453.60	0.08
		Base	99.489125	477,547.80	78.769624	378,094.20	-99,453.60	0.08
13645RBH6	CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/51 3.1				3.100000	02 Dec 2051		
	580,000.000	Local	99.292443	575,896.17	74.358169	431,277.38	-144,618.79	0.10
		Base	99.292443	575,896.17	74.358169	431,277.38	-144,618.79	0.10
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625				5.625000	30 Mar 2043		
	210,000.000	Local	110.431681	231,906.53	95.500720	200,551.51	-31,355.02	0.05
		Base	110.431681	231,906.53	95.500720	200,551.51	-31,355.02	0.04
14314CAA3	CARLYLE FINANCE LLC COMPANY GUAR 144A 09/48 5.65				5.650000	15 Sep 2048		
	60,000.000	Local	99.918717	59,951.23	97.220823	58,332.49	-1,618.74	0.01

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		Base	99.918717	59,951.23	97.220823	58,332.49	-1,618.74	0.01
144141DD7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/43 4.1				4.100000	15 Mar 2043		
	160,000.000	Local	106.566250	170,506.00	90.114026	144,182.44	-26,323.56	0.03
		Base	106.566250	170,506.00	90.114026	144,182.44	-26,323.56	0.03
14916RAD6	COMMONSPIRIT HEALTH SECURED 11/42 4.35				4.350000	01 Nov 2042		
	440,000.000	Local	97.132052	427,381.03	90.751678	399,307.38	-28,073.65	0.09
Original Face:	440,000.000	Base	97.132052	427,381.03	90.751678	399,307.38	-28,073.65	0.09
15135BAR2	CENTENE CORP SR UNSECURED 12/27 4.25				4.250000	15 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
15135BAT8	CENTENE CORP SR UNSECURED 12/29 4.625				4.625000	15 Dec 2029		
	520,000.000	Local	101.301642	526,768.54	92.770250	482,405.30	-44,363.24	0.11
		Base	101.301642	526,768.54	92.770250	482,405.30	-44,363.24	0.11
15135BAV3	CENTENE CORP SR UNSECURED 02/30 3.375				3.375000	15 Feb 2030		
	850,000.000	Local	101.648549	864,012.67	84.767858	720,526.79	-143,485.88	0.16
		Base	101.648549	864,012.67	84.767858	720,526.79	-143,485.88	0.16
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5				4.500000	01 Apr 2044		
	240,000.000	Local	103.504483	248,410.76	96.962712	232,710.51	-15,700.25	0.05
		Base	103.504483	248,410.76	96.962712	232,710.51	-15,700.25	0.05
15189XAT5	CENTERPOINT ENER HOUSTON GENL REF MOR 02/49 4.25				4.250000	01 Feb 2049		
	250,000.000	Local	100.015172	250,037.93	94.894909	237,237.27	-12,800.66	0.05
		Base	100.015172	250,037.93	94.894909	237,237.27	-12,800.66	0.05
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375				5.375000	01 May 2047		
	1,000,000.000	Local	103.513332	1,035,133.32	85.594230	855,942.30	-179,191.02	0.19
		Base	103.513332	1,035,133.32	85.594230	855,942.30	-179,191.02	0.19
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.750000	01 Apr 2048		
	3,100,000.000	Local	115.450144	3,578,954.45	89.919984	2,787,519.50	-791,434.95	0.63
		Base	115.450144	3,578,954.45	89.919984	2,787,519.50	-791,434.95	0.62
161175BY9	CHARTER COMM OPT LLC/CAP SR SECURED 04/61 3.85				3.850000	01 Apr 2061		
	260,000.000	Local	90.709546	235,844.82	66.198689	172,116.59	-63,728.23	0.04

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		Base	90.709546	235,844.82	66.198689	172,116.59	-63,728.23	0.04
161175BZ6	CHARTER COMM OPT LLC/CAP SR SECURED 06/41 3.5				3.500000	01 Jun 2041		
	3,220,000.000	Local	97.842413	3,150,525.71	70.545083	2,271,551.67	-878,974.04	0.51
		Base	97.842413	3,150,525.71	70.545083	2,271,551.67	-878,974.04	0.51
161175CE2	CHARTER COMM OPT LLC/CAP SR SECURED 03/42 3.5				3.500000	01 Mar 2042		
	280,000.000	Local	99.271268	277,959.55	69.726404	195,233.93	-82,725.62	0.04
		Base	99.271268	277,959.55	69.726404	195,233.93	-82,725.62	0.04
161175CG7	CHARTER COMM OPT LLC/CAP SR SECURED 06/62 3.95				3.950000	30 Jun 2062		
	210,000.000	Local	99.191890	208,302.97	67.244642	141,213.75	-67,089.22	0.03
		Base	99.191890	208,302.97	67.244642	141,213.75	-67,089.22	0.03
161175CK8	CHARTER COMM OPT LLC/CAP SR SECURED 04/53 5.25				5.250000	01 Apr 2053		
	270,000.000	Local	99.160885	267,734.39	85.406413	230,597.32	-37,137.07	0.05
		Base	99.160885	267,734.39	85.406413	230,597.32	-37,137.07	0.05
161175CL6	CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5				5.500000	01 Apr 2063		
	1,420,000.000	Local	99.306097	1,410,146.58	85.452513	1,213,425.68	-196,720.90	0.27
		Base	99.306097	1,410,146.58	85.452513	1,213,425.68	-196,720.90	0.27
166756AH9	CHEVRON USA INC COMPANY GUAR 08/50 2.343				2.343000	12 Aug 2050		
	600,000.000	Local	88.589727	531,538.36	69.607135	417,642.81	-113,895.55	0.09
		Base	88.589727	531,538.36	69.607135	417,642.81	-113,895.55	0.09
167725AC4	CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.899				6.899000	01 Dec 2040		
	145,000.000	Local	136.705124	198,222.43	119.918150	173,881.32	-24,341.11	0.04
Original Face:	145,000.000	Base	136.705124	198,222.43	119.918150	173,881.32	-24,341.11	0.04
168863DS4	REPUBLIC OF CHILE SR UNSECURED 05/41 3.1				3.100000	07 May 2041		
	1,900,000.000	Local	99.445831	1,889,470.78	76.085034	1,445,615.65	-443,855.13	0.32
		Base	99.445831	1,889,470.78	76.085034	1,445,615.65	-443,855.13	0.32
171239AJ5	CHUBB INA HOLDINGS INC COMPANY GUAR 12/61 3.05				3.050000	15 Dec 2061		
	670,000.000	Local	99.451393	666,324.33	71.990064	482,333.43	-183,990.90	0.11
		Base	99.451393	666,324.33	71.990064	482,333.43	-183,990.90	0.11
171798AE1	CIMAREX ENERGY CO SR UNSECURED 03/29 4.375				4.375000	15 Mar 2029		
	520,000.000	Local	107.008162	556,442.44	88.719185	461,339.76	-95,102.68	0.10

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		Base	107.008162	556,442.44	88.719185	461,339.76	-95,102.68	0.10
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625				6.625000	15 Jun 2032		
	670,000.000	Local	120.403122	806,700.92	109.253535	731,998.68	-74,702.24	0.16
		Base	120.403122	806,700.92	109.253535	731,998.68	-74,702.24	0.16
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125				6.125000	25 Aug 2036		
	212,000.000	Local	94.150241	199,598.51	106.161278	225,061.91	25,463.40	0.05
		Base	94.150241	199,598.51	106.161278	225,061.91	25,463.40	0.05
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039		
	2,140,000.000	Local	155.769468	3,333,466.61	130.590941	2,794,646.14	-538,820.47	0.63
		Base	155.769468	3,333,466.61	130.590941	2,794,646.14	-538,820.47	0.62
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65				4.650000	23 Jul 2048		
	1,690,000.000	Local	123.057905	2,079,678.60	93.652766	1,582,731.75	-496,946.85	0.36
		Base	123.057905	2,079,678.60	93.652766	1,582,731.75	-496,946.85	0.35
172967NB3	CITIGROUP INC JR SUBORDINA 12/99 VAR				4.150000	31 Dec 2099		
	830,000.000	Local	100.000000	830,000.00	80.250000	666,075.00	-163,925.00	0.15
		Base	100.000000	830,000.00	80.250000	666,075.00	-163,925.00	0.15
172967NE7	CITIGROUP INC SR UNSECURED 11/32 VAR				2.520000	03 Nov 2032		
	660,000.000	Local	100.000000	660,000.00	81.377056	537,088.57	-122,911.43	0.12
		Base	100.000000	660,000.00	81.377056	537,088.57	-122,911.43	0.12
172967NF4	CITIGROUP INC SR UNSECURED 11/42 VAR				2.904000	03 Nov 2042		
	570,000.000	Local	100.000000	570,000.00	72.715383	414,477.68	-155,522.32	0.09
		Base	100.000000	570,000.00	72.715383	414,477.68	-155,522.32	0.09
172967NN7	CITIGROUP INC SR UNSECURED 03/33 VAR				3.785000	17 Mar 2033		
	1,450,000.000	Local	100.000000	1,450,000.00	90.350270	1,310,078.92	-139,921.08	0.29
		Base	100.000000	1,450,000.00	90.350270	1,310,078.92	-139,921.08	0.29
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625				7.625000	01 Dec 2036		
	450,000.000	Local	116.055316	522,248.92	117.753431	529,890.44	7,641.52	0.12
		Base	116.055316	522,248.92	117.753431	529,890.44	7,641.52	0.12
17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623				5.623000	15 Nov 2043		
	390,000.000	Local	114.216585	445,444.68	109.268149	426,145.78	-19,298.90	0.10

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		Base	114.216585	445,444.68	109.268149	426,145.78	-19,298.90	0.10
18013RAB3	CLAREMONT MCKENNA UNSECURED 01/22 3.775				3.775000	01 Jan 2122		
	90,000.000	Local	84.008389	75,607.55	72.293716	65,064.34	-10,543.21	0.01
		Base	84.008389	75,607.55	72.293716	65,064.34	-10,543.21	0.01
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858				4.858000	01 Jan 2114		
	30,000.000	Local	100.000000	30,000.00	97.779006	29,333.70	-666.30	0.01
		Base	100.000000	30,000.00	97.779006	29,333.70	-666.30	0.01
191216CW8	COCA COLA CO/THE SR UNSECURED 06/40 2.5				2.500000	01 Jun 2040		
	80,000.000	Local	101.157950	80,926.36	78.616737	62,893.39	-18,032.97	0.01
		Base	101.157950	80,926.36	78.616737	62,893.39	-18,032.97	0.01
191216CX6	COCA COLA CO/THE SR UNSECURED 06/50 2.6				2.600000	01 Jun 2050		
	90,000.000	Local	98.298467	88,468.62	75.030301	67,527.27	-20,941.35	0.02
		Base	98.298467	88,468.62	75.030301	67,527.27	-20,941.35	0.02
191216DC1	COCA COLA CO/THE SR UNSECURED 03/51 2.5				2.500000	15 Mar 2051		
	600,000.000	Local	91.493572	548,961.43	72.983361	437,900.17	-111,061.26	0.10
		Base	91.493572	548,961.43	72.983361	437,900.17	-111,061.26	0.10
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125				6.125000	18 Jan 2041		
	1,010,000.000	Local	117.228850	1,184,011.38	78.289253	790,721.46	-393,289.92	0.18
		Base	117.228850	1,184,011.38	78.289253	790,721.46	-393,289.92	0.18
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05				7.050000	15 Mar 2033		
	110,000.000	Local	125.563655	138,120.02	120.256031	132,281.63	-5,838.39	0.03
		Base	125.563655	138,120.02	120.256031	132,281.63	-5,838.39	0.03
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969				3.969000	01 Nov 2047		
	300,000.000	Local	87.917477	263,752.43	87.014572	261,043.72	-2,708.71	0.06
		Base	87.917477	263,752.43	87.014572	261,043.72	-2,708.71	0.06
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999				3.999000	01 Nov 2049		
	1,903,000.000	Local	112.349059	2,138,002.60	87.769684	1,670,257.09	-467,745.51	0.37
		Base	112.349059	2,138,002.60	87.769684	1,670,257.09	-467,745.51	0.37
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049				4.049000	01 Nov 2052		
	907,000.000	Local	110.333284	1,000,722.89	87.901094	797,262.92	-203,459.97	0.18

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		Base	110.333284	1,000,722.89	87.901094	797,262.92	-203,459.97	0.18
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25				4.250000	15 Oct 2030		
	150,000.000	Local	100.524773	150,787.16	98.834636	148,251.95	-2,535.21	0.03
		Base	100.524773	150,787.16	98.834636	148,251.95	-2,535.21	0.03
20030NDG3	COMCAST CORP COMPANY GUAR 04/30 3.4				3.400000	01 Apr 2030		
	70,000.000	Local	99.857900	69,900.53	94.109077	65,876.35	-4,024.18	0.01
		Base	99.857900	69,900.53	94.109077	65,876.35	-4,024.18	0.01
20030NDH1	COMCAST CORP COMPANY GUAR 04/40 3.75				3.750000	01 Apr 2040		
	200,000.000	Local	99.499085	198,998.17	88.056291	176,112.58	-22,885.59	0.04
		Base	99.499085	198,998.17	88.056291	176,112.58	-22,885.59	0.04
20030NDS7	COMCAST CORP COMPANY GUAR 11/51 2.887				2.887000	01 Nov 2051		
	3,328,000.000	Local	99.500148	3,311,364.94	72.011906	2,396,556.23	-914,808.71	0.54
		Base	99.500148	3,311,364.94	72.011906	2,396,556.23	-914,808.71	0.53
20030NDU2	COMCAST CORP COMPANY GUAR 11/56 2.937				2.937000	01 Nov 2056		
	546,000.000	Local	99.876529	545,325.85	69.811462	381,170.58	-164,155.27	0.09
		Base	99.876529	545,325.85	69.811462	381,170.58	-164,155.27	0.09
20030NDW8	COMCAST CORP COMPANY GUAR 11/63 2.987				2.987000	01 Nov 2063		
	1,667,000.000	Local	99.606440	1,660,439.36	68.557039	1,142,845.84	-517,593.52	0.26
		Base	99.606440	1,660,439.36	68.557039	1,142,845.84	-517,593.52	0.25
200447AH3	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 02/31 3.348				3.348000	09 Feb 2031		
	200,000.000	Local	99.931790	199,863.58	76.176000	152,352.00	-47,511.58	0.03
		Base	99.931790	199,863.58	76.176000	152,352.00	-47,511.58	0.03
200447AJ9	COMISION FEDERAL DE ELEC COMPANY GUAR 144A 02/51 4.677				4.677000	09 Feb 2051		
	1,530,000.000	Local	96.439069	1,475,517.75	66.825000	1,022,422.50	-453,095.25	0.23
		Base	96.439069	1,475,517.75	66.825000	1,022,422.50	-453,095.25	0.23
20268JAF0	COMMONSPIRIT HEALTH SR SECURED 10/30 2.782				2.782000	01 Oct 2030		
	110,000.000	Local	100.000000	110,000.00	86.640567	95,304.62	-14,695.38	0.02
		Base	100.000000	110,000.00	86.640567	95,304.62	-14,695.38	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	80.785211	266,591.20	-63,408.80	0.06

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		Base	100.000000	330,000.00	80.785211	266,591.20	-63,408.80	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	81.818758	343,638.78	-76,361.22	0.08
		Base	100.000000	420,000.00	81.818758	343,638.78	-76,361.22	0.08
202712BN4	COMMONWEALTH BANK AUST SUBORDINATED 144A 03/31 2.688				2.688000	11 Mar 2031		
	400,000.000	Local	100.000000	400,000.00	81.589531	326,358.12	-73,641.88	0.07
		Base	100.000000	400,000.00	81.589531	326,358.12	-73,641.88	0.07
202712BQ7	COMMONWEALTH BANK AUST SUBORDINATED 144A 03/41 3.305				3.305000	11 Mar 2041		
	920,000.000	Local	98.576005	906,899.25	76.113282	700,242.19	-206,657.06	0.16
		Base	98.576005	906,899.25	76.113282	700,242.19	-206,657.06	0.16
202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4				4.000000	01 Mar 2048		
	340,000.000	Local	101.616726	345,496.87	90.466049	307,584.57	-37,912.30	0.07
		Base	101.616726	345,496.87	90.466049	307,584.57	-37,912.30	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	93.151111	37,260.44	-2,739.56	0.01
		Base	100.000000	40,000.00	93.151111	37,260.44	-2,739.56	0.01
210518DJ2	CONSUMERS ENERGY CO 1ST MORTGAGE 05/60 2.5				2.500000	01 May 2060		
	270,000.000	Local	97.964193	264,503.32	65.303312	176,318.94	-88,184.38	0.04
		Base	97.964193	264,503.32	65.303312	176,318.94	-88,184.38	0.04
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9				4.900000	01 Jun 2044		
	420,000.000	Local	113.442488	476,458.45	78.729000	330,661.80	-145,796.65	0.07
		Base	113.442488	476,458.45	78.729000	330,661.80	-145,796.65	0.07
212015AV3	CONTINENTAL RESOURCES COMPANY GUAR 144A 04/32 2.875				2.875000	01 Apr 2032		
	710,000.000	Local	99.925962	709,474.33	78.092000	554,453.20	-155,021.13	0.12
		Base	99.925962	709,474.33	78.092000	554,453.20	-155,021.13	0.12
21684AAD8	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/45 5.25				5.250000	04 Aug 2045		
	480,000.000	Local	111.061575	533,095.56	98.684953	473,687.77	-59,407.79	0.11
		Base	111.061575	533,095.56	98.684953	473,687.77	-59,407.79	0.11
219350BP9	CORNING INC SR UNSECURED 11/49 3.9				3.900000	15 Nov 2049		
	30,000.000	Local	99.733600	29,920.08	80.638624	24,191.59	-5,728.49	0.01

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		Base	99.733600	29,920.08	80.638624	24,191.59	-5,728.49	0.01
22160KAQ8	COSTCO WHOLESALE CORP SR UNSECURED 04/32 1.75				1.750000	20 Apr 2032		
	300,000.000	Local	99.829367	299,488.10	82.522488	247,567.46	-51,920.64	0.06
		Base	99.829367	299,488.10	82.522488	247,567.46	-51,920.64	0.06
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR				8.125000	29 Dec 2049		
	290,000.000	Local	106.488921	308,817.87	102.430000	297,047.00	-11,770.87	0.07
		Base	106.488921	308,817.87	102.430000	297,047.00	-11,770.87	0.07
225401AK4	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR				7.250000	31 Dec 2099		
	540,000.000	Local	98.000165	529,200.89	86.884913	469,178.53	-60,022.36	0.11
		Base	98.000165	529,200.89	86.884913	469,178.53	-60,022.36	0.10
225401AL2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR				6.375000	31 Dec 2099		
	1,120,000.000	Local	102.200479	1,144,645.36	82.624803	925,397.79	-219,247.57	0.21
		Base	102.200479	1,144,645.36	82.624803	925,397.79	-219,247.57	0.21
225401AR9	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR				5.250000	31 Dec 2099		
	700,000.000	Local	97.821870	684,753.09	77.248499	540,739.49	-144,013.60	0.12
		Base	97.821870	684,753.09	77.248499	540,739.49	-144,013.60	0.12
225401AU2	CREDIT SUISSE GROUP AG SR UNSECURED 144A 05/32 VAR				3.091000	14 May 2032		
	1,700,000.000	Local	100.432901	1,707,359.31	79.787481	1,356,387.18	-350,972.13	0.30
		Base	100.432901	1,707,359.31	79.787481	1,356,387.18	-350,972.13	0.30
225401AX6	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR				9.750000	31 Dec 2099		
	2,880,000.000	Local	100.173611	2,885,000.00	102.125000	2,941,200.00	56,200.00	0.66
		Base	100.173611	2,885,000.00	102.125000	2,941,200.00	56,200.00	0.66
22541LAE3	CREDIT SUISSE USA INC COMPANY GUAR 07/32 7.125				7.125000	15 Jul 2032		
	120,000.000	Local	119.853783	143,824.54	112.340090	134,808.11	-9,016.43	0.03
		Base	119.853783	143,824.54	112.340090	134,808.11	-9,016.43	0.03
23291KAJ4	DH EUROPE FINANCE II COMPANY GUAR 11/39 3.25				3.250000	15 Nov 2039		
	50,000.000	Local	99.827760	49,913.88	83.349317	41,674.66	-8,239.22	0.01
		Base	99.827760	49,913.88	83.349317	41,674.66	-8,239.22	0.01
23291KAK1	DH EUROPE FINANCE II COMPANY GUAR 11/49 3.4				3.400000	15 Nov 2049		
	10,000.000	Local	99.768900	9,976.89	80.895317	8,089.53	-1,887.36	0.00

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		Base	99.768900	9,976.89	80.895317	8,089.53	-1,887.36	0.00
23311PAA8	DCP MIDSTREAM LP JR SUBORDINA 12/99 VAR				7.375000	31 Dec 2099		
	270,000.000	Local	95.585089	258,079.74	87.548754	236,381.64	-21,698.10	0.05
		Base	95.585089	258,079.74	87.548754	236,381.64	-21,698.10	0.05
23311VAK3	DCP MIDSTREAM OPERATING COMPANY GUAR 02/32 3.25				3.250000	15 Feb 2032		
	350,000.000	Local	100.000000	350,000.00	78.438000	274,533.00	-75,467.00	0.06
		Base	100.000000	350,000.00	78.438000	274,533.00	-75,467.00	0.06
23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75				3.750000	15 Aug 2047		
	230,000.000	Local	99.951170	229,887.69	87.715381	201,745.38	-28,142.31	0.05
		Base	99.951170	229,887.69	87.715381	201,745.38	-28,142.31	0.05
23338VAP1	DTE ELECTRIC CO GENL REF MOR 04/51 3.25				3.250000	01 Apr 2051		
	280,000.000	Local	99.186036	277,720.90	81.031399	226,887.92	-50,832.98	0.05
		Base	99.186036	277,720.90	81.031399	226,887.92	-50,832.98	0.05
23503CAN7	DALLAS FORT WORTH TX INTERNATI DALAPT 11/51 FIXED 4.507				4.507000	01 Nov 2051		
	200,000.000	Local	100.000000	200,000.00	97.196330	194,392.66	-5,607.34	0.04
		Base	100.000000	200,000.00	97.196330	194,392.66	-5,607.34	0.04
235851AW2	DANAHER CORP SR UNSECURED 12/51 2.8				2.800000	10 Dec 2051		
	510,000.000	Local	99.403210	506,956.37	73.083391	372,725.29	-134,231.08	0.08
		Base	99.403210	506,956.37	73.083391	372,725.29	-134,231.08	0.08
24703TAJ5	DELL INT LLC / EMC CORP SR UNSECURED 07/36 8.1				8.100000	15 Jul 2036		
	276,000.000	Local	151.038909	416,867.39	117.081632	323,145.30	-93,722.09	0.07
		Base	151.038909	416,867.39	117.081632	323,145.30	-93,722.09	0.07
247361ZT8	DELTA AIR LINES INC SR UNSECURED 10/29 3.75				3.750000	28 Oct 2029		
	340,000.000	Local	99.777394	339,243.14	79.128280	269,036.15	-70,206.99	0.06
		Base	99.777394	339,243.14	79.128280	269,036.15	-70,206.99	0.06
247361ZZ4	DELTA AIR LINES INC SR UNSECURED 01/26 7.375				7.375000	15 Jan 2026		
	200,000.000	Local	99.990270	199,980.54	99.725000	199,450.00	-530.54	0.04
		Base	99.990270	199,980.54	99.725000	199,450.00	-530.54	0.04
24736CBS2	SKYMILES IP LTD. 2020 SKYMILES TERM LOAN B					20 Oct 2027		
	460,000.000	Local	99.206859	456,351.55	98.791700	454,441.82	-1,909.73	0.10

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		Base	99.206859	456,351.55	98.791700	454,441.82	-1,909.73	0.10
25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75				8.750000	15 Jun 2030		
	350,000.000	Local	134.327203	470,145.21	123.551258	432,429.40	-37,715.81	0.10
		Base	134.327203	470,145.21	123.551258	432,429.40	-37,715.81	0.10
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.600000	15 Jul 2041		
	740,000.000	Local	110.783700	819,799.38	99.763779	738,251.96	-81,547.42	0.17
		Base	110.783700	819,799.38	99.763779	738,251.96	-81,547.42	0.16
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.000000	15 Jun 2045		
	2,260,000.000	Local	112.415022	2,540,579.50	93.193018	2,106,162.21	-434,417.29	0.47
		Base	112.415022	2,540,579.50	93.193018	2,106,162.21	-434,417.29	0.47
25179MBD4	DEVON ENERGY CORPORATION SR UNSECURED 10/27 5.25				5.250000	15 Oct 2027		
	26,000.000	Local	103.544115	26,921.47	101.294106	26,336.47	-585.00	0.01
		Base	103.544115	26,921.47	101.294106	26,336.47	-585.00	0.01
25179MBF9	DEVON ENERGY CORPORATION SR UNSECURED 01/30 4.5				4.500000	15 Jan 2030		
	124,000.000	Local	106.922411	132,583.79	94.668203	117,388.57	-15,195.22	0.03
		Base	106.922411	132,583.79	94.668203	117,388.57	-15,195.22	0.03
25278XAQ2	DIAMONDBACK ENERGY INC COMPANY GUAR 03/51 4.4				4.400000	24 Mar 2051		
	830,000.000	Local	105.830902	878,396.49	85.708473	711,380.33	-167,016.16	0.16
		Base	105.830902	878,396.49	85.708473	711,380.33	-167,016.16	0.16
254687EB8	WALT DISNEY COMPANY/THE COMPANY GUAR 12/35 6.4				6.400000	15 Dec 2035		
	54,000.000	Local	124.376426	67,163.27	116.842398	63,094.89	-4,068.38	0.01
		Base	124.376426	67,163.27	116.842398	63,094.89	-4,068.38	0.01
254687EH5	WALT DISNEY COMPANY/THE COMPANY GUAR 11/37 6.65				6.650000	15 Nov 2037		
	110,000.000	Local	133.844655	147,229.12	119.552240	131,507.46	-15,721.66	0.03
		Base	133.844655	147,229.12	119.552240	131,507.46	-15,721.66	0.03
254687ET9	WALT DISNEY COMPANY/THE COMPANY GUAR 10/43 5.4				5.400000	01 Oct 2043		
	280,000.000	Local	117.874782	330,049.39	106.369594	297,834.86	-32,214.53	0.07
		Base	117.874782	330,049.39	106.369594	297,834.86	-32,214.53	0.07
25470XBF1	DISH DBS CORP SR SECURED 144A 12/28 5.75				5.750000	01 Dec 2028		
	520,000.000	Local	100.000000	520,000.00	74.041000	385,013.20	-134,986.80	0.09

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		Base	100.000000	520,000.00	74.041000	385,013.20	-134,986.80	0.09
25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95				5.950000	15 Jun 2035		
		100,000.000 Local	111.652860	111,652.86	106.682241	106,682.24	-4,970.62	0.02
		Base	111.652860	111,652.86	106.682241	106,682.24	-4,970.62	0.02
25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9				4.900000	01 Aug 2041		
		290,000.000 Local	108.937434	315,918.56	96.427941	279,641.03	-36,277.53	0.06
		Base	108.937434	315,918.56	96.427941	279,641.03	-36,277.53	0.06
25746UDG1	DOMINION ENERGY INC SR UNSECURED 04/30 3.375				3.375000	01 Apr 2030		
		190,000.000 Local	99.191379	188,463.62	91.675398	174,183.26	-14,280.36	0.04
		Base	99.191379	188,463.62	91.675398	174,183.26	-14,280.36	0.04
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2				4.200000	15 Mar 2042		
		150,000.000 Local	99.845860	149,768.79	89.099798	133,649.70	-16,119.09	0.03
		Base	99.845860	149,768.79	89.099798	133,649.70	-16,119.09	0.03
26439XAH6	DCP MIDSTREAM OPERATING COMPANY GUAR 144A 11/36 6.45				6.450000	03 Nov 2036		
		100,000.000 Local	104.523870	104,523.87	98.000000	98,000.00	-6,523.87	0.02
		Base	104.523870	104,523.87	98.000000	98,000.00	-6,523.87	0.02
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1				6.100000	01 Jun 2037		
		460,000.000 Local	122.193252	562,088.96	110.356126	507,638.18	-54,450.78	0.11
		Base	122.193252	562,088.96	110.356126	507,638.18	-54,450.78	0.11
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4				4.000000	30 Sep 2042		
		10,000.000 Local	99.338600	9,933.86	89.238973	8,923.90	-1,009.96	0.00
		Base	99.338600	9,933.86	89.238973	8,923.90	-1,009.96	0.00
26442EAG5	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/49 4.3				4.300000	01 Feb 2049		
		490,000.000 Local	107.505639	526,777.63	91.303755	447,388.40	-79,389.23	0.10
		Base	107.505639	526,777.63	91.303755	447,388.40	-79,389.23	0.10
26442RAB7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/44 4.375				4.375000	30 Mar 2044		
		190,000.000 Local	100.294211	190,559.00	93.023121	176,743.93	-13,815.07	0.04
		Base	100.294211	190,559.00	93.023121	176,743.93	-13,815.07	0.04
26443TAB2	DUKE ENERGY INDIANA LLC 1ST MORTGAGE 10/49 3.25				3.250000	01 Oct 2049		
		220,000.000 Local	97.888255	215,354.16	77.839818	171,247.60	-44,106.56	0.04

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		Base	97.888255	215,354.16	77.839818	171,247.60	-44,106.56	0.04
26875PAN1	EOG RESOURCES INC SR UNSECURED 04/35 3.9				3.900000	01 Apr 2035		
	140,000.000	Local	102.946321	144,124.85	92.579488	129,611.28	-14,513.57	0.03
		Base	102.946321	144,124.85	92.579488	129,611.28	-14,513.57	0.03
26875PAT8	EOG RESOURCES INC SR UNSECURED 04/50 4.95				4.950000	15 Apr 2050		
	1,180,000.000	Local	120.660696	1,423,796.21	103.900646	1,226,027.62	-197,768.59	0.28
		Base	120.660696	1,423,796.21	103.900646	1,226,027.62	-197,768.59	0.27
26884LAG4	EQT CORP SR UNSECURED 02/30 7				7.500000	01 Feb 2030		
	30,000.000	Local	126.668800	38,000.64	106.747000	32,024.10	-5,976.54	0.01
		Base	126.668800	38,000.64	106.747000	32,024.10	-5,976.54	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	93.705000	93,705.00	-6,295.00	0.02
		Base	100.000000	100,000.00	93.705000	93,705.00	-6,295.00	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	86.406000	77,765.40	-12,234.60	0.02
		Base	100.000000	90,000.00	86.406000	77,765.40	-12,234.60	0.02
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15				4.150000	02 Nov 2042		
	230,000.000	Local	100.481770	231,108.07	90.186659	207,429.32	-23,678.75	0.05
		Base	100.481770	231,108.07	90.186659	207,429.32	-23,678.75	0.05
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875000	28 May 2045		
	228,000.000	Local	102.922461	234,663.21	67.933500	154,888.38	-79,774.83	0.03
		Base	102.922461	234,663.21	67.933500	154,888.38	-79,774.83	0.03
279158AP4	ECOPETROL SA SR UNSECURED 11/31 4.625				4.625000	02 Nov 2031		
	80,000.000	Local	100.000000	80,000.00	75.749000	60,599.20	-19,400.80	0.01
		Base	100.000000	80,000.00	75.749000	60,599.20	-19,400.80	0.01
279158AQ2	ECOPETROL SA SR UNSECURED 11/51 5.875				5.875000	02 Nov 2051		
	860,000.000	Local	100.000000	860,000.00	65.184983	560,590.85	-299,409.15	0.13
		Base	100.000000	860,000.00	65.184983	560,590.85	-299,409.15	0.13
281020AS6	EDISON INTERNATIONAL JR SUBORDINA 12/99 VAR				5.375000	31 Dec 2099		
	340,000.000	Local	100.000000	340,000.00	81.250000	276,250.00	-63,750.00	0.06

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		Base	100.000000	340,000.00	81.250000	276,250.00	-63,750.00	0.06
281020AT4	EDISON INTERNATIONAL JR SUBORDINA 12/99 VAR				5.000000	31 Dec 2099		
		420,000.000 Local	100.063405	420,266.30	79.563028	334,164.72	-86,101.58	0.08
		Base	100.063405	420,266.30	79.563028	334,164.72	-86,101.58	0.07
28368EAD8	KINDER MORGAN INC COMPANY GUAR 08/31 7.8				7.800000	01 Aug 2031		
		60,000.000 Local	134.388317	80,632.99	116.456055	69,873.63	-10,759.36	0.02
		Base	134.388317	80,632.99	116.456055	69,873.63	-10,759.36	0.02
29273RAF6	ENERGY TRANSFER LP SR UNSECURED 10/36 6.625				6.625000	15 Oct 2036		
		120,000.000 Local	110.406200	132,487.44	100.710273	120,852.33	-11,635.11	0.03
		Base	110.406200	132,487.44	100.710273	120,852.33	-11,635.11	0.03
29273RAJ8	ENERGY TRANSFER LP SR UNSECURED 07/38 7.5				7.500000	01 Jul 2038		
		30,000.000 Local	111.564600	33,469.38	107.496610	32,248.98	-1,220.40	0.01
		Base	111.564600	33,469.38	107.496610	32,248.98	-1,220.40	0.01
29273RBE8	ENERGY TRANSFER LP SR UNSECURED 03/35 4.9				4.900000	15 Mar 2035		
		120,000.000 Local	94.232067	113,078.48	89.975615	107,970.74	-5,107.74	0.02
		Base	94.232067	113,078.48	89.975615	107,970.74	-5,107.74	0.02
29273RBJ7	ENERGY TRANSFER LP SR UNSECURED 12/45 6.125				6.125000	15 Dec 2045		
		310,000.000 Local	118.527742	367,436.00	95.811555	297,015.82	-70,420.18	0.07
		Base	118.527742	367,436.00	95.811555	297,015.82	-70,420.18	0.07
29273VAJ9	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				6.625000	31 Dec 2099		
		330,000.000 Local	96.266603	317,679.79	73.432826	242,328.33	-75,351.46	0.05
		Base	96.266603	317,679.79	73.432826	242,328.33	-75,351.46	0.05
29273VAL4	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				6.750000	31 Dec 2099		
		760,000.000 Local	100.150957	761,147.27	83.443855	634,173.30	-126,973.97	0.14
		Base	100.150957	761,147.27	83.443855	634,173.30	-126,973.97	0.14
29273VAM2	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				7.125000	31 Dec 2099		
		3,410,000.000 Local	98.936176	3,373,723.59	85.815153	2,926,296.72	-447,426.87	0.66
		Base	98.936176	3,373,723.59	85.815153	2,926,296.72	-447,426.87	0.65
29273VAN0	ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR				6.500000	31 Dec 2099		
		1,370,000.000 Local	100.057437	1,370,786.89	88.391751	1,210,966.99	-159,819.90	0.27

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		Base	100.057437	1,370,786.89	88.391751	1,210,966.99	-159,819.90	0.27
29278NAD5	ENERGY TRANSFER LP SR UNSECURED 06/38 5.8				5.800000	15 Jun 2038		
	530,000.000	Local	109.840634	582,155.36	94.047874	498,453.73	-83,701.63	0.11
		Base	109.840634	582,155.36	94.047874	498,453.73	-83,701.63	0.11
29278NAE3	ENERGY TRANSFER LP SR UNSECURED 06/48 6				6.000000	15 Jun 2048		
	1,450,000.000	Local	114.907909	1,666,164.68	94.435454	1,369,314.08	-296,850.60	0.31
		Base	114.907909	1,666,164.68	94.435454	1,369,314.08	-296,850.60	0.31
29278NAR4	ENERGY TRANSFER LP SR UNSECURED 05/50 5				5.000000	15 May 2050		
	110,000.000	Local	100.894164	110,983.58	85.584774	94,143.25	-16,840.33	0.02
		Base	100.894164	110,983.58	85.584774	94,143.25	-16,840.33	0.02
29279FAA7	ENERGY TRANSFER LP SR UNSECURED 04/49 6.25				6.250000	15 Apr 2049		
	360,000.000	Local	115.425475	415,531.71	97.444398	350,799.83	-64,731.88	0.08
		Base	115.425475	415,531.71	97.444398	350,799.83	-64,731.88	0.08
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125				6.125000	15 Oct 2039		
	840,000.000	Local	119.948937	1,007,571.07	106.111051	891,332.83	-116,238.24	0.20
		Base	119.948937	1,007,571.07	106.111051	891,332.83	-116,238.24	0.20
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55				7.550000	15 Apr 2038		
	128,000.000	Local	130.735547	167,341.50	118.669520	151,896.99	-15,444.51	0.03
		Base	130.735547	167,341.50	118.669520	151,896.99	-15,444.51	0.03
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95				5.950000	01 Feb 2041		
	390,000.000	Local	133.469136	520,529.63	103.866855	405,080.73	-115,448.90	0.09
		Base	133.469136	520,529.63	103.866855	405,080.73	-115,448.90	0.09
29379VBA0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/44 4.85				4.850000	15 Mar 2044		
	160,000.000	Local	113.647506	181,836.01	91.544077	146,470.52	-35,365.49	0.03
		Base	113.647506	181,836.01	91.544077	146,470.52	-35,365.49	0.03
29379VBC6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/45 5.1				5.100000	15 Feb 2045		
	120,000.000	Local	120.507200	144,608.64	94.518176	113,421.81	-31,186.83	0.03
		Base	120.507200	144,608.64	94.518176	113,421.81	-31,186.83	0.03
29379VBJ1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/46 4.9				4.900000	15 May 2046		
	290,000.000	Local	101.522628	294,415.62	91.897222	266,501.94	-27,913.68	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
		Base	101.522628	294,415.62	91.897222	266,501.94	-27,913.68	0.06
29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25				4.250000	15 Feb 2048		
	570,000.000	Local	100.927791	575,288.41	84.628079	482,380.05	-92,908.36	0.11
		Base	100.927791	575,288.41	84.628079	482,380.05	-92,908.36	0.11
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR				5.375000	15 Feb 2078		
	990,000.000	Local	93.084159	921,533.17	79.085672	782,948.15	-138,585.02	0.18
		Base	93.084159	921,533.17	79.085672	782,948.15	-138,585.02	0.17
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8				4.800000	01 Feb 2049		
	1,660,000.000	Local	108.368064	1,798,909.86	90.964261	1,510,006.73	-288,903.13	0.34
		Base	108.368064	1,798,909.86	90.964261	1,510,006.73	-288,903.13	0.34
29379VBY8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/51 3.7				3.700000	31 Jan 2051		
	1,220,000.000	Local	102.825217	1,254,467.65	78.661757	959,673.44	-294,794.21	0.22
		Base	102.825217	1,254,467.65	78.661757	959,673.44	-294,794.21	0.21
29379VBZ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/60 3.95				3.950000	31 Jan 2060		
	160,000.000	Local	102.696406	164,314.25	79.233981	126,774.37	-37,539.88	0.03
		Base	102.696406	164,314.25	79.233981	126,774.37	-37,539.88	0.03
29379VCB7	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/53 3.3				3.300000	15 Feb 2053		
	600,000.000	Local	99.182055	595,092.33	73.316998	439,901.99	-155,190.34	0.10
		Base	99.182055	595,092.33	73.316998	439,901.99	-155,190.34	0.10
29736RAP5	ESTEE LAUDER CO INC SR UNSECURED 12/29 2.375				2.375000	01 Dec 2029		
	160,000.000	Local	99.272044	158,835.27	89.167390	142,667.82	-16,167.45	0.03
		Base	99.272044	158,835.27	89.167390	142,667.82	-16,167.45	0.03
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625				5.625000	15 Jun 2035		
	590,000.000	Local	105.585283	622,953.17	105.656848	623,375.40	422.23	0.14
		Base	105.585283	622,953.17	105.656848	623,375.40	422.23	0.14
30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45				4.450000	15 Apr 2046		
	450,000.000	Local	113.756264	511,903.19	91.457694	411,559.62	-100,343.57	0.09
		Base	113.756264	511,903.19	91.457694	411,559.62	-100,343.57	0.09
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114000	01 Mar 2046		
	140,000.000	Local	104.207914	145,891.08	91.736880	128,431.63	-17,459.45	0.03

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STATE STREET

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		Base	104.207914	145,891.08	91.736880	128,431.63	-17,459.45	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	82.059895	164,119.79	-35,880.21	0.04
		Base	100.000000	200,000.00	82.059895	164,119.79	-35,880.21	0.04
30231GAZ5	EXXON MOBIL CORPORATION SR UNSECURED 08/49 3.095				3.095000	16 Aug 2049		
	70,000.000	Local	100.000000	70,000.00	78.633406	55,043.38	-14,956.62	0.01
		Base	100.000000	70,000.00	78.633406	55,043.38	-14,956.62	0.01
30231GBF8	EXXON MOBIL CORPORATION SR UNSECURED 03/40 4.227				4.227000	19 Mar 2040		
	280,000.000	Local	100.000000	280,000.00	94.925844	265,792.36	-14,207.64	0.06
		Base	100.000000	280,000.00	94.925844	265,792.36	-14,207.64	0.06
30231GBG6	EXXON MOBIL CORPORATION SR UNSECURED 03/50 4.327				4.327000	19 Mar 2050		
	140,000.000	Local	100.000000	140,000.00	94.883790	132,837.31	-7,162.69	0.03
		Base	100.000000	140,000.00	94.883790	132,837.31	-7,162.69	0.03
30231GBM3	EXXON MOBIL CORPORATION SR UNSECURED 04/51 3.452				3.452000	15 Apr 2051		
	280,000.000	Local	103.686882	290,323.27	82.651156	231,423.24	-58,900.03	0.05
		Base	103.686882	290,323.27	82.651156	231,423.24	-58,900.03	0.05
335934AP0	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 03/24 6.5				6.500000	01 Mar 2024		
	220,000.000	Local	99.132918	218,092.42	96.140741	211,509.63	-6,582.79	0.05
		Base	99.132918	218,092.42	96.140741	211,509.63	-6,582.79	0.05
335934AT2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 10/27 6.875				6.875000	15 Oct 2027		
	880,000.000	Local	102.771095	904,385.64	89.500000	787,600.00	-116,785.64	0.18
		Base	102.771095	904,385.64	89.500000	787,600.00	-116,785.64	0.18
337358BD6	WACHOVIA CORP SUBORDINATED 10/35 6.55				6.550000	15 Oct 2035		
	750,000.000	Local	122.635372	919,765.29	111.138811	833,541.08	-86,224.21	0.19
		Base	122.635372	919,765.29	111.138811	833,541.08	-86,224.21	0.19
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 5.35				5.350000	15 Jul 2047		
	950,000.000	Local	114.907655	1,091,622.72	84.439000	802,170.50	-289,452.22	0.18
		Base	114.907655	1,091,622.72	84.439000	802,170.50	-289,452.22	0.18
341081FX0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 10/49 3.15				3.150000	01 Oct 2049		
	250,000.000	Local	99.400188	248,500.47	79.983376	199,958.44	-48,542.03	0.04

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		Base	99.400188	248,500.47	79.983376	199,958.44	-48,542.03	0.04
344419AC0	FOMENTO ECONOMICO MEX SR UNSECURED 01/50 3.5				3.500000	16 Jan 2050		
		330,000.000 Local	98.125085	323,812.78	78.014000	257,446.20	-66,366.58	0.06
		Base	98.125085	323,812.78	78.014000	257,446.20	-66,366.58	0.06
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45				7.450000	16 Jul 2031		
		270,000.000 Local	118.362693	319,579.27	101.470000	273,969.00	-45,610.27	0.06
		Base	118.362693	319,579.27	101.470000	273,969.00	-45,610.27	0.06
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75				4.750000	15 Jan 2043		
		280,000.000 Local	89.824264	251,507.94	71.197310	199,352.47	-52,155.47	0.04
		Base	89.824264	251,507.94	71.197310	199,352.47	-52,155.47	0.04
345370DA5	FORD MOTOR COMPANY SR UNSECURED 02/32 3.25				3.250000	12 Feb 2032		
		880,000.000 Local	99.693040	877,298.75	74.152500	652,542.00	-224,756.75	0.15
		Base	99.693040	877,298.75	74.152500	652,542.00	-224,756.75	0.15
345397A86	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/27 4.125				4.125000	17 Aug 2027		
		200,000.000 Local	99.047995	198,095.99	88.050000	176,100.00	-21,995.99	0.04
		Base	99.047995	198,095.99	88.050000	176,100.00	-21,995.99	0.04
345397B36	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/30 4				4.000000	13 Nov 2030		
		200,000.000 Local	95.133255	190,266.51	81.025500	162,051.00	-28,215.51	0.04
		Base	95.133255	190,266.51	81.025500	162,051.00	-28,215.51	0.04
345397B93	FORD MOTOR CREDIT CO LLC SR UNSECURED 02/29 2.9				2.900000	10 Feb 2029		
		390,000.000 Local	99.998028	389,992.31	78.250000	305,175.00	-84,817.31	0.07
		Base	99.998028	389,992.31	78.250000	305,175.00	-84,817.31	0.07
35137LAJ4	FOX CORP SR UNSECURED 01/39 5.476				5.476000	25 Jan 2039		
		940,000.000 Local	114.705168	1,078,228.58	97.447078	916,002.53	-162,226.05	0.21
		Base	114.705168	1,078,228.58	97.447078	916,002.53	-162,226.05	0.20
35671DBC8	FREEMPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.450000	15 Mar 2043		
		580,000.000 Local	105.798016	613,628.49	92.505000	536,529.00	-77,099.49	0.12
		Base	105.798016	613,628.49	92.505000	536,529.00	-77,099.49	0.12
358070AB6	FRESNILLO PLC SR UNSECURED 144A 10/50 4.25				4.250000	02 Oct 2050		
		1,070,000.000 Local	98.690938	1,055,993.04	73.375000	785,112.50	-270,880.54	0.18

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		Base	98.690938	1,055,993.04	73.375000	785,112.50	-270,880.54	0.18
363576AB5	ARTHUR J GALLAGHER + CO SR UNSECURED 05/51 3.5				3.500000	20 May 2051		
	240,000.000	Local	98.833383	237,200.12	76.932274	184,637.46	-52,562.66	0.04
		Base	98.833383	237,200.12	76.932274	184,637.46	-52,562.66	0.04
369550BH0	GENERAL DYNAMICS CORP COMPANY GUAR 04/40 4.25				4.250000	01 Apr 2040		
	670,000.000	Local	110.287176	738,924.08	96.040013	643,468.09	-95,455.99	0.14
		Base	110.287176	738,924.08	96.040013	643,468.09	-95,455.99	0.14
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75				6.750000	15 Mar 2032		
	81,000.000	Local	105.387395	85,363.79	112.090304	90,793.15	5,429.36	0.02
		Base	105.387395	85,363.79	112.090304	90,793.15	5,429.36	0.02
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6				6.600000	01 Apr 2036		
	560,000.000	Local	113.404675	635,066.18	101.505630	568,431.53	-66,634.65	0.13
		Base	113.404675	635,066.18	101.505630	568,431.53	-66,634.65	0.13
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75				6.750000	01 Apr 2046		
	780,000.000	Local	127.406677	993,772.08	100.755786	785,895.13	-207,876.95	0.18
		Base	127.406677	993,772.08	100.755786	785,895.13	-207,876.95	0.18
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049		
	980,000.000	Local	126.920574	1,243,821.63	93.356370	914,892.43	-328,929.20	0.21
		Base	126.920574	1,243,821.63	93.356370	914,892.43	-328,929.20	0.20
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65				5.650000	01 Dec 2041		
	130,000.000	Local	105.939923	137,721.90	107.101954	139,232.54	1,510.64	0.03
		Base	105.939923	137,721.90	107.101954	139,232.54	1,510.64	0.03
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8				4.800000	01 Apr 2044		
	100,000.000	Local	99.833100	99,833.10	97.228805	97,228.81	-2,604.29	0.02
		Base	99.833100	99,833.10	97.228805	97,228.81	-2,604.29	0.02
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5				4.500000	01 Feb 2045		
	330,000.000	Local	105.432430	347,927.02	92.580357	305,515.18	-42,411.84	0.07
		Base	105.432430	347,927.02	92.580357	305,515.18	-42,411.84	0.07
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.750000	01 Mar 2046		
	160,000.000	Local	123.293663	197,269.86	96.513729	154,421.97	-42,847.89	0.03

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		Base	123.293663	197,269.86	96.513729	154,421.97	-42,847.89	0.03
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4				4.000000	01 Sep 2036		
	410,000.000	Local	102.171683	418,903.90	93.720507	384,254.08	-34,649.82	0.09
		Base	102.171683	418,903.90	93.720507	384,254.08	-34,649.82	0.09
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875				3.875000	27 Oct 2027		
	100,000.000	Local	100.376010	100,376.01	94.559828	94,559.83	-5,816.18	0.02
		Base	100.376010	100,376.01	94.559828	94,559.83	-5,816.18	0.02
378272BC1	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/51 3.875				3.875000	27 Apr 2051		
	890,000.000	Local	103.052181	917,164.41	75.399245	671,053.28	-246,111.13	0.15
		Base	103.052181	917,164.41	75.399245	671,053.28	-246,111.13	0.15
378272BG2	GLENCORE FUNDING LLC COMPANY GUAR 144A 09/31 2.625				2.625000	23 Sep 2031		
	60,000.000	Local	99.788467	59,873.08	80.796381	48,477.83	-11,395.25	0.01
		Base	99.788467	59,873.08	80.796381	48,477.83	-11,395.25	0.01
378272BH0	GLENCORE FUNDING LLC COMPANY GUAR 144A 09/51 3.375				3.375000	23 Sep 2051		
	290,000.000	Local	98.535228	285,752.16	68.641218	199,059.53	-86,692.63	0.04
		Base	98.535228	285,752.16	68.641218	199,059.53	-86,692.63	0.04
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5				6.500000	15 Sep 2024		
	232,347.000	Local	100.027313	232,410.46	75.750000	176,002.85	-56,407.61	0.04
		Base	100.027313	232,410.46	75.750000	176,002.85	-56,407.61	0.04
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8				4.800000	08 Jul 2044		
	550,000.000	Local	109.868375	604,276.06	94.953211	522,242.66	-82,033.40	0.12
		Base	109.868375	604,276.06	94.953211	522,242.66	-82,033.40	0.12
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.750000	01 Oct 2037		
	1,890,000.000	Local	124.382658	2,350,832.23	111.123186	2,100,228.22	-250,604.01	0.47
		Base	124.382658	2,350,832.23	111.123186	2,100,228.22	-250,604.01	0.47
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25				6.250000	01 Feb 2041		
	1,110,000.000	Local	131.782795	1,462,789.03	111.267096	1,235,064.77	-227,724.26	0.28
		Base	131.782795	1,462,789.03	111.267096	1,235,064.77	-227,724.26	0.28
38141GXH2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/30 3.8				3.800000	15 Mar 2030		
	440,000.000	Local	99.359930	437,183.69	92.940338	408,937.49	-28,246.20	0.09

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		Base	99.359930	437,183.69	92.940338	408,937.49	-28,246.20	0.09
38141GYJ7	GOLDMAN SACHS GROUP INC SR UNSECURED 07/32 VAR				2.383000	21 Jul 2032		
	1,070,000.000	Local	100.000000	1,070,000.00	81.118784	867,970.99	-202,029.01	0.19
		Base	100.000000	1,070,000.00	81.118784	867,970.99	-202,029.01	0.19
38141GYN8	GOLDMAN SACHS GROUP INC SR UNSECURED 10/32 VAR				2.650000	21 Oct 2032		
	1,660,000.000	Local	100.000000	1,660,000.00	82.600191	1,371,163.17	-288,836.83	0.31
		Base	100.000000	1,660,000.00	82.600191	1,371,163.17	-288,836.83	0.31
38144GAG6	GOLDMAN SACHS GROUP INC JR SUBORDINA 12/99 VAR				3.650000	31 Dec 2099		
	510,000.000	Local	100.000000	510,000.00	77.664793	396,090.44	-113,909.56	0.09
		Base	100.000000	510,000.00	77.664793	396,090.44	-113,909.56	0.09
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.150000	22 May 2045		
	2,170,000.000	Local	119.012036	2,582,561.19	95.360421	2,069,321.14	-513,240.05	0.46
		Base	119.012036	2,582,561.19	95.360421	2,069,321.14	-513,240.05	0.46
38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTTRN 10/42 FIXED 5.184				5.184000	01 Oct 2042		
	225,000.000	Local	123.670271	278,258.11	109.840270	247,140.61	-31,117.50	0.06
Original Face:	225,000.000	Base	123.670271	278,258.11	109.840270	247,140.61	-31,117.50	0.06
404119BY4	HCA INC COMPANY GUAR 06/39 5.125				5.125000	15 Jun 2039		
	240,000.000	Local	102.074588	244,979.01	88.078203	211,387.69	-33,591.32	0.05
		Base	102.074588	244,979.01	88.078203	211,387.69	-33,591.32	0.05
404280AF6	HSBC HOLDINGS PLC SUBORDINATED 05/32 7.625				7.625000	17 May 2032		
	150,000.000	Local	134.192267	201,288.40	117.103741	175,655.61	-25,632.79	0.04
		Base	134.192267	201,288.40	117.103741	175,655.61	-25,632.79	0.04
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5				6.500000	15 Sep 2037		
	500,000.000	Local	124.542608	622,713.04	107.454082	537,270.41	-85,442.63	0.12
		Base	124.542608	622,713.04	107.454082	537,270.41	-85,442.63	0.12
404280CQ0	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				4.700000	31 Dec 2099		
	740,000.000	Local	99.780514	738,375.80	75.200846	556,486.26	-181,889.54	0.12
		Base	99.780514	738,375.80	75.200846	556,486.26	-181,889.54	0.12
404280CT4	HSBC HOLDINGS PLC SR UNSECURED 05/32 VAR				2.804000	24 May 2032		
	690,000.000	Local	101.103774	697,616.04	82.336920	568,124.75	-129,491.29	0.13

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Books Closed

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	101.103774	697,616.04	82.336920	568,124.75	-129,491.29	0.13
404280CY3	HSBC HOLDINGS PLC SR UNSECURED 11/32 VAR				2.871000	22 Nov 2032		
		1,210,000.000 Local	100.000000	1,210,000.00	82.058741	992,910.77	-217,089.23	0.22
		Base	100.000000	1,210,000.00	82.058741	992,910.77	-217,089.23	0.22
404280DC0	HSBC HOLDINGS PLC SUBORDINATED 03/33 VAR				4.762000	29 Mar 2033		
		870,000.000 Local	100.272953	872,374.69	92.585975	805,497.98	-66,876.71	0.18
		Base	100.272953	872,374.69	92.585975	805,497.98	-66,876.71	0.18
406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75				4.750000	01 Aug 2043		
		320,000.000 Local	99.577991	318,649.57	89.281222	285,699.91	-32,949.66	0.06
		Base	99.577991	318,649.57	89.281222	285,699.91	-32,949.66	0.06
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85				4.850000	15 Nov 2035		
		240,000.000 Local	105.419496	253,006.79	96.482023	231,556.86	-21,449.93	0.05
		Base	105.419496	253,006.79	96.482023	231,556.86	-21,449.93	0.05
406216BL4	HALLIBURTON CO SR UNSECURED 03/30 2.92				2.920000	01 Mar 2030		
		20,000.000 Local	99.979350	19,995.87	88.519261	17,703.85	-2,292.02	0.00
		Base	99.979350	19,995.87	88.519261	17,703.85	-2,292.02	0.00
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854				4.854000	27 Apr 2035		
		460,000.000 Local	107.760143	495,696.66	98.683329	453,943.31	-41,753.35	0.10
		Base	107.760143	495,696.66	98.683329	453,943.31	-41,753.35	0.10
427866BG2	HERSHEY COMPANY SR UNSECURED 06/50 2.65				2.650000	01 Jun 2050		
		240,000.000 Local	99.686375	239,247.30	73.592080	176,620.99	-62,626.31	0.04
		Base	99.686375	239,247.30	73.592080	176,620.99	-62,626.31	0.04
43371HAA1	HOAG MEMORIAL HOSPITAL UNSECURED 07/52 3.803				3.803000	15 Jul 2052		
		360,000.000 Local	100.000000	360,000.00	88.030942	316,911.39	-43,088.61	0.07
		Base	100.000000	360,000.00	88.030942	316,911.39	-43,088.61	0.07
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4				4.400000	15 Mar 2045		
		120,000.000 Local	101.352650	121,623.18	95.968317	115,161.98	-6,461.20	0.03
		Base	101.352650	121,623.18	95.968317	115,161.98	-6,461.20	0.03
437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25				4.250000	01 Apr 2046		
		200,000.000 Local	108.578680	217,157.36	94.427799	188,855.60	-28,301.76	0.04

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: June 30, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	108.578680	217,157.36	94.427799	188,855.60	-28,301.76	0.04
437076BX9	HOME DEPOT INC SR UNSECURED 12/48 4.5				4.500000	06 Dec 2048		
	320,000.000	Local	114.933784	367,788.11	98.056865	313,781.97	-54,006.14	0.07
		Base	114.933784	367,788.11	98.056865	313,781.97	-54,006.14	0.07
437076CC4	HOME DEPOT INC SR UNSECURED 04/40 3.3				3.300000	15 Apr 2040		
	110,000.000	Local	99.186773	109,105.45	85.305646	93,836.21	-15,269.24	0.02
		Base	99.186773	109,105.45	85.305646	93,836.21	-15,269.24	0.02
437076CD2	HOME DEPOT INC SR UNSECURED 04/50 3.35				3.350000	15 Apr 2050		
	360,000.000	Local	102.810328	370,117.18	81.699134	294,116.88	-76,000.30	0.07
		Base	102.810328	370,117.18	81.699134	294,116.88	-76,000.30	0.07
437076CQ3	HOME DEPOT INC SR UNSECURED 04/52 3.625				3.625000	15 Apr 2052		
	720,000.000	Local	97.873164	704,686.78	86.387099	621,987.11	-82,699.67	0.14
		Base	97.873164	704,686.78	86.387099	621,987.11	-82,699.67	0.14
44055UAD7	HORIZON THERAPEUTICS USA INC 2021 TERM LOAN B					15 Mar 2028		
	594,000.000	Local	99.794079	592,776.83	96.250000	571,725.00	-21,051.83	0.13
		Base	99.794079	592,776.83	96.250000	571,725.00	-21,051.83	0.13
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625				4.625000	01 Dec 2042		
	150,000.000	Local	101.096727	151,645.09	93.308906	139,963.36	-11,681.73	0.03
		Base	101.096727	151,645.09	93.308906	139,963.36	-11,681.73	0.03
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.950000	01 Oct 2044		
	620,000.000	Local	114.703900	711,164.18	97.696297	605,717.04	-105,447.14	0.14
		Base	114.703900	711,164.18	97.696297	605,717.04	-105,447.14	0.14
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR				4.850000	21 Dec 2065		
	240,000.000	Local	78.879633	189,311.12	73.002180	175,205.23	-14,105.89	0.04
		Base	78.879633	189,311.12	73.002180	175,205.23	-14,105.89	0.04
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR				5.100000	21 Dec 2065		
	430,000.000	Local	82.703493	355,625.02	75.110739	322,976.18	-32,648.84	0.07
		Base	82.703493	355,625.02	75.110739	322,976.18	-32,648.84	0.07
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1				5.100000	01 Jun 2033		
	20,000.000	Local	97.323350	19,464.67	100.608950	20,121.79	657.12	0.00

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		20,000.000	Base	97.323350	19,464.67	100.608950	20,121.79	657.12	0.00
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63				6.630000	01 Feb 2035			
		305,000.000	Local	102.311200	312,049.16	106.490660	324,796.51	12,747.35	0.07
Original Face:		305,000.000	Base	102.311200	312,049.16	106.490660	324,796.51	12,747.35	0.07
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65				5.650000	01 Dec 2038			
		85,000.000	Local	103.122424	87,654.06	99.555050	84,621.79	-3,032.27	0.02
Original Face:		90,000.000	Base	103.122424	87,654.06	99.555050	84,621.79	-3,032.27	0.02
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35				4.350000	11 Jan 2048			
		1,440,000.000	Local	109.639936	1,578,815.08	87.592864	1,261,337.24	-317,477.84	0.28
			Base	109.639936	1,578,815.08	87.592864	1,261,337.24	-317,477.84	0.28
455780CN4	REPUBLIC OF INDONESIA SR UNSECURED 10/49 3.7				3.700000	30 Oct 2049			
		230,000.000	Local	99.149626	228,044.14	79.997007	183,993.12	-44,051.02	0.04
			Base	99.149626	228,044.14	79.997007	183,993.12	-44,051.02	0.04
45791GAA0	INOVA HEALTH SYSTEMS FOU UNSECURED 05/52 4.068				4.068000	15 May 2052			
		310,000.000	Local	100.000000	310,000.00	92.956940	288,166.51	-21,833.49	0.06
			Base	100.000000	310,000.00	92.956940	288,166.51	-21,833.49	0.06
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734				3.734000	08 Dec 2047			
		174,000.000	Local	100.448736	174,780.80	85.390511	148,579.49	-26,201.31	0.03
			Base	100.448736	174,780.80	85.390511	148,579.49	-26,201.31	0.03
458140BN9	INTEL CORP SR UNSECURED 03/60 4.95				4.950000	25 Mar 2060			
		20,000.000	Local	115.620700	23,124.14	101.690194	20,338.04	-2,786.10	0.00
			Base	115.620700	23,124.14	101.690194	20,338.04	-2,786.10	0.00
458140BV1	INTEL CORP SR UNSECURED 08/41 2.8				2.800000	12 Aug 2041			
		790,000.000	Local	99.912044	789,305.15	76.686129	605,820.42	-183,484.73	0.14
			Base	99.912044	789,305.15	76.686129	605,820.42	-183,484.73	0.14
458140BX7	INTEL CORP SR UNSECURED 08/61 3.2				3.200000	12 Aug 2061			
		470,000.000	Local	101.101962	475,179.22	73.391469	344,939.90	-130,239.32	0.08
			Base	101.101962	475,179.22	73.391469	344,939.90	-130,239.32	0.08
45866FAX2	INTERCONTINENTALEXCHANGE SR UNSECURED 06/52 4.95				4.950000	15 Jun 2052			
		790,000.000	Local	98.695251	779,692.48	98.716980	779,864.14	171.66	0.18

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: June 30, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	98.695251	779,692.48	98.716980	779,864.14	171.66	0.17
45866FAY0	INTERCONTINENTALEXCHANGE SR UNSECURED 06/62 5.2				5.200000	15 Jun 2062		
	970,000.000	Local	99.358560	963,778.03	100.307530	972,983.04	9,205.01	0.22
		Base	99.358560	963,778.03	100.307530	972,983.04	9,205.01	0.22
46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875				3.875000	14 Jul 2027		
	290,000.000	Local	97.725990	283,405.37	92.384119	267,913.95	-15,491.42	0.06
		Base	97.725990	283,405.37	92.384119	267,913.95	-15,491.42	0.06
46115HBE6	INTESA SANPAOLO SPA SR UNSECURED 144A 01/48 4.375				4.375000	12 Jan 2048		
	1,160,000.000	Local	89.411909	1,037,178.14	77.981497	904,585.37	-132,592.77	0.20
		Base	89.411909	1,037,178.14	77.981497	904,585.37	-132,592.77	0.20
46115HBN6	INTESA SANPAOLO SPA SR UNSECURED 144A 09/49 4.7				4.700000	23 Sep 2049		
	1,170,000.000	Local	100.302421	1,173,538.33	81.618474	954,936.15	-218,602.18	0.21
		Base	100.302421	1,173,538.33	81.618474	954,936.15	-218,602.18	0.21
46115HBQ9	INTESA SANPAOLO SPA SUBORDINATED 144A 06/32 VAR				4.198000	01 Jun 2032		
	240,000.000	Local	100.000000	240,000.00	73.424486	176,218.77	-63,781.23	0.04
		Base	100.000000	240,000.00	73.424486	176,218.77	-63,781.23	0.04
46115HBS5	INTESA SANPAOLO SPA SUBORDINATED 144A 06/42 VAR				4.950000	01 Jun 2042		
	2,290,000.000	Local	101.134525	2,315,980.63	67.830971	1,553,329.24	-762,651.39	0.35
		Base	101.134525	2,315,980.63	67.830971	1,553,329.24	-762,651.39	0.35
46513JB42	STATE OF ISRAEL SR UNSECURED 07/50 3.875				3.875000	03 Jul 2050		
	290,000.000	Local	100.000000	290,000.00	87.835400	254,722.66	-35,277.34	0.06
		Base	100.000000	290,000.00	87.835400	254,722.66	-35,277.34	0.06
46513YJJ8	STATE OF ISRAEL SR UNSECURED 01/48 4.125				4.125000	17 Jan 2048		
	340,000.000	Local	99.172271	337,185.72	92.176800	313,401.12	-23,784.60	0.07
		Base	99.172271	337,185.72	92.176800	313,401.12	-23,784.60	0.07
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.950000	01 Jun 2045		
	950,000.000	Local	109.670661	1,041,871.28	95.911719	911,161.33	-130,709.95	0.20
		Base	109.670661	1,041,871.28	95.911719	911,161.33	-130,709.95	0.20
46647PAA4	JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR				4.260000	22 Feb 2048		
	840,000.000	Local	106.058011	890,887.29	89.708886	753,554.64	-137,332.65	0.17

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STATE STREET

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		Base	106.058011	890,887.29	89.708886	753,554.64	-137,332.65	0.17
46647PAL0	JPMORGAN CHASE + CO SR UNSECURED 11/48 VAR				3.964000	15 Nov 2048		
	410,000.000	Local	106.134415	435,151.10	85.259235	349,562.86	-85,588.24	0.08
		Base	106.134415	435,151.10	85.259235	349,562.86	-85,588.24	0.08
46647PAN6	JPMORGAN CHASE + CO SR UNSECURED 01/49 VAR				3.897000	23 Jan 2049		
	600,000.000	Local	109.151763	654,910.58	84.923671	509,542.03	-145,368.55	0.11
		Base	109.151763	654,910.58	84.923671	509,542.03	-145,368.55	0.11
46647PBN5	JPMORGAN CHASE + CO SR UNSECURED 04/51 VAR				3.109000	22 Apr 2051		
	1,460,000.000	Local	100.059950	1,460,875.27	73.800891	1,077,493.01	-383,382.26	0.24
		Base	100.059950	1,460,875.27	73.800891	1,077,493.01	-383,382.26	0.24
46647PCD6	JPMORGAN CHASE + CO SR UNSECURED 04/42 VAR				3.157000	22 Apr 2042		
	630,000.000	Local	100.000000	630,000.00	78.079596	491,901.45	-138,098.55	0.11
		Base	100.000000	630,000.00	78.079596	491,901.45	-138,098.55	0.11
46647PCE4	JPMORGAN CHASE + CO SR UNSECURED 04/52 VAR				3.328000	22 Apr 2052		
	2,520,000.000	Local	101.692298	2,562,645.90	76.547509	1,928,997.23	-633,648.67	0.43
		Base	101.692298	2,562,645.90	76.547509	1,928,997.23	-633,648.67	0.43
46647PDC7	JPMORGAN CHASE + CO SR UNSECURED 04/33 VAR				4.586000	26 Apr 2033		
	920,000.000	Local	100.188833	921,737.26	98.566077	906,807.91	-14,929.35	0.20
		Base	100.188833	921,737.26	98.566077	906,807.91	-14,929.35	0.20
47770VAZ3	JOBSONIO BEVERAGE SYS STWD LIQ JOBGEN 01/35 FIXED 4.532				4.532000	01 Jan 2035		
	260,000.000	Local	111.313119	289,414.11	102.648660	266,886.52	-22,527.59	0.06
Original Face:	260,000.000	Base	111.313119	289,414.11	102.648660	266,886.52	-22,527.59	0.06
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95				5.950000	15 Aug 2037		
	20,000.000	Local	104.220900	20,844.18	119.257587	23,851.52	3,007.34	0.01
		Base	104.220900	20,844.18	119.257587	23,851.52	3,007.34	0.01
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5				4.500000	01 Sep 2040		
	20,000.000	Local	104.722350	20,944.47	101.376320	20,275.26	-669.21	0.00
		Base	104.722350	20,944.47	101.376320	20,275.26	-669.21	0.00
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	430,000.000	Local	99.385298	427,356.78	73.445617	315,816.15	-111,540.63	0.07

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		Base	99.385298	427,356.78	73.445617	315,816.15	-111,540.63	0.07
478160CT9	JOHNSON + JOHNSON SR UNSECURED 09/60 2.45				2.450000	01 Sep 2060		
	900,000.000	Local	96.531757	868,785.81	68.400319	615,602.87	-253,182.94	0.14
		Base	96.531757	868,785.81	68.400319	615,602.87	-253,182.94	0.14
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	71.723600	286,894.40	-113,105.60	0.06
		Base	100.000000	400,000.00	71.723600	286,894.40	-113,105.60	0.06
48128BAN1	JPMORGAN CHASE + CO JR SUBORDINA 12/99 VAR				3.650000	31 Dec 2099		
	620,000.000	Local	100.000000	620,000.00	83.000000	514,600.00	-105,400.00	0.12
		Base	100.000000	620,000.00	83.000000	514,600.00	-105,400.00	0.11
482480AM2	KLA CORP SR UNSECURED 07/52 4.95				4.950000	15 Jul 2052		
	570,000.000	Local	99.084296	564,780.49	101.066029	576,076.37	11,295.88	0.13
		Base	99.084296	564,780.49	101.066029	576,076.37	11,295.88	0.13
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5				5.500000	01 Feb 2043		
	570,000.000	Local	112.597982	641,808.50	100.241725	571,377.83	-70,430.67	0.13
		Base	112.597982	641,808.50	100.241725	571,377.83	-70,430.67	0.13
48252DAA3	KKR GROUP FINANCE CO VII COMPANY GUAR 144A 02/50 3.625				3.625000	25 Feb 2050		
	110,000.000	Local	98.810936	108,692.03	77.330507	85,063.56	-23,628.47	0.02
		Base	98.810936	108,692.03	77.330507	85,063.56	-23,628.47	0.02
48255BAA4	KKR GROUP FIN CO X LLC COMPANY GUAR 144A 12/51 3.25				3.250000	15 Dec 2051		
	530,000.000	Local	100.194725	531,032.04	71.271240	377,737.57	-153,294.47	0.08
		Base	100.194725	531,032.04	71.271240	377,737.57	-153,294.47	0.08
48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15				4.150000	01 May 2047		
	300,000.000	Local	102.468617	307,405.85	93.840755	281,522.27	-25,883.58	0.06
		Base	102.468617	307,405.85	93.840755	281,522.27	-25,883.58	0.06
48305QAE3	KAISER FOUNDATION HOSPIT COMPANY GUAR 11/49 3.266				3.266000	01 Nov 2049		
	600,000.000	Local	104.912137	629,472.82	79.845820	479,074.92	-150,397.90	0.11
		Base	104.912137	629,472.82	79.845820	479,074.92	-150,397.90	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	77.940228	218,232.64	-61,767.36	0.05

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: June 30, 2022

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	280,000.00	77.940228	218,232.64	-61,767.36	0.05
48305QAG8	KAISER FOUNDATION HOSPIT UNSECURED 06/51 3.002				3.002000	01 Jun 2051		
	130,000.000	Local	100.000000	130,000.00	75.103961	97,635.15	-32,364.85	0.02
		Base	100.000000	130,000.00	75.103961	97,635.15	-32,364.85	0.02
491674BM8	KENTUCKY UTILITIES CO 1ST MORTGAGE 06/50 3.3				3.300000	01 Jun 2050		
	610,000.000	Local	99.529608	607,130.61	78.522922	478,989.82	-128,140.79	0.11
		Base	99.529608	607,130.61	78.522922	478,989.82	-128,140.79	0.11
494550AQ9	KINDER MORGAN ENER PART COMPANY GUAR 08/33 7.3				7.300000	15 Aug 2033		
	100,000.000	Local	115.677960	115,677.96	111.606272	111,606.27	-4,071.69	0.03
		Base	115.677960	115,677.96	111.606272	111,606.27	-4,071.69	0.02
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95				6.950000	15 Jan 2038		
	820,000.000	Local	126.950493	1,040,994.04	108.063506	886,120.75	-154,873.29	0.20
		Base	126.950493	1,040,994.04	108.063506	886,120.75	-154,873.29	0.20
494550BK1	KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625				5.625000	01 Sep 2041		
	410,000.000	Local	110.871878	454,574.70	93.448300	383,138.03	-71,436.67	0.09
		Base	110.871878	454,574.70	93.448300	383,138.03	-71,436.67	0.09
49456BAG6	KINDER MORGAN INC COMPANY GUAR 12/34 5.3				5.300000	01 Dec 2034		
	105,000.000	Local	114.643333	120,375.50	97.991904	102,891.50	-17,484.00	0.02
		Base	114.643333	120,375.50	97.991904	102,891.50	-17,484.00	0.02
49456BAH4	KINDER MORGAN INC COMPANY GUAR 06/45 5.55				5.550000	01 Jun 2045		
	490,000.000	Local	124.890245	611,962.20	94.573513	463,410.21	-148,551.99	0.10
		Base	124.890245	611,962.20	94.573513	463,410.21	-148,551.99	0.10
49456BAQ4	KINDER MORGAN INC COMPANY GUAR 03/48 5.2				5.200000	01 Mar 2048		
	640,000.000	Local	113.917584	729,072.54	91.871329	587,976.51	-141,096.03	0.13
		Base	113.917584	729,072.54	91.871329	587,976.51	-141,096.03	0.13
49456BAT8	KINDER MORGAN INC COMPANY GUAR 02/51 3.6				3.600000	15 Feb 2051		
	410,000.000	Local	98.469424	403,724.64	74.111523	303,857.24	-99,867.40	0.07
		Base	98.469424	403,724.64	74.111523	303,857.24	-99,867.40	0.07
49836AAC8	KLABIN AUSTRIA GMBH COMPANY GUAR 144A 01/31 3.2				3.200000	12 Jan 2031		
	220,000.000	Local	100.000000	220,000.00	76.290000	167,838.00	-52,162.00	0.04

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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		Base	100.000000	220,000.00	76.290000	167,838.00	-52,162.00	0.04
50155QAG5	KYNDRYL HOLDINGS INC SR UNSECURED 144A 10/41 4.1				4.100000	15 Oct 2041		
	1,050,000.000	Local	99.257534	1,042,204.11	66.569952	698,984.50	-343,219.61	0.16
		Base	99.257534	1,042,204.11	66.569952	698,984.50	-343,219.61	0.16
50203UAA1	LBJ INFRASTRUCTURE GROUP SR SECURED 144A 12/57 3.797				3.797000	31 Dec 2057		
	390,000.000	Local	100.000000	390,000.00	70.066557	273,259.57	-116,740.43	0.06
Original Face:	560,000.000	Base	100.000000	390,000.00	70.066557	273,259.57	-116,740.43	0.06
512807AW8	LAM RESEARCH CORP SR UNSECURED 06/50 2.875				2.875000	15 Jun 2050		
	220,000.000	Local	99.749236	219,448.32	73.868702	162,511.14	-56,937.18	0.04
		Base	99.749236	219,448.32	73.868702	162,511.14	-56,937.18	0.04
512807AX6	LAM RESEARCH CORP SR UNSECURED 06/60 3.125				3.125000	15 Jun 2060		
	380,000.000	Local	99.883297	379,556.53	73.055088	277,609.33	-101,947.20	0.06
		Base	99.883297	379,556.53	73.055088	277,609.33	-101,947.20	0.06
517834AE7	LAS VEGAS SANDS CORP SR UNSECURED 08/26 3.5				3.500000	18 Aug 2026		
	1,060,000.000	Local	100.551080	1,065,841.45	87.404254	926,485.09	-139,356.36	0.21
		Base	100.551080	1,065,841.45	87.404254	926,485.09	-139,356.36	0.21
517834AF4	LAS VEGAS SANDS CORP SR UNSECURED 08/29 3.9				3.900000	08 Aug 2029		
	904,000.000	Local	101.143425	914,336.56	82.647295	747,131.55	-167,205.01	0.17
		Base	101.143425	914,336.56	82.647295	747,131.55	-167,205.01	0.17
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2				3.200000	08 Aug 2024		
	250,000.000	Local	92.636488	231,591.22	94.187500	235,468.75	3,877.53	0.05
		Base	92.636488	231,591.22	94.187500	235,468.75	3,877.53	0.05
517834AH0	LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9				2.900000	25 Jun 2025		
	120,000.000	Local	98.503208	118,203.85	89.294961	107,153.95	-11,049.90	0.02
		Base	98.503208	118,203.85	89.294961	107,153.95	-11,049.90	0.02
536797AG8	LITHIA MOTORS INC SR UNSECURED 144A 06/29 3.875				3.875000	01 Jun 2029		
	190,000.000	Local	103.003747	195,707.12	84.938000	161,382.20	-34,324.92	0.04
		Base	103.003747	195,707.12	84.938000	161,382.20	-34,324.92	0.04
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR				7.500000	30 Apr 2049		
	350,000.000	Local	103.460991	362,113.47	97.000000	339,500.00	-22,613.47	0.08

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		Base	103.460991	362,113.47	97.000000	339,500.00	-22,613.47	0.08
539439AU3	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR				7.500000	31 Dec 2099		
		730,000.000 Local	102.107379	745,383.87	97.467209	711,510.63	-33,873.24	0.16
		Base	102.107379	745,383.87	97.467209	711,510.63	-33,873.24	0.16
53944YAJ2	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR				6.750000	31 Dec 2099		
		260,000.000 Local	100.000000	260,000.00	94.131998	244,743.19	-15,256.81	0.05
		Base	100.000000	260,000.00	94.131998	244,743.19	-15,256.81	0.05
539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07				4.070000	15 Dec 2042		
		20,000.000 Local	98.178100	19,635.62	93.397661	18,679.53	-956.09	0.00
		Base	98.178100	19,635.62	93.397661	18,679.53	-956.09	0.00
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.500000	15 May 2036		
		50,000.000 Local	98.550080	49,275.04	99.708077	49,854.04	579.00	0.01
		Base	98.550080	49,275.04	99.708077	49,854.04	579.00	0.01
539830BQ1	LOCKHEED MARTIN CORP SR UNSECURED 06/50 2.8				2.800000	15 Jun 2050		
		810,000.000 Local	95.796027	775,947.82	74.969727	607,254.79	-168,693.03	0.14
		Base	95.796027	775,947.82	74.969727	607,254.79	-168,693.03	0.14
539830BT5	LOCKHEED MARTIN CORP SR UNSECURED 06/62 4.3				4.300000	15 Jun 2062		
		1,300,000.000 Local	99.317886	1,291,132.52	94.583420	1,229,584.46	-61,548.06	0.28
		Base	99.317886	1,291,132.52	94.583420	1,229,584.46	-61,548.06	0.27
54438CPA4	LOS ANGELES CA CMNTY CLG DIST LOSHGR 08/49 FIXED 6.75				6.750000	01 Aug 2049		
		610,000.000 Local	166.528328	1,015,822.80	137.710700	840,035.27	-175,787.53	0.19
Original Face:		610,000.000 Base	166.528328	1,015,822.80	137.710700	840,035.27	-175,787.53	0.19
544495VY7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574				6.574000	01 Jul 2045		
		220,000.000 Local	150.625655	331,376.44	127.446540	280,382.39	-50,994.05	0.06
Original Face:		220,000.000 Base	150.625655	331,376.44	127.446540	280,382.39	-50,994.05	0.06
54627RAP5	LOUISIANA ST LOCAL GOVT ENVRNM LASGOV 08/39 FIXED 4.475				4.475000	01 Aug 2039		
		270,000.000 Local	100.000000	270,000.00	99.898200	269,725.14	-274.86	0.06
Original Face:		270,000.000 Base	100.000000	270,000.00	99.898200	269,725.14	-274.86	0.06
548661DZ7	LOWE S COS INC SR UNSECURED 10/50 3				3.000000	15 Oct 2050		
		1,800,000.000 Local	98.637286	1,775,471.15	70.338919	1,266,100.54	-509,370.61	0.28

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		Base	98.637286	1,775,471.15	70.338919	1,266,100.54	-509,370.61	0.28
548661EE3	LOWE S COS INC SR UNSECURED 09/41 2.8				2.800000	15 Sep 2041		
	380,000.000	Local	99.897126	379,609.08	72.999920	277,399.70	-102,209.38	0.06
		Base	99.897126	379,609.08	72.999920	277,399.70	-102,209.38	0.06
548661EJ2	LOWE S COS INC SR UNSECURED 04/52 4.25				4.250000	01 Apr 2052		
	600,000.000	Local	99.932308	599,593.85	86.975451	521,852.71	-77,741.14	0.12
		Base	99.932308	599,593.85	86.975451	521,852.71	-77,741.14	0.12
55261FAN4	M+T BANK CORPORATION JR SUBORDINA 12/99 VAR				3.500000	31 Dec 2099		
	120,000.000	Local	100.000000	120,000.00	76.187500	91,425.00	-28,575.00	0.02
		Base	100.000000	120,000.00	76.187500	91,425.00	-28,575.00	0.02
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6				6.000000	15 Jan 2043		
	170,000.000	Local	100.543494	170,923.94	82.291740	139,895.96	-31,027.98	0.03
		Base	100.543494	170,923.94	82.291740	139,895.96	-31,027.98	0.03
552676AU2	MDC HOLDINGS INC COMPANY GUAR 01/31 2.5				2.500000	15 Jan 2031		
	500,000.000	Local	100.000000	500,000.00	74.011271	370,056.36	-129,943.64	0.08
		Base	100.000000	500,000.00	74.011271	370,056.36	-129,943.64	0.08
552704AE8	MEG ENERGY CORP COMPANY GUAR 144A 02/27 7.125				7.125000	01 Feb 2027		
	920,000.000	Local	102.721977	945,042.19	100.160000	921,472.00	-23,570.19	0.21
		Base	102.721977	945,042.19	100.160000	921,472.00	-23,570.19	0.21
55276VAK8	MDGH GMTN RSC LTD COMPANY GUAR 144A 11/49 3.7				3.700000	07 Nov 2049		
	430,000.000	Local	100.000000	430,000.00	84.875000	364,962.50	-65,037.50	0.08
		Base	100.000000	430,000.00	84.875000	364,962.50	-65,037.50	0.08
55336VAL4	MPLX LP SR UNSECURED 03/47 5.2				5.200000	01 Mar 2047		
	450,000.000	Local	115.712513	520,706.31	91.150641	410,177.88	-110,528.43	0.09
		Base	115.712513	520,706.31	91.150641	410,177.88	-110,528.43	0.09
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5				4.500000	15 Apr 2038		
	1,400,000.000	Local	104.934954	1,469,089.36	88.527334	1,239,382.68	-229,706.68	0.28
		Base	104.934954	1,469,089.36	88.527334	1,239,382.68	-229,706.68	0.28
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7				4.700000	15 Apr 2048		
	290,000.000	Local	117.144645	339,719.47	84.574048	245,264.74	-94,454.73	0.06

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		Base	117.144645	339,719.47	84.574048	245,264.74	-94,454.73	0.05
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5				5.000000	15 Oct 2027		
	290,000.000	Local	100.036731	290,106.52	91.467000	265,254.30	-24,852.22	0.06
		Base	100.036731	290,106.52	91.467000	265,254.30	-24,852.22	0.06
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625				4.625000	01 Aug 2029		
	270,000.000	Local	99.623178	268,982.58	87.750000	236,925.00	-32,057.58	0.05
		Base	99.623178	268,982.58	87.750000	236,925.00	-32,057.58	0.05
55903VAN3	MAGALLANES INC COMPANY GUAR 144A 03/42 5.05				5.050000	15 Mar 2042		
	1,990,000.000	Local	100.000000	1,990,000.00	85.401379	1,699,487.44	-290,512.56	0.38
		Base	100.000000	1,990,000.00	85.401379	1,699,487.44	-290,512.56	0.38
55903VAQ6	MAGALLANES INC COMPANY GUAR 144A 03/52 5.141				5.141000	15 Mar 2052		
	2,330,000.000	Local	99.997567	2,329,943.31	84.484497	1,968,488.78	-361,454.53	0.44
		Base	99.997567	2,329,943.31	84.484497	1,968,488.78	-361,454.53	0.44
55903VAS2	MAGALLANES INC COMPANY GUAR 144A 03/62 5.391				5.391000	15 Mar 2062		
	1,620,000.000	Local	100.000000	1,620,000.00	84.026637	1,361,231.52	-258,768.48	0.31
		Base	100.000000	1,620,000.00	84.026637	1,361,231.52	-258,768.48	0.30
559080AG1	MAGELLAN MIDSTREAM PARTN SR UNSECURED 10/43 5.15				5.150000	15 Oct 2043		
	260,000.000	Local	126.653046	329,297.92	93.109547	242,084.82	-87,213.10	0.05
		Base	126.653046	329,297.92	93.109547	242,084.82	-87,213.10	0.05
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25				4.250000	15 Sep 2046		
	482,000.000	Local	103.361363	498,201.77	83.992905	404,845.80	-93,355.97	0.09
		Base	103.361363	498,201.77	83.992905	404,845.80	-93,355.97	0.09
571676AC9	MARS INC COMPANY GUAR 144A 04/34 3.6				3.600000	01 Apr 2034		
	80,000.000	Local	99.695913	79,756.73	92.437619	73,950.10	-5,806.63	0.02
		Base	99.695913	79,756.73	92.437619	73,950.10	-5,806.63	0.02
571676AD7	MARS INC COMPANY GUAR 144A 04/39 3.875				3.875000	01 Apr 2039		
	290,000.000	Local	104.274210	302,395.21	90.817451	263,370.61	-39,024.60	0.06
		Base	104.274210	302,395.21	90.817451	263,370.61	-39,024.60	0.06
571676AH8	MARS INC COMPANY GUAR 144A 04/59 4.2				4.200000	01 Apr 2059		
	80,000.000	Local	109.023963	87,219.17	91.653903	73,323.12	-13,896.05	0.02

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		Base	109.023963	87,219.17	91.653903	73,323.12	-13,896.05	0.02
571676AN5	MARS INC SR UNSECURED 144A 07/40 2.375				2.375000	16 Jul 2040		
	1,150,000.000	Local	96.293398	1,107,374.08	73.128093	840,973.07	-266,401.01	0.19
		Base	96.293398	1,107,374.08	73.128093	840,973.07	-266,401.01	0.19
571748BQ4	MARSH + MCLENNAN COS INC SR UNSECURED 12/51 2.9				2.900000	15 Dec 2051		
	460,000.000	Local	99.763839	458,913.66	70.726147	325,340.28	-133,573.38	0.07
		Base	99.763839	458,913.66	70.726147	325,340.28	-133,573.38	0.07
575718AA9	MASS INSTITUTE OF TECH UNSECURED 12/99 5.6				5.600000	31 Dec 2099		
	255,000.000	Local	135.723353	346,094.55	121.071272	308,731.74	-37,362.81	0.07
		Base	135.723353	346,094.55	121.071272	308,731.74	-37,362.81	0.07
575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9				4.900000	01 Apr 2077		
	350,000.000	Local	103.327691	361,646.92	92.290786	323,017.75	-38,629.17	0.07
		Base	103.327691	361,646.92	92.290786	323,017.75	-38,629.17	0.07
575767AN8	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 10/70 3.729				3.729000	15 Oct 2070		
	420,000.000	Local	99.222669	416,735.21	73.464260	308,549.89	-108,185.32	0.07
		Base	99.222669	416,735.21	73.464260	308,549.89	-108,185.32	0.07
575767AQ1	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/50 3.375				3.375000	15 Apr 2050		
	790,000.000	Local	101.133671	798,956.00	77.855338	615,057.17	-183,898.83	0.14
		Base	101.133671	798,956.00	77.855338	615,057.17	-183,898.83	0.14
57636QAQ7	MASTERCARD INC SR UNSECURED 03/50 3.85				3.850000	26 Mar 2050		
	920,000.000	Local	114.843903	1,056,563.91	92.185610	848,107.61	-208,456.30	0.19
		Base	114.843903	1,056,563.91	92.185610	848,107.61	-208,456.30	0.19
57636QAT1	MASTERCARD INC SR UNSECURED 03/51 2.95				2.950000	15 Mar 2051		
	770,000.000	Local	100.588953	774,534.94	78.148996	601,747.27	-172,787.67	0.14
		Base	100.588953	774,534.94	78.148996	601,747.27	-172,787.67	0.13
578454AC4	MAYO CLINIC UNSECURED 11/47 4				4.000000	15 Nov 2047		
	40,000.000	Local	100.000000	40,000.00	92.651312	37,060.52	-2,939.48	0.01
Original Face:	40,000.000	Base	100.000000	40,000.00	92.651312	37,060.52	-2,939.48	0.01
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7				4.700000	09 Dec 2035		
	160,000.000	Local	103.192800	165,108.48	99.875130	159,800.21	-5,308.27	0.04

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2022

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	103.192800	165,108.48	99.875130	159,800.21	-5,308.27	0.04
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875				4.875000	09 Dec 2045		
	280,000.000	Local	107.359650	300,607.02	98.759988	276,527.97	-24,079.05	0.06
		Base	107.359650	300,607.02	98.759988	276,527.97	-24,079.05	0.06
58013MFC3	MCDONALD S CORP SR UNSECURED 03/47 4.45				4.450000	01 Mar 2047		
	190,000.000	Local	99.849205	189,713.49	93.227564	177,132.37	-12,581.12	0.04
		Base	99.849205	189,713.49	93.227564	177,132.37	-12,581.12	0.04
58013MFH2	MCDONALD S CORP SR UNSECURED 09/48 4.45				4.450000	01 Sep 2048		
	1,800,000.000	Local	111.203887	2,001,669.96	93.102094	1,675,837.69	-325,832.27	0.38
		Base	111.203887	2,001,669.96	93.102094	1,675,837.69	-325,832.27	0.37
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	60.053473	324,288.75	-215,711.25	0.07
		Base	100.000000	540,000.00	60.053473	324,288.75	-215,711.25	0.07
58933YBB0	MERCK + CO INC SR UNSECURED 06/50 2.45				2.450000	24 Jun 2050		
	80,000.000	Local	97.753338	78,202.67	70.758770	56,607.02	-21,595.65	0.01
		Base	97.753338	78,202.67	70.758770	56,607.02	-21,595.65	0.01
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.400000	15 Dec 2066		
	155,000.000	Local	86.495910	134,068.66	99.809564	154,704.82	20,636.16	0.03
		Base	86.495910	134,068.66	99.809564	154,704.82	20,636.16	0.03
594712WY3	MICHIGAN ST UNIV REVENUES MISHGR 08/22 FIXED 4.165				4.165000	15 Aug 2122		
	100,000.000	Local	95.495710	95,495.71	84.314540	84,314.54	-11,181.17	0.02
		Base	95.495710	95,495.71	84.314540	84,314.54	-11,181.17	0.02
594918CC6	MICROSOFT CORP SR UNSECURED 06/50 2.525				2.525000	01 Jun 2050		
	599,000.000	Local	96.465629	577,829.12	73.580275	440,745.85	-137,083.27	0.10
		Base	96.465629	577,829.12	73.580275	440,745.85	-137,083.27	0.10
594918CD4	MICROSOFT CORP SR UNSECURED 06/60 2.675				2.675000	01 Jun 2060		
	43,000.000	Local	95.962628	41,263.93	72.319699	31,097.47	-10,166.46	0.01
		Base	95.962628	41,263.93	72.319699	31,097.47	-10,166.46	0.01
594918CE2	MICROSOFT CORP SR UNSECURED 03/52 2.921				2.921000	17 Mar 2052		
	361,000.000	Local	97.288587	351,211.80	79.482796	286,932.89	-64,278.91	0.06

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STATE STREET

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		Base	97.288587	351,211.80	79.482796	286,932.89	-64,278.91	0.06
594918CF9	MICROSOFT CORP SR UNSECURED 03/62 3.041				3.041000	17 Mar 2062		
	207,000.000	Local	95.945367	198,606.91	78.238177	161,953.03	-36,653.88	0.04
		Base	95.945367	198,606.91	78.238177	161,953.03	-36,653.88	0.04
595112BS1	MICRON TECHNOLOGY INC SR UNSECURED 04/32 2.703				2.703000	15 Apr 2032		
	390,000.000	Local	100.000000	390,000.00	79.966658	311,869.97	-78,130.03	0.07
		Base	100.000000	390,000.00	79.966658	311,869.97	-78,130.03	0.07
595112BT9	MICRON TECHNOLOGY INC SR UNSECURED 11/41 3.366				3.366000	01 Nov 2041		
	190,000.000	Local	100.000000	190,000.00	72.855971	138,426.34	-51,573.66	0.03
		Base	100.000000	190,000.00	72.855971	138,426.34	-51,573.66	0.03
595620AS4	MIDAMERICAN ENERGY CO 1ST MORTGAGE 08/48 3.65				3.650000	01 Aug 2048		
	430,000.000	Local	106.908447	459,706.32	85.332202	366,928.47	-92,777.85	0.08
		Base	106.908447	459,706.32	85.332202	366,928.47	-92,777.85	0.08
595620AU9	MIDAMERICAN ENERGY CO 1ST MORTGAGE 07/49 4.25				4.250000	15 Jul 2049		
	480,000.000	Local	115.756110	555,629.33	93.637365	449,459.35	-106,169.98	0.10
		Base	115.756110	555,629.33	93.637365	449,459.35	-106,169.98	0.10
595620AV7	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/50 3.15				3.150000	15 Apr 2050		
	1,010,000.000	Local	103.134998	1,041,663.48	78.814136	796,022.77	-245,640.71	0.18
		Base	103.134998	1,041,663.48	78.814136	796,022.77	-245,640.71	0.18
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125				6.125000	01 Apr 2036		
	755,000.000	Local	113.379544	856,015.56	110.878344	837,131.50	-18,884.06	0.19
		Base	113.379544	856,015.56	110.878344	837,131.50	-18,884.06	0.19
599191AA1	MILEAGE PLUS HLDINGS LLC SR SECURED 144A 06/27 6.5				6.500000	20 Jun 2027		
	610,000.000	Local	99.051675	604,215.22	98.280000	599,508.00	-4,707.22	0.13
Original Face:	610,000.000	Base	99.051675	604,215.22	98.280000	599,508.00	-4,707.22	0.13
606822CG7	MITSUBISHI UFJ FIN GRP SR UNSECURED 04/33 VAR				4.315000	19 Apr 2033		
	320,000.000	Local	100.000000	320,000.00	96.199322	307,837.83	-12,162.17	0.07
		Base	100.000000	320,000.00	96.199322	307,837.83	-12,162.17	0.07
609207AW5	MONDELEZ INTERNATIONAL SR UNSECURED 09/50 2.625				2.625000	04 Sep 2050		
	130,000.000	Local	99.466723	129,306.74	68.308284	88,800.77	-40,505.97	0.02

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		Base	99.466723	129,306.74	68.308284	88,800.77	-40,505.97	0.02
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4				5.400000	15 Dec 2043		
	520,000.000	Local	114.440758	595,091.94	99.370397	516,726.06	-78,365.88	0.12
		Base	114.440758	595,091.94	99.370397	516,726.06	-78,365.88	0.12
6174468L6	MORGAN STANLEY SR UNSECURED 01/31 VAR				2.699000	22 Jan 2031		
	40,000.000	Local	100.000000	40,000.00	86.814855	34,725.94	-5,274.06	0.01
		Base	100.000000	40,000.00	86.814855	34,725.94	-5,274.06	0.01
61747YED3	MORGAN STANLEY SR UNSECURED 07/32 VAR				2.239000	21 Jul 2032		
	410,000.000	Local	100.000000	410,000.00	81.299711	333,328.82	-76,671.18	0.07
		Base	100.000000	410,000.00	81.299711	333,328.82	-76,671.18	0.07
61747YEF8	MORGAN STANLEY SUBORDINATED 09/36 VAR				2.484000	16 Sep 2036		
	1,510,000.000	Local	100.000000	1,510,000.00	77.105677	1,164,295.72	-345,704.28	0.26
		Base	100.000000	1,510,000.00	77.105677	1,164,295.72	-345,704.28	0.26
61747YEH4	MORGAN STANLEY SR UNSECURED 10/32 VAR				2.511000	20 Oct 2032		
	990,000.000	Local	100.000000	990,000.00	82.845103	820,166.52	-169,833.48	0.18
		Base	100.000000	990,000.00	82.845103	820,166.52	-169,833.48	0.18
61747YES0	MORGAN STANLEY SUBORDINATED 04/37 VAR				5.297000	20 Apr 2037		
	410,000.000	Local	100.000000	410,000.00	97.096090	398,093.97	-11,906.03	0.09
		Base	100.000000	410,000.00	97.096090	398,093.97	-11,906.03	0.09
617482V92	MORGAN STANLEY SR UNSECURED 07/42 6.375				6.375000	24 Jul 2042		
	120,000.000	Local	152.802783	183,363.34	115.006082	138,007.30	-45,356.04	0.03
		Base	152.802783	183,363.34	115.006082	138,007.30	-45,356.04	0.03
61772BAC7	MORGAN STANLEY SR UNSECURED 04/42 VAR				3.217000	22 Apr 2042		
	1,390,000.000	Local	101.366614	1,408,995.93	79.093654	1,099,401.79	-309,594.14	0.25
		Base	101.366614	1,408,995.93	79.093654	1,099,401.79	-309,594.14	0.25
63111XAE1	NASDAQ INC SR UNSECURED 12/40 2.5				2.500000	21 Dec 2040		
	810,000.000	Local	100.000000	810,000.00	70.018286	567,148.12	-242,851.88	0.13
		Base	100.000000	810,000.00	70.018286	567,148.12	-242,851.88	0.13
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375				9.375000	15 Aug 2039		
	20,000.000	Local	143.967450	28,793.49	137.342416	27,468.48	-1,325.01	0.01

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		Base	143.967450	28,793.49	137.342416	27,468.48	-1,325.01	0.01
63946BAJ9	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 01/43 4.45				4.450000	15 Jan 2043		
	37,000.000	Local	123.718405	45,775.81	92.921310	34,380.88	-11,394.93	0.01
		Base	123.718405	45,775.81	92.921310	34,380.88	-11,394.93	0.01
6461366R7	NEW JERSEY ST TRANSPRTN TRUST NJSTRN 06/39 FIXED 4.081				4.081000	15 Jun 2039		
	220,000.000	Local	100.000000	220,000.00	89.964790	197,922.54	-22,077.46	0.04
		Base	100.000000	220,000.00	89.964790	197,922.54	-22,077.46	0.04
646139W35	NEW JERSEY ST TURNPIKE AUTH TU NJSTRN 01/40 FIXED 7.414				7.414000	01 Jan 2040		
	150,000.000	Local	156.182387	234,273.58	132.710770	199,066.16	-35,207.42	0.04
Original Face:	150,000.000	Base	156.182387	234,273.58	132.710770	199,066.16	-35,207.42	0.04
646139X83	NEW JERSEY ST TURNPIKE AUTH TU NJSTRN 01/41 FIXED 7.102				7.102000	01 Jan 2041		
	155,000.000	Local	156.048110	241,874.57	129.065710	200,051.85	-41,822.72	0.04
Original Face:	155,000.000	Base	156.048110	241,874.57	129.065710	200,051.85	-41,822.72	0.04
64952GAQ1	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/69 4.45				4.450000	15 May 2069		
	130,000.000	Local	99.448977	129,283.67	86.270880	112,152.14	-17,131.53	0.03
		Base	99.448977	129,283.67	86.270880	112,152.14	-17,131.53	0.03
64952GAT5	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/50 3.75				3.750000	15 May 2050		
	340,000.000	Local	102.710347	349,215.18	82.224625	279,563.73	-69,651.45	0.06
		Base	102.710347	349,215.18	82.224625	279,563.73	-69,651.45	0.06
64972FT63	NEW YORK CITY NY MUNI WTR FIN NYCUTL 06/43 FIXED 5.44				5.440000	15 Jun 2043		
	820,000.000	Local	137.024030	1,123,597.05	114.911450	942,273.89	-181,323.16	0.21
		Base	137.024030	1,123,597.05	114.911450	942,273.89	-181,323.16	0.21
654579AG6	NIPPON LIFE INSURANCE SUBORDINATED 144A 01/50 VAR				3.400000	23 Jan 2050		
	200,000.000	Local	100.000000	200,000.00	86.562202	173,124.40	-26,875.60	0.04
		Base	100.000000	200,000.00	86.562202	173,124.40	-26,875.60	0.04
654579AH4	NIPPON LIFE INSURANCE SUBORDINATED 144A 01/51 VAR				2.750000	21 Jan 2051		
	780,000.000	Local	98.661013	769,555.90	80.875000	630,825.00	-138,730.90	0.14
		Base	98.661013	769,555.90	80.875000	630,825.00	-138,730.90	0.14
654740BT5	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/28 2.75				2.750000	09 Mar 2028		
	200,000.000	Local	99.963610	199,927.22	83.771730	167,543.46	-32,383.76	0.04

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		Base	99.963610	199,927.22	83.771730	167,543.46	-32,383.76	0.04
655844BY3	NORFOLK SOUTHERN CORP SR UNSECURED 02/48 4.15				4.150000	28 Feb 2048		
	140,000.000	Local	98.290364	137,606.51	89.613169	125,458.44	-12,148.07	0.03
		Base	98.290364	137,606.51	89.613169	125,458.44	-12,148.07	0.03
655844CH9	NORFOLK SOUTHERN CORP SR UNSECURED 05/55 3.155				3.155000	15 May 2055		
	859,000.000	Local	97.267614	835,528.80	73.217345	628,936.99	-206,591.81	0.14
		Base	97.267614	835,528.80	73.217345	628,936.99	-206,591.81	0.14
655844CP1	NORFOLK SOUTHERN CORP SR UNSECURED 06/53 4.55				4.550000	01 Jun 2053		
	760,000.000	Local	99.808878	758,547.47	95.117443	722,892.57	-35,654.90	0.16
		Base	99.808878	758,547.47	95.117443	722,892.57	-35,654.90	0.16
666807BD3	NORTHROP GRUMMAN CORP SR UNSECURED 11/40 5.05				5.050000	15 Nov 2040		
	170,000.000	Local	99.745071	169,566.62	100.409916	170,696.86	1,130.24	0.04
		Base	99.745071	169,566.62	100.409916	170,696.86	1,130.24	0.04
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75				4.750000	01 Jun 2043		
	340,000.000	Local	114.387332	388,916.93	96.296749	327,408.95	-61,507.98	0.07
		Base	114.387332	388,916.93	96.296749	327,408.95	-61,507.98	0.07
666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03				4.030000	15 Oct 2047		
	1,180,000.000	Local	107.239534	1,265,426.50	89.354287	1,054,380.59	-211,045.91	0.24
		Base	107.239534	1,265,426.50	89.354287	1,054,380.59	-211,045.91	0.24
666807BU5	NORTHROP GRUMMAN CORP SR UNSECURED 05/50 5.25				5.250000	01 May 2050		
	310,000.000	Local	134.936026	418,301.68	106.065425	328,802.82	-89,498.86	0.07
		Base	134.936026	418,301.68	106.065425	328,802.82	-89,498.86	0.07
668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85				3.850000	30 Sep 2047		
	1,200,000.000	Local	100.692737	1,208,312.84	83.525944	1,002,311.33	-206,001.51	0.22
		Base	100.692737	1,208,312.84	83.525944	1,002,311.33	-206,001.51	0.22
668138AC4	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/59 3.625				3.625000	30 Sep 2059		
	380,000.000	Local	100.504363	381,916.58	74.958742	284,843.22	-97,073.36	0.06
		Base	100.504363	381,916.58	74.958742	284,843.22	-97,073.36	0.06
668138AE0	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 03/51 3.45				3.450000	30 Mar 2051		
	500,000.000	Local	103.456976	517,284.88	76.732177	383,660.89	-133,623.99	0.09

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		Base	103.456976	517,284.88	76.732177	383,660.89	-133,623.99	0.09
67066GAG9	NVIDIA CORP SR UNSECURED 04/40 3.5				3.500000	01 Apr 2040		
	140,000.000	Local	99.816207	139,742.69	87.913700	123,079.18	-16,663.51	0.03
		Base	99.816207	139,742.69	87.913700	123,079.18	-16,663.51	0.03
67066GAJ3	NVIDIA CORP SR UNSECURED 04/60 3.7				3.700000	01 Apr 2060		
	410,000.000	Local	109.700783	449,773.21	84.524701	346,551.27	-103,221.94	0.08
		Base	109.700783	449,773.21	84.524701	346,551.27	-103,221.94	0.08
67091TAE5	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 06/51 5.125				5.125000	23 Jun 2051		
	740,000.000	Local	99.839027	738,808.80	66.127600	489,344.24	-249,464.56	0.11
		Base	99.839027	738,808.80	66.127600	489,344.24	-249,464.56	0.11
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625				4.625000	15 Jun 2045		
	10,000.000	Local	99.387500	9,938.75	81.900023	8,190.00	-1,748.75	0.00
		Base	99.387500	9,938.75	81.900023	8,190.00	-1,748.75	0.00
674599CX1	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/39 4.3				4.300000	15 Aug 2039		
	520,000.000	Local	102.243887	531,668.21	81.388652	423,220.99	-108,447.22	0.09
		Base	102.243887	531,668.21	81.388652	423,220.99	-108,447.22	0.09
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875				7.875000	15 Sep 2031		
	60,000.000	Local	129.838633	77,903.18	109.750000	65,850.00	-12,053.18	0.01
		Base	129.838633	77,903.18	109.750000	65,850.00	-12,053.18	0.01
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45				6.450000	15 Sep 2036		
	320,000.000	Local	120.228500	384,731.20	102.500000	328,000.00	-56,731.20	0.07
		Base	120.228500	384,731.20	102.500000	328,000.00	-56,731.20	0.07
674599DH5	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/39 7.95				7.950000	15 Jun 2039		
	400,000.000	Local	132.452800	529,811.20	113.000000	452,000.00	-77,811.20	0.10
		Base	132.452800	529,811.20	113.000000	452,000.00	-77,811.20	0.10
674599DJ1	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/40 6.2				6.200000	15 Mar 2040		
	40,000.000	Local	119.156000	47,662.40	98.500000	39,400.00	-8,262.40	0.01
		Base	119.156000	47,662.40	98.500000	39,400.00	-8,262.40	0.01
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25				8.250000	15 Oct 2038		
	80,000.000	Local	141.344050	113,075.24	130.208827	104,167.06	-8,908.18	0.02

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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
		Base	141.344050	113,075.24	130.208827	104,167.06	-8,908.18	0.02
677632PA3	OHIO ST UNIV OHSGR 06/11 FIXED OID 4.8				4.800000	01 Jun 2111		
	380,000.000	Local	113.483492	431,237.27	100.272740	381,036.41	-50,200.86	0.09
		Base	113.483492	431,237.27	100.272740	381,036.41	-50,200.86	0.09
68233JBR4	ONCOR ELECTRIC DELIVERY SR SECURED 09/49 3.1				3.100000	15 Sep 2049		
	90,000.000	Local	99.525811	89,573.23	77.906110	70,115.50	-19,457.73	0.02
		Base	99.525811	89,573.23	77.906110	70,115.50	-19,457.73	0.02
68233JBV5	ONCOR ELECTRIC DELIVERY SR SECURED 05/50 3.7				3.700000	15 May 2050		
	130,000.000	Local	99.717723	129,633.04	86.820251	112,866.33	-16,766.71	0.03
		Base	99.717723	129,633.04	86.820251	112,866.33	-16,766.71	0.03
68233JCG7	ONCOR ELECTRIC DELIVERY SR SECURED 144A 06/52 4.6				4.600000	01 Jun 2052		
	360,000.000	Local	99.098619	356,755.03	100.053097	360,191.15	3,436.12	0.08
		Base	99.098619	356,755.03	100.053097	360,191.15	3,436.12	0.08
68389XBJ3	ORACLE CORP SR UNSECURED 07/46 4				4.000000	15 Jul 2046		
	1,680,000.000	Local	107.313540	1,802,867.48	74.674527	1,254,532.05	-548,335.43	0.28
		Base	107.313540	1,802,867.48	74.674527	1,254,532.05	-548,335.43	0.28
68389XCA1	ORACLE CORP SR UNSECURED 03/51 3.95				3.950000	25 Mar 2051		
	1,350,000.000	Local	101.135762	1,365,332.79	73.908077	997,759.04	-367,573.75	0.22
		Base	101.135762	1,365,332.79	73.908077	997,759.04	-367,573.75	0.22
68389XCB9	ORACLE CORP SR UNSECURED 03/61 4.1				4.100000	25 Mar 2061		
	1,030,000.000	Local	101.431369	1,044,743.10	71.694320	738,451.50	-306,291.60	0.17
		Base	101.431369	1,044,743.10	71.694320	738,451.50	-306,291.60	0.16
694308JG3	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 02/31 2.5				2.500000	01 Feb 2031		
	350,000.000	Local	99.913843	349,698.45	76.692375	268,423.31	-81,275.14	0.06
		Base	99.913843	349,698.45	76.692375	268,423.31	-81,275.14	0.06
694308JH1	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/40 3.3				3.300000	01 Aug 2040		
	80,000.000	Local	99.537725	79,630.18	69.265615	55,412.49	-24,217.69	0.01
		Base	99.537725	79,630.18	69.265615	55,412.49	-24,217.69	0.01
694308JJ7	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 08/50 3.5				3.500000	01 Aug 2050		
	180,000.000	Local	99.393872	178,908.97	67.218040	120,992.47	-57,916.50	0.03

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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		Base	99.393872	178,908.97	67.218040	120,992.47	-57,916.50	0.03
694308JN8	PACIFIC GAS + ELECTRIC 1ST MORTGAGE 07/50 4.95				4.950000	01 Jul 2050		
	1,260,000.000	Local	98.308537	1,238,687.57	80.239273	1,011,014.84	-227,672.73	0.23
		Base	98.308537	1,238,687.57	80.239273	1,011,014.84	-227,672.73	0.23
698299BL7	REPUBLIC OF PANAMA SR UNSECURED 07/60 3.87				3.870000	23 Jul 2060		
	630,000.000	Local	108.588590	684,108.12	70.608338	444,832.53	-239,275.59	0.10
Original Face:	630,000.000	Base	108.588590	684,108.12	70.608338	444,832.53	-239,275.59	0.10
698299BN3	REPUBLIC OF PANAMA SR UNSUB 09/32 2.252				2.252000	29 Sep 2032		
	530,000.000	Local	100.000000	530,000.00	77.903231	412,887.12	-117,112.88	0.09
		Base	100.000000	530,000.00	77.903231	412,887.12	-117,112.88	0.09
699149AH3	REPUBLIC OF PARAGUAY SR UNSECURED 144A 03/50 5.4				5.400000	30 Mar 2050		
	700,000.000	Local	116.561844	815,932.91	77.505395	542,537.77	-273,395.14	0.12
Original Face:	700,000.000	Base	116.561844	815,932.91	77.505395	542,537.77	-273,395.14	0.12
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25				5.250000	15 Aug 2022		
	8,000.000	Local	100.017125	8,001.37	100.003750	8,000.30	-1.07	0.00
		Base	100.017125	8,001.37	100.003750	8,000.30	-1.07	0.00
701885AH8	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 10/27 5.625				5.625000	15 Oct 2027		
	240,000.000	Local	103.243092	247,783.42	98.530254	236,472.61	-11,310.81	0.05
		Base	103.243092	247,783.42	98.530254	236,472.61	-11,310.81	0.05
701885AJ4	PARSLEY ENERGY LLC/FINAN COMPANY GUAR 144A 02/28 4.125				4.125000	15 Feb 2028		
	440,000.000	Local	100.000000	440,000.00	91.169934	401,147.71	-38,852.29	0.09
		Base	100.000000	440,000.00	91.169934	401,147.71	-38,852.29	0.09
70450YAJ2	PAYPAL HOLDINGS INC SR UNSECURED 06/50 3.25				3.250000	01 Jun 2050		
	550,000.000	Local	101.163631	556,399.97	75.728104	416,504.57	-139,895.40	0.09
		Base	101.163631	556,399.97	75.728104	416,504.57	-139,895.40	0.09
70450YAM5	PAYPAL HOLDINGS INC SR UNSECURED 06/52 5.05				5.050000	01 Jun 2052		
	680,000.000	Local	99.677500	677,807.00	100.126332	680,859.06	3,052.06	0.15
		Base	99.677500	677,807.00	100.126332	680,859.06	3,052.06	0.15
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15				4.150000	15 Apr 2025		
	130,000.000	Local	99.925585	129,903.26	98.384684	127,900.09	-2,003.17	0.03

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		Base	99.925585	129,903.26	98.384684	127,900.09	-2,003.17	0.03
715638DF6	REPUBLIC OF PERU SR UNSECURED 01/31 2.783				2.783000	23 Jan 2031		
	300,000.000	Local	100.001630	300,004.89	85.014911	255,044.73	-44,960.16	0.06
		Base	100.001630	300,004.89	85.014911	255,044.73	-44,960.16	0.06
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875				6.875000	20 Jan 2040		
	26,000.000	Local	98.794000	25,686.44	94.625000	24,602.50	-1,083.94	0.01
		Base	98.794000	25,686.44	94.625000	24,602.50	-1,083.94	0.01
71647NBD0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/49 6.9				6.900000	19 Mar 2049		
	280,000.000	Local	106.309893	297,667.70	89.350000	250,180.00	-47,487.70	0.06
		Base	106.309893	297,667.70	89.350000	250,180.00	-47,487.70	0.06
71647NBJ7	PETROBRAS GLOBAL FINANCE COMPANY GUAR 06/51 5.5				5.500000	10 Jun 2051		
	830,000.000	Local	99.314057	824,306.67	75.850000	629,555.00	-194,751.67	0.14
		Base	99.314057	824,306.67	75.850000	629,555.00	-194,751.67	0.14
716564AB5	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/47 5.625				5.625000	19 Jun 2047		
	520,000.000	Local	110.527725	574,744.17	67.500222	351,001.15	-223,743.02	0.08
		Base	110.527725	574,744.17	67.500222	351,001.15	-223,743.02	0.08
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4				4.400000	15 May 2044		
	30,000.000	Local	99.752700	29,925.81	98.488679	29,546.60	-379.21	0.01
		Base	99.752700	29,925.81	98.488679	29,546.60	-379.21	0.01
717081EZ2	PFIZER INC SR UNSECURED 05/40 2.55				2.550000	28 May 2040		
	90,000.000	Local	99.430044	89,487.04	78.685412	70,816.87	-18,670.17	0.02
		Base	99.430044	89,487.04	78.685412	70,816.87	-18,670.17	0.02
718172AC3	PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375				6.375000	16 May 2038		
	290,000.000	Local	119.648714	346,981.27	104.908361	304,234.25	-42,747.02	0.07
		Base	119.648714	346,981.27	104.908361	304,234.25	-42,747.02	0.07
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875				3.875000	21 Aug 2042		
	90,000.000	Local	99.268178	89,341.36	78.586520	70,727.87	-18,613.49	0.02
		Base	99.268178	89,341.36	78.586520	70,727.87	-18,613.49	0.02
718172BL2	PHILIP MORRIS INTL INC SR UNSECURED 11/44 4.25				4.250000	10 Nov 2044		
	40,000.000	Local	108.465050	43,386.02	81.712536	32,685.01	-10,701.01	0.01

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STATE STREET

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		Base	108.465050	43,386.02	81.712536	32,685.01	-10,701.01	0.01
720186AM7	PIEDMONT NATURAL GAS CO SR UNSECURED 06/50 3.35				3.350000	01 Jun 2050		
	1,140,000.000	Local	99.268942	1,131,665.94	74.873105	853,553.40	-278,112.54	0.19
		Base	99.268942	1,131,665.94	74.873105	853,553.40	-278,112.54	0.19
720186AP0	PIEDMONT NATURAL GAS CO SR UNSECURED 05/52 5.05				5.050000	15 May 2052		
	370,000.000	Local	99.130676	366,783.50	98.393358	364,055.42	-2,728.08	0.08
		Base	99.130676	366,783.50	98.393358	364,055.42	-2,728.08	0.08
726503AE5	PLAINS ALL AMERICAN PIPE JR SUBORDINA 12/99 VAR				6.125000	31 Dec 2099		
	860,000.000	Local	75.153067	646,316.38	71.000000	610,600.00	-35,716.38	0.14
		Base	75.153067	646,316.38	71.000000	610,600.00	-35,716.38	0.14
72650RAM4	PLAINS ALL AMER PIPELINE SR UNSECURED 05/36 6.7				6.700000	15 May 2036		
	130,000.000	Local	117.741969	153,064.56	99.389246	129,206.02	-23,858.54	0.03
		Base	117.741969	153,064.56	99.389246	129,206.02	-23,858.54	0.03
73358WCW2	PORT AUTH OF NEW YORK NEW JE PORTRN 11/40 FIXED 5.647				5.647000	01 Nov 2040		
	125,000.000	Local	134.418448	168,023.06	112.000220	140,000.28	-28,022.78	0.03
Original Face:	125,000.000	Base	134.418448	168,023.06	112.000220	140,000.28	-28,022.78	0.03
73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458				4.458000	01 Oct 2062		
	810,000.000	Local	111.504153	903,183.64	97.231620	787,576.12	-115,607.52	0.18
Original Face:	810,000.000	Base	111.504153	903,183.64	97.231620	787,576.12	-115,607.52	0.18
73358WRP1	PORT AUTH OF NEW YORK NEW JE PORTRN 08/46 FIXED 4.96				4.960000	01 Aug 2046		
	370,000.000	Local	131.997778	488,391.78	104.230180	385,651.67	-102,740.11	0.09
Original Face:	370,000.000	Base	131.997778	488,391.78	104.230180	385,651.67	-102,740.11	0.09
743263AE5	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75				7.750000	01 Mar 2031		
	200,000.000	Local	129.018905	258,037.81	117.070426	234,140.85	-23,896.96	0.05
		Base	129.018905	258,037.81	117.070426	234,140.85	-23,896.96	0.05
74340XBQ3	PROLOGIS LP SR UNSECURED 10/50 2.125				2.125000	15 Oct 2050		
	290,000.000	Local	98.507659	285,672.21	64.086117	185,849.74	-99,822.47	0.04
		Base	98.507659	285,672.21	64.086117	185,849.74	-99,822.47	0.04
74408DAC8	PROVINCIA DE CORDOBA SR UNSECURED 144A 12/25 VAR				6.975000	10 Dec 2025		
	234,115.000	Local	79.559759	186,261.33	76.125000	178,220.04	-8,041.29	0.04

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Original Face:		234,115.000	Base	79.559759	186,261.33	76.125000	178,220.04	-8,041.29	0.04
74730DAD5	QATAR ENERGY SR UNSECURED 144A 07/51 3.3				3.300000	12 Jul 2051			
		1,640,000.000	Local	100.148418	1,642,434.05	77.173600	1,265,647.04	-376,787.01	0.28
			Base	100.148418	1,642,434.05	77.173600	1,265,647.04	-376,787.01	0.28
74730DAE3	QATAR ENERGY SR UNSECURED 144A 07/41 3.125				3.125000	12 Jul 2041			
		730,000.000	Local	99.644077	727,401.76	78.350000	571,955.00	-155,446.76	0.13
			Base	99.644077	727,401.76	78.350000	571,955.00	-155,446.76	0.13
747525BR3	QUALCOMM INC SR UNSECURED 05/52 4.5				4.500000	20 May 2052			
		590,000.000	Local	97.825937	577,173.03	99.125922	584,842.94	7,669.91	0.13
			Base	97.825937	577,173.03	99.125922	584,842.94	7,669.91	0.13
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875000	15 May 2025			
		290,000.000	Local	93.369607	270,771.86	97.540000	282,866.00	12,094.14	0.06
			Base	93.369607	270,771.86	97.540000	282,866.00	12,094.14	0.06
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5				5.000000	15 Mar 2023			
		68,000.000	Local	98.269926	66,823.55	99.250000	67,490.00	666.45	0.02
			Base	98.269926	66,823.55	99.250000	67,490.00	666.45	0.02
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95				4.950000	15 Jul 2046			
		190,000.000	Local	111.907568	212,624.38	98.013025	186,224.75	-26,399.63	0.04
			Base	111.907568	212,624.38	98.013025	186,224.75	-26,399.63	0.04
754730AH2	RAYMOND JAMES FINANCIAL SR UNSECURED 04/51 3.75				3.750000	01 Apr 2051			
		190,000.000	Local	101.162232	192,208.24	81.857543	155,529.33	-36,678.91	0.03
			Base	101.162232	192,208.24	81.857543	155,529.33	-36,678.91	0.03
759470BD8	RELIANCE INDUSTRIES LTD SR UNSECURED 144A 01/52 3.625				3.625000	12 Jan 2052			
		980,000.000	Local	98.624031	966,515.50	72.971139	715,117.16	-251,398.34	0.16
			Base	98.624031	966,515.50	72.971139	715,117.16	-251,398.34	0.16
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1				5.100000	18 Jun 2050			
		300,000.000	Local	106.805903	320,417.71	100.404998	301,214.99	-19,202.72	0.07
Original Face:		300,000.000	Base	106.805903	320,417.71	100.404998	301,214.99	-19,202.72	0.07
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.850000	15 Aug 2045			
		440,000.000	Local	112.486877	494,942.26	84.275126	370,810.55	-124,131.71	0.08

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		Base	112.486877	494,942.26	84.275126	370,810.55	-124,131.71	0.08
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125				8.125000	01 May 2040		
	50,000.000	Local	123.457260	61,728.63	112.391125	56,195.56	-5,533.07	0.01
		Base	123.457260	61,728.63	112.391125	56,195.56	-5,533.07	0.01
767201AL0	RIO TINTO FIN USA LTD COMPANY GUAR 11/40 5.2				5.200000	02 Nov 2040		
	160,000.000	Local	117.373269	187,797.23	104.611044	167,377.67	-20,419.56	0.04
		Base	117.373269	187,797.23	104.611044	167,377.67	-20,419.56	0.04
77313LAA1	ROCKETMTGE CO ISSUER INC COMPANY GUAR 144A 10/26 2.875				2.875000	15 Oct 2026		
	630,000.000	Local	100.000000	630,000.00	82.641000	520,638.30	-109,361.70	0.12
		Base	100.000000	630,000.00	82.641000	520,638.30	-109,361.70	0.12
780097BM2	NATWEST GROUP PLC SUBORDINATED 11/29 VAR				3.754000	01 Nov 2029		
	530,000.000	Local	100.000000	530,000.00	95.993847	508,767.39	-21,232.61	0.11
		Base	100.000000	530,000.00	95.993847	508,767.39	-21,232.61	0.11
78409VAQ7	S+P GLOBAL INC COMPANY GUAR 12/49 3.25				3.250000	01 Dec 2049		
	290,000.000	Local	99.280407	287,913.18	78.668005	228,137.21	-59,775.97	0.05
		Base	99.280407	287,913.18	78.668005	228,137.21	-59,775.97	0.05
79466LAL8	SALESFORCE INC SR UNSECURED 07/51 2.9				2.900000	15 Jul 2051		
	2,360,000.000	Local	99.882362	2,357,223.74	76.183020	1,797,919.27	-559,304.47	0.40
		Base	99.882362	2,357,223.74	76.183020	1,797,919.27	-559,304.47	0.40
79466LAM6	SALESFORCE INC SR UNSECURED 07/61 3.05				3.050000	15 Jul 2061		
	70,000.000	Local	99.682029	69,777.42	73.780866	51,646.61	-18,130.81	0.01
		Base	99.682029	69,777.42	73.780866	51,646.61	-18,130.81	0.01
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138				6.138000	01 May 2049		
	180,000.000	Local	126.105078	226,989.14	123.185690	221,734.24	-5,254.90	0.05
Original Face:	180,000.000	Base	126.105078	226,989.14	123.185690	221,734.24	-5,254.90	0.05
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3				4.300000	01 Apr 2042		
	460,000.000	Local	105.199341	483,916.97	90.599964	416,759.83	-67,157.14	0.09
		Base	105.199341	483,916.97	90.599964	416,759.83	-67,157.14	0.09
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75				3.750000	01 Jun 2047		
	250,000.000	Local	101.765560	254,413.90	84.832212	212,080.53	-42,333.37	0.05

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STATE STREET

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		Base	101.765560	254,413.90	84.832212	212,080.53	-42,333.37	0.05
797440BY9	SAN DIEGO G + E 1ST MORTGAGE 04/50 3.32				3.320000	15 Apr 2050		
	140,000.000	Local	99.873000	139,822.20	78.523165	109,932.43	-29,889.77	0.02
		Base	99.873000	139,822.20	78.523165	109,932.43	-29,889.77	0.02
79765R5A3	SAN FRANCISCO CITY CNTY CA P SFWTR 11/39 FIXED 3.303				3.303000	01 Nov 2039		
	170,000.000	Local	100.000000	170,000.00	88.345280	150,186.98	-19,813.02	0.03
		Base	100.000000	170,000.00	88.345280	150,186.98	-19,813.02	0.03
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.9				5.400000	08 Aug 2028		
	890,000.000	Local	104.414294	929,287.22	77.000000	685,300.00	-243,987.22	0.15
		Base	104.414294	929,287.22	77.000000	685,300.00	-243,987.22	0.15
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.625				5.125000	08 Aug 2025		
	470,000.000	Local	83.288204	391,454.56	84.143000	395,472.10	4,017.54	0.09
		Base	83.288204	391,454.56	84.143000	395,472.10	4,017.54	0.09
80007RAP0	SANDS CHINA LTD SR UNSECURED 144A 03/29 3.1				3.100000	08 Mar 2029		
	220,000.000	Local	99.770555	219,495.22	69.333000	152,532.60	-66,962.62	0.03
		Base	99.770555	219,495.22	69.333000	152,532.60	-66,962.62	0.03
80007RAR6	SANDS CHINA LTD SR UNSECURED 144A 08/31 3.75				3.250000	08 Aug 2031		
	1,860,000.000	Local	100.012651	1,860,235.31	66.040000	1,228,344.00	-631,891.31	0.28
		Base	100.012651	1,860,235.31	66.040000	1,228,344.00	-631,891.31	0.27
808513BJ3	CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR				4.000000	31 Dec 2099		
	660,000.000	Local	100.000000	660,000.00	76.400660	504,244.36	-155,755.64	0.11
		Base	100.000000	660,000.00	76.400660	504,244.36	-155,755.64	0.11
80854EAH1	SCHWEITZER MAUDUIT INTL INC. 2021 TERM LOAN B					07 May 2029		
	148,500.000	Local	99.601832	147,908.72	94.000000	139,590.00	-8,318.72	0.03
		Base	99.601832	147,908.72	94.000000	139,590.00	-8,318.72	0.03
81721MAK5	DIVERSIFIED HEALTHCARE T SR UNSECURED 05/24 4.75				4.750000	01 May 2024		
	330,000.000	Local	98.367309	324,612.12	89.740789	296,144.60	-28,467.52	0.07
		Base	98.367309	324,612.12	89.740789	296,144.60	-28,467.52	0.07
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.000000	10 May 2046		
	400,000.000	Local	101.923790	407,695.16	89.591406	358,365.62	-49,329.54	0.08

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		Base	101.923790	407,695.16	89.591406	358,365.62	-49,329.54	0.08
822582CH3	SHELL INTERNATIONAL FIN COMPANY GUAR 04/50 3.25				3.250000	06 Apr 2050		
	920,000.000	Local	99.236637	912,977.06	79.344027	729,965.05	-183,012.01	0.16
		Base	99.236637	912,977.06	79.344027	729,965.05	-183,012.01	0.16
828807DK0	SIMON PROPERTY GROUP LP SR UNSECURED 07/30 2.65				2.650000	15 Jul 2030		
	520,000.000	Local	99.719315	518,540.44	85.066770	442,347.20	-76,193.24	0.10
		Base	99.719315	518,540.44	85.066770	442,347.20	-76,193.24	0.10
830867AA5	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/25 4.5				4.500000	20 Oct 2025		
	470,000.000	Local	100.628262	472,952.83	97.224557	456,955.42	-15,997.41	0.10
		Base	100.628262	472,952.83	97.224557	456,955.42	-15,997.41	0.10
830867AB3	DELTA AIR LINES/SKYMILES SR SECURED 144A 10/28 4.75				4.750000	20 Oct 2028		
	1,060,000.000	Local	106.132914	1,125,008.89	94.592513	1,002,680.64	-122,328.25	0.23
Original Face:	1,060,000.000	Base	106.132914	1,125,008.89	94.592513	1,002,680.64	-122,328.25	0.22
833636AL7	SOCIEDAD QUIMICA Y MINER SR UNSECURED 144A 09/51 3.5				3.500000	10 Sep 2051		
	1,330,000.000	Local	99.189581	1,319,221.43	73.875000	982,537.50	-336,683.93	0.22
		Base	99.189581	1,319,221.43	73.875000	982,537.50	-336,683.93	0.22
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5				4.500000	01 Sep 2040		
	170,000.000	Local	106.155712	180,464.71	90.196293	153,333.70	-27,131.01	0.03
		Base	106.155712	180,464.71	90.196293	153,333.70	-27,131.01	0.03
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05				4.050000	15 Mar 2042		
	370,000.000	Local	102.984324	381,042.00	82.726493	306,088.02	-74,953.98	0.07
		Base	102.984324	381,042.00	82.726493	306,088.02	-74,953.98	0.07
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65				4.650000	01 Oct 2043		
	430,000.000	Local	109.604423	471,299.02	91.237501	392,321.25	-78,977.77	0.09
		Base	109.604423	471,299.02	91.237501	392,321.25	-78,977.77	0.09
842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4				4.000000	01 Apr 2047		
	30,000.000	Local	94.939533	28,481.86	81.603255	24,480.98	-4,000.88	0.01
		Base	94.939533	28,481.86	81.603255	24,480.98	-4,000.88	0.01
842400GK3	SOUTHERN CAL EDISON 1ST REF MORT 03/48 4.125				4.125000	01 Mar 2048		
	10,000.000	Local	95.690800	9,569.08	82.770805	8,277.08	-1,292.00	0.00

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		Base	95.690800	9,569.08	82.770805	8,277.08	-1,292.00	0.00
842400GT4	SOUTHERN CAL EDISON 1ST MORTGAGE 02/50 3.65				3.650000	01 Feb 2050		
	1,910,000.000	Local	101.099030	1,930,991.48	76.950271	1,469,750.18	-461,241.30	0.33
		Base	101.099030	1,930,991.48	76.950271	1,469,750.18	-461,241.30	0.33
842400HF3	SOUTHERN CAL EDISON 1ST MORTGAGE 06/51 3.65				3.650000	01 Jun 2051		
	870,000.000	Local	100.145828	871,268.70	78.067739	679,189.33	-192,079.37	0.15
		Base	100.145828	871,268.70	78.067739	679,189.33	-192,079.37	0.15
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75				6.750000	16 Apr 2040		
	150,000.000	Local	100.762720	151,144.08	112.950000	169,425.00	18,280.92	0.04
		Base	100.762720	151,144.08	112.950000	169,425.00	18,280.92	0.04
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.250000	08 Nov 2042		
	630,000.000	Local	106.772094	672,664.19	97.677000	615,365.10	-57,299.09	0.14
		Base	106.772094	672,664.19	97.677000	615,365.10	-57,299.09	0.14
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8				8.000000	01 Mar 2032		
	370,000.000	Local	104.560911	386,875.37	117.159525	433,490.24	46,614.87	0.10
		Base	104.560911	386,875.37	117.159525	433,490.24	46,614.87	0.10
84346LAA8	SOUTHERN NATURAL GAS SR UNSECURED 144A 03/47 4.8				4.800000	15 Mar 2047		
	300,000.000	Local	114.454493	343,363.48	88.779362	266,338.09	-77,025.39	0.06
		Base	114.454493	343,363.48	88.779362	266,338.09	-77,025.39	0.06
845467AT6	SOUTHWESTERN ENERGY CO COMPANY GUAR 02/32 4.75				4.750000	01 Feb 2032		
	300,000.000	Local	100.253587	300,760.76	85.216000	255,648.00	-45,112.76	0.06
		Base	100.253587	300,760.76	85.216000	255,648.00	-45,112.76	0.06
84546SAU7	SOUTHWESTERN ENERGY CO TERM LOAN					22 Jun 2027		
	507,450.000	Local	99.770634	506,286.08	97.000000	492,226.50	-14,059.58	0.11
		Base	99.770634	506,286.08	97.000000	492,226.50	-14,059.58	0.11
86657MBK1	SUMTER LANDING FL CDD RECREATI SLNFAC 10/47 FIXED 4.172				4.172000	01 Oct 2047		
	140,000.000	Local	100.000000	140,000.00	89.719310	125,607.03	-14,392.97	0.03
Original Face:	140,000.000	Base	100.000000	140,000.00	89.719310	125,607.03	-14,392.97	0.03
86765BAQ2	ENERGY TRANSFER LP COMPANY GUAR 05/45 5.35				5.350000	15 May 2045		
	180,000.000	Local	99.147600	178,465.68	87.475213	157,455.38	-21,010.30	0.04

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		Base	99.147600	178,465.68	87.475213	157,455.38	-21,010.30	0.04
86964WAB8	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 03/47 7				7.000000	16 Mar 2047		
		800,000.000 Local	126.470574	1,011,764.59	95.280778	762,246.22	-249,518.37	0.17
		Base	126.470574	1,011,764.59	95.280778	762,246.22	-249,518.37	0.17
87264AAX3	T MOBILE USA INC SR UNSECURED 04/40 4.375				4.375000	15 Apr 2040		
		140,000.000 Local	101.058807	141,482.33	89.737847	125,632.99	-15,849.34	0.03
		Base	101.058807	141,482.33	89.737847	125,632.99	-15,849.34	0.03
87264ABL8	T MOBILE USA INC SR UNSECURED 02/41 3				3.000000	15 Feb 2041		
		930,000.000 Local	97.918439	910,641.48	74.629489	694,054.25	-216,587.23	0.16
		Base	97.918439	910,641.48	74.629489	694,054.25	-216,587.23	0.15
87264ABN4	T MOBILE USA INC SR UNSECURED 02/51 3.3				3.300000	15 Feb 2051		
		1,650,000.000 Local	96.643038	1,594,610.13	73.266374	1,208,895.17	-385,714.96	0.27
		Base	96.643038	1,594,610.13	73.266374	1,208,895.17	-385,714.96	0.27
87264ABS3	T MOBILE USA INC COMPANY GUAR 02/29 2.625				2.625000	15 Feb 2029		
		100,000.000 Local	100.000000	100,000.00	84.183641	84,183.64	-15,816.36	0.02
		Base	100.000000	100,000.00	84.183641	84,183.64	-15,816.36	0.02
87264ABT1	T MOBILE USA INC COMPANY GUAR 02/31 2.875				2.875000	15 Feb 2031		
		360,000.000 Local	98.476547	354,515.57	82.376000	296,553.60	-57,961.97	0.07
		Base	98.476547	354,515.57	82.376000	296,553.60	-57,961.97	0.07
87264ACT0	T MOBILE USA INC SR UNSECURED 10/52 3.4				3.400000	15 Oct 2052		
		840,000.000 Local	99.428089	835,195.95	74.361344	624,635.29	-210,560.66	0.14
		Base	99.428089	835,195.95	74.361344	624,635.29	-210,560.66	0.14
872898AD3	TSMC ARIZONA CORP COMPANY GUAR 10/41 3.125				3.125000	25 Oct 2041		
		1,140,000.000 Local	99.228491	1,131,204.80	82.477251	940,240.66	-190,964.14	0.21
		Base	99.228491	1,131,204.80	82.477251	940,240.66	-190,964.14	0.21
872898AE1	TSMC ARIZONA CORP COMPANY GUAR 10/51 3.25				3.250000	25 Oct 2051		
		500,000.000 Local	98.676134	493,380.67	80.839582	404,197.91	-89,182.76	0.09
		Base	98.676134	493,380.67	80.839582	404,197.91	-89,182.76	0.09
87612BBS0	TARGA RESOURCES PARTNERS COMPANY GUAR 02/31 4.875				4.875000	01 Feb 2031		
		310,000.000 Local	101.163645	313,607.30	91.160250	282,596.78	-31,010.52	0.06

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		Base	101.163645	313,607.30	91.160250	282,596.78	-31,010.52	0.06
87612BBU5	TARGA RESOURCES PARTNERS COMPANY GUAR 01/32 4				4.000000	15 Jan 2032		
	850,000.000	Local	99.377431	844,708.16	85.576000	727,396.00	-117,312.16	0.16
		Base	99.377431	844,708.16	85.576000	727,396.00	-117,312.16	0.16
87612GAB7	TARGA RESOURCES CORP COMPANY GUAR 04/52 4.95				4.950000	15 Apr 2052		
	1,190,000.000	Local	99.426704	1,183,177.78	86.240603	1,026,263.18	-156,914.60	0.23
		Base	99.426704	1,183,177.78	86.240603	1,026,263.18	-156,914.60	0.23
87612KAC6	TARGA RESOURCES CORP COMPANY GUAR 07/52 6.25				6.250000	01 Jul 2052		
	790,000.000	Local	99.773000	788,206.70	100.381174	793,011.27	4,804.57	0.18
		Base	99.773000	788,206.70	100.381174	793,011.27	4,804.57	0.18
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9				4.900000	15 Sep 2044		
	160,000.000	Local	106.955225	171,128.36	96.355158	154,168.25	-16,960.11	0.03
		Base	106.955225	171,128.36	96.355158	154,168.25	-16,960.11	0.03
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27				4.270000	15 May 2047		
	300,000.000	Local	102.681953	308,045.86	89.549262	268,647.79	-39,398.07	0.06
		Base	102.681953	308,045.86	89.549262	268,647.79	-39,398.07	0.06
878091BG1	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/50 3.3				3.300000	15 May 2050		
	590,000.000	Local	99.369714	586,281.31	76.809630	453,176.82	-133,104.49	0.10
		Base	99.369714	586,281.31	76.809630	453,176.82	-133,104.49	0.10
878742AW5	TECK RESOURCES LIMITED SR UNSECURED 07/41 6.25				6.250000	15 Jul 2041		
	1,443,000.000	Local	124.658991	1,798,829.24	104.447183	1,507,172.85	-291,656.39	0.34
		Base	124.658991	1,798,829.24	104.447183	1,507,172.85	-291,656.39	0.34
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045				7.045000	20 Jun 2036		
	220,000.000	Local	120.018059	264,039.73	111.871438	246,117.16	-17,922.57	0.06
		Base	120.018059	264,039.73	111.871438	246,117.16	-17,922.57	0.05
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213000	08 Mar 2047		
	300,000.000	Local	104.259287	312,777.86	89.104664	267,313.99	-45,463.87	0.06
		Base	104.259287	312,777.86	89.104664	267,313.99	-45,463.87	0.06
87938WAV5	TELEFONICA EMISIONES SAU COMPANY GUAR 03/38 4.665				4.665000	06 Mar 2038		
	570,000.000	Local	101.562642	578,907.06	88.514938	504,535.15	-74,371.91	0.11

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		Base	101.562642	578,907.06	88.514938	504,535.15	-74,371.91	0.11
88032WBC9	TENCENT HOLDINGS LTD SR UNSECURED 144A 04/51 3.84				3.840000	22 Apr 2051		
	640,000.000	Local	100.435395	642,786.53	78.061354	499,592.67	-143,193.86	0.11
		Base	100.435395	642,786.53	78.061354	499,592.67	-143,193.86	0.11
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95				2.950000	18 Dec 2022		
	23,000.000	Local	98.539217	22,664.02	98.500000	22,655.00	-9.02	0.01
		Base	98.539217	22,664.02	98.500000	22,655.00	-9.02	0.01
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1				4.100000	01 Oct 2046		
	860,000.000	Local	81.395117	699,998.01	62.275000	535,565.00	-164,433.01	0.12
		Base	81.395117	699,998.01	62.275000	535,565.00	-164,433.01	0.12
88167AAN1	TEVA PHARMACEUTICALS NE COMPANY GUAR 01/25 7.125				7.125000	31 Jan 2025		
	290,000.000	Local	100.000000	290,000.00	97.487829	282,714.70	-7,285.30	0.06
		Base	100.000000	290,000.00	97.487829	282,714.70	-7,285.30	0.06
88240TAD3	TEXAS ELECTRIC MKT STABL SR SECURED 144A 02/52 5.167				5.167000	01 Feb 2052		
	290,000.000	Local	99.989724	289,970.20	101.174587	293,406.30	3,436.10	0.07
Original Face:	290,000.000	Base	99.989724	289,970.20	101.174587	293,406.30	3,436.10	0.07
882508BF0	TEXAS INSTRUMENTS INC SR UNSECURED 03/39 3.875				3.875000	15 Mar 2039		
	750,000.000	Local	104.681087	785,108.15	94.609629	709,572.22	-75,535.93	0.16
		Base	104.681087	785,108.15	94.609629	709,572.22	-75,535.93	0.16
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	87.930860	131,896.29	-18,103.71	0.03
Original Face:	150,000.000	Base	100.000000	150,000.00	87.930860	131,896.29	-18,103.71	0.03
88339WAA4	WILLIAMS COMPANIES INC SR UNSECURED 10/51 3.5				3.500000	15 Oct 2051		
	70,000.000	Local	99.835343	69,884.74	74.890471	52,423.33	-17,461.41	0.01
		Base	99.835343	69,884.74	74.890471	52,423.33	-17,461.41	0.01
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375				8.375000	15 Jul 2033		
	960,000.000	Local	127.199621	1,221,116.36	115.954471	1,113,162.92	-107,953.44	0.25
		Base	127.199621	1,221,116.36	115.954471	1,113,162.92	-107,953.44	0.25
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55				6.550000	01 May 2037		
	100,000.000	Local	105.110820	105,110.82	100.460707	100,460.71	-4,650.11	0.02

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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		Base	105.110820	105,110.82	100.460707	100,460.71	-4,650.11	0.02
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3				7.300000	01 Jul 2038		
	1,640,000.000	Local	123.570807	2,026,561.23	104.788829	1,718,536.80	-308,024.43	0.39
		Base	123.570807	2,026,561.23	104.788829	1,718,536.80	-308,024.43	0.38
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75				6.750000	15 Jun 2039		
	570,000.000	Local	117.191060	667,989.04	99.794350	568,827.80	-99,161.24	0.13
		Base	117.191060	667,989.04	99.794350	568,827.80	-99,161.24	0.13
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875				5.875000	15 Nov 2040		
	80,000.000	Local	107.769750	86,215.80	92.001345	73,601.08	-12,614.72	0.02
		Base	107.769750	86,215.80	92.001345	73,601.08	-12,614.72	0.02
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5				4.500000	15 Sep 2042		
	410,000.000	Local	94.255224	386,446.42	78.424992	321,542.47	-64,903.95	0.07
		Base	94.255224	386,446.42	78.424992	321,542.47	-64,903.95	0.07
89346DAE7	TRANSALTA CORP SR UNSECURED 03/40 6.5				6.500000	15 Mar 2040		
	310,000.000	Local	103.952977	322,254.23	92.264002	286,018.41	-36,235.82	0.06
		Base	103.952977	322,254.23	92.264002	286,018.41	-36,235.82	0.06
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4				5.400000	15 Aug 2041		
	140,000.000	Local	99.439686	139,215.56	99.272861	138,982.01	-233.55	0.03
		Base	99.439686	139,215.56	99.272861	138,982.01	-233.55	0.03
893574AF0	TRANSCONT GAS PIPE LINE SR UNSECURED 08/42 4.45				4.450000	01 Aug 2042		
	80,000.000	Local	102.823613	82,258.89	88.830790	71,064.63	-11,194.26	0.02
		Base	102.823613	82,258.89	88.830790	71,064.63	-11,194.26	0.02
893574AP8	TRANSCONT GAS PIPE LINE SR UNSECURED 05/30 3.25				3.250000	15 May 2030		
	150,000.000	Local	99.827033	149,740.55	90.018327	135,027.49	-14,713.06	0.03
		Base	99.827033	149,740.55	90.018327	135,027.49	-14,713.06	0.03
893574AR4	TRANSCONT GAS PIPE LINE SR UNSECURED 05/50 3.95				3.950000	15 May 2050		
	2,340,000.000	Local	106.815014	2,499,471.32	83.543919	1,954,927.70	-544,543.62	0.44
		Base	106.815014	2,499,471.32	83.543919	1,954,927.70	-544,543.62	0.44
902613AJ7	UBS GROUP AG JR SUBORDINA 144A 12/99 4.875				4.875000	31 Dec 2099		
	270,000.000	Local	100.000000	270,000.00	83.645839	225,843.77	-44,156.23	0.05

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		Base	100.000000	270,000.00	83.645839	225,843.77	-44,156.23	0.05
902613AL2	UBS GROUP AG SR UNSECURED 144A 02/43 VAR				3.179000	11 Feb 2043		
		370,000.000	Local 100.000000	370,000.00	75.739858	280,237.47	-89,762.53	0.06
			Base 100.000000	370,000.00	75.739858	280,237.47	-89,762.53	0.06
902674XN5	UBS AG LONDON SR UNSECURED 144A 06/48 4.5				4.500000	26 Jun 2048		
		460,000.000	Local 127.385267	585,972.23	95.397726	438,829.54	-147,142.69	0.10
			Base 127.385267	585,972.23	95.397726	438,829.54	-147,142.69	0.10
90352JAF0	UBS GROUP AG JR SUBORDINA 144A 12/99 VAR				7.000000	31 Dec 2099		
		1,140,000.000	Local 100.892708	1,150,176.87	97.412234	1,110,499.47	-39,677.40	0.25
			Base 100.892708	1,150,176.87	97.412234	1,110,499.47	-39,677.40	0.25
907818FG8	UNION PACIFIC CORP SR UNSECURED 03/60 3.839				3.839000	20 Mar 2060		
		1,210,000.000	Local 106.483181	1,288,446.49	84.102648	1,017,642.04	-270,804.45	0.23
			Base 106.483181	1,288,446.49	84.102648	1,017,642.04	-270,804.45	0.23
907818FK9	UNION PACIFIC CORP SR UNSECURED 02/50 3.25				3.250000	05 Feb 2050		
		440,000.000	Local 99.962825	439,836.43	78.960848	347,427.73	-92,408.70	0.08
			Base 99.962825	439,836.43	78.960848	347,427.73	-92,408.70	0.08
907818FL7	UNION PACIFIC CORP SR UNSECURED 02/70 3.75				3.750000	05 Feb 2070		
		290,000.000	Local 100.926469	292,686.76	79.982092	231,948.07	-60,738.69	0.05
			Base 100.926469	292,686.76	79.982092	231,948.07	-60,738.69	0.05
907818FN3	UNION PACIFIC CORP SR UNSECURED 09/62 2.973				2.973000	16 Sep 2062		
		170,000.000	Local 99.862635	169,766.48	69.744825	118,566.20	-51,200.28	0.03
			Base 99.862635	169,766.48	69.744825	118,566.20	-51,200.28	0.03
907818FS2	UNION PACIFIC CORP SR UNSECURED 04/71 3.799				3.799000	06 Apr 2071		
		460,000.000	Local 102.701848	472,428.50	80.736314	371,387.04	-101,041.46	0.08
			Base 102.701848	472,428.50	80.736314	371,387.04	-101,041.46	0.08
90932LAH0	UNITED AIRLINES INC SR SECURED 144A 04/29 4.625				4.625000	15 Apr 2029		
		200,000.000	Local 100.730385	201,460.77	84.187500	168,375.00	-33,085.77	0.04
			Base 100.730385	201,460.77	84.187500	168,375.00	-33,085.77	0.04
90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625				4.625000	03 Mar 2024		
		39,966.200	Local 100.000000	39,966.20	100.021600	39,974.83	8.63	0.01

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Original Face:		100,000.000	Base	100.000000	39,966.20	100.021600	39,974.83	8.63	0.01
90932RAJ3	UNITED AIRLINES, INC. 2021 TERM LOAN B					21 Apr 2028			
		464,125.000	Local	99.572723	462,141.90	92.300000	428,387.38	-33,754.52	0.10
			Base	99.572723	462,141.90	92.300000	428,387.38	-33,754.52	0.10
90932VAA3	UNITED AIR 2020 1 B PTT PASS THRU CE 07/27 4.875					15 Jul 2027			
		207,500.000	Local	100.000000	207,500.00	95.037920	197,203.68	-10,296.32	0.04
Original Face:		250,000.000	Base	100.000000	207,500.00	95.037920	197,203.68	-10,296.32	0.04
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05					11 Jan 2040			
		122,000.000	Local	114.810393	140,068.68	97.858928	119,387.89	-20,680.79	0.03
			Base	114.810393	140,068.68	97.858928	119,387.89	-20,680.79	0.03
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					08 Mar 2044			
		1,886,000.000	Local	103.662019	1,955,065.68	82.106657	1,548,531.55	-406,534.13	0.35
			Base	103.662019	1,955,065.68	82.106657	1,548,531.55	-406,534.13	0.35
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					15 Jan 2047			
		540,000.000	Local	101.237644	546,683.28	75.849877	409,589.34	-137,093.94	0.09
			Base	101.237644	546,683.28	75.849877	409,589.34	-137,093.94	0.09
91087BAQ3	UNITED MEXICAN STATES SR UNSECURED 08/41 4.28					14 Aug 2041			
		1,600,000.000	Local	99.940400	1,599,046.40	78.083748	1,249,339.97	-349,706.43	0.28
			Base	99.940400	1,599,046.40	78.083748	1,249,339.97	-349,706.43	0.28
91087BAR1	UNITED MEXICAN STATES SR UNSECURED 02/34 3.5					12 Feb 2034			
		970,000.000	Local	99.473098	964,889.05	81.959389	795,006.07	-169,882.98	0.18
			Base	99.473098	964,889.05	81.959389	795,006.07	-169,882.98	0.18
912810TD0	US TREASURY N/B 02/52 2.25					15 Feb 2052			
		130,000.000	Local	79.922992	103,899.89	83.000000	107,900.00	4,000.11	0.02
			Base	79.922992	103,899.89	83.000000	107,900.00	4,000.11	0.02
912810TH1	US TREASURY N/B 05/42 3.25					15 May 2042			
		470,000.000	Local	96.362851	452,905.40	98.125000	461,187.50	8,282.10	0.10
			Base	96.362851	452,905.40	98.125000	461,187.50	8,282.10	0.10
91282CCR0	US TREASURY N/B 07/28 1					31 Jul 2028			
		60,000.000	Local	99.613117	59,767.87	88.597656	53,158.59	-6,609.28	0.01

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		Base	99.613117	59,767.87	88.597656	53,158.59	-6,609.28	0.01
913017BT5	RAYTHEON TECH CORP SR UNSECURED 06/42 4.5				4.500000	01 Jun 2042		
	210,000.000	Local	102.579752	215,417.48	95.331611	200,196.38	-15,221.10	0.04
		Base	102.579752	215,417.48	95.331611	200,196.38	-15,221.10	0.04
913017CA5	RAYTHEON TECH CORP SR UNSECURED 05/45 4.15				4.150000	15 May 2045		
	250,000.000	Local	126.597504	316,493.76	89.393145	223,482.86	-93,010.90	0.05
		Base	126.597504	316,493.76	89.393145	223,482.86	-93,010.90	0.05
913017CJ6	RAYTHEON TECH CORP SR UNSECURED 11/46 3.75				3.750000	01 Nov 2046		
	170,000.000	Local	86.362094	146,815.56	85.223270	144,879.56	-1,936.00	0.03
		Base	86.362094	146,815.56	85.223270	144,879.56	-1,936.00	0.03
913017CP2	RAYTHEON TECH CORP SR UNSECURED 05/47 4.05				4.050000	04 May 2047		
	1,390,000.000	Local	113.481061	1,577,386.75	89.102392	1,238,523.25	-338,863.50	0.28
		Base	113.481061	1,577,386.75	89.102392	1,238,523.25	-338,863.50	0.28
913017CW7	RAYTHEON TECH CORP SR UNSECURED 11/38 4.45				4.450000	16 Nov 2038		
	470,000.000	Local	105.643623	496,525.03	95.790116	450,213.55	-46,311.48	0.10
		Base	105.643623	496,525.03	95.790116	450,213.55	-46,311.48	0.10
913017CX5	RAYTHEON TECH CORP SR UNSECURED 11/48 4.625				4.625000	16 Nov 2048		
	150,000.000	Local	108.285840	162,428.76	98.218441	147,327.66	-15,101.10	0.03
		Base	108.285840	162,428.76	98.218441	147,327.66	-15,101.10	0.03
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5				6.500000	15 Jun 2037		
	130,000.000	Local	94.305400	122,597.02	120.330621	156,429.81	33,832.79	0.04
		Base	94.305400	122,597.02	120.330621	156,429.81	33,832.79	0.03
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875				6.875000	15 Feb 2038		
	40,000.000	Local	104.568300	41,827.32	124.306738	49,722.70	7,895.38	0.01
		Base	104.568300	41,827.32	124.306738	49,722.70	7,895.38	0.01
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625				4.625000	15 Nov 2041		
	80,000.000	Local	98.957925	79,166.34	98.867783	79,094.23	-72.11	0.02
		Base	98.957925	79,166.34	98.867783	79,094.23	-72.11	0.02
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625				4.625000	15 Jul 2035		
	150,000.000	Local	109.633993	164,450.99	101.829473	152,744.21	-11,706.78	0.03

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		Base	109.633993	164,450.99	101.829473	152,744.21	-11,706.78	0.03
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25				4.250000	15 Jun 2048		
	590,000.000	Local	105.669483	623,449.95	93.849720	553,713.35	-69,736.60	0.12
		Base	105.669483	623,449.95	93.849720	553,713.35	-69,736.60	0.12
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45				4.450000	15 Dec 2048		
	1,000,000.000	Local	120.640539	1,206,405.39	96.571409	965,714.09	-240,691.30	0.22
		Base	120.640539	1,206,405.39	96.571409	965,714.09	-240,691.30	0.22
91324PDS8	UNITEDHEALTH GROUP INC SR UNSECURED 08/29 2.875				2.875000	15 Aug 2029		
	60,000.000	Local	100.164517	60,098.71	92.406736	55,444.04	-4,654.67	0.01
		Base	100.164517	60,098.71	92.406736	55,444.04	-4,654.67	0.01
91324PDT6	UNITEDHEALTH GROUP INC SR UNSECURED 08/39 3.5				3.500000	15 Aug 2039		
	550,000.000	Local	100.548887	553,018.88	87.594449	481,769.47	-71,249.41	0.11
		Base	100.548887	553,018.88	87.594449	481,769.47	-71,249.41	0.11
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875				3.875000	15 Aug 2059		
	660,000.000	Local	101.264791	668,347.62	86.805257	572,914.70	-95,432.92	0.13
		Base	101.264791	668,347.62	86.805257	572,914.70	-95,432.92	0.13
91324PDY5	UNITEDHEALTH GROUP INC SR UNSECURED 05/40 2.75				2.750000	15 May 2040		
	340,000.000	Local	98.160394	333,745.34	78.272112	266,125.18	-67,620.16	0.06
		Base	98.160394	333,745.34	78.272112	266,125.18	-67,620.16	0.06
91324PDZ2	UNITEDHEALTH GROUP INC SR UNSECURED 05/50 2.9				2.900000	15 May 2050		
	300,000.000	Local	101.864353	305,593.06	75.434482	226,303.45	-79,289.61	0.05
		Base	101.864353	305,593.06	75.434482	226,303.45	-79,289.61	0.05
91324PEK4	UNITEDHEALTH GROUP INC SR UNSECURED 05/52 4.75				4.750000	15 May 2052		
	350,000.000	Local	99.101566	346,855.48	100.604153	352,114.54	5,259.06	0.08
		Base	99.101566	346,855.48	100.604153	352,114.54	5,259.06	0.08
91324PEL2	UNITEDHEALTH GROUP INC SR UNSECURED 05/62 4.95				4.950000	15 May 2062		
	260,000.000	Local	99.020900	257,454.34	102.122600	265,518.76	8,064.42	0.06
		Base	99.020900	257,454.34	102.122600	265,518.76	8,064.42	0.06
913366KB5	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/50 FIXED 3.006				3.006000	15 May 2050		
	160,000.000	Local	100.000000	160,000.00	75.443600	120,709.76	-39,290.24	0.03

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	160,000.00	75.443600	120,709.76	-39,290.24	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	74.330910	275,024.37	-94,975.63	0.06
			Base 100.000000	370,000.00	74.330910	275,024.37	-94,975.63	0.06
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	72.766260	29,106.50	-10,893.50	0.01
			Base 100.000000	40,000.00	72.766260	29,106.50	-10,893.50	0.01
913366KW9	UNIV OF CALIFORNIA CA RGTS MED UNVHGR 05/53 FIXED 4.563				4.563000	15 May 2053		
		340,000.000	Local 100.000000	340,000.00	98.198920	333,876.33	-6,123.67	0.07
			Base 100.000000	340,000.00	98.198920	333,876.33	-6,123.67	0.07
91412GC86	UNIV OF CALIFORNIA CA REVENUES UNVHGR 12/99 FIXED 4.767				4.767000	15 May 2115		
		430,000.000	Local 101.510572	436,495.46	93.225120	400,868.02	-35,627.44	0.09
			Base 101.510572	436,495.46	93.225120	400,868.02	-35,627.44	0.09
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858				4.858000	15 May 2112		
		480,000.000	Local 113.330519	543,986.49	94.994820	455,975.14	-88,011.35	0.10
			Base 113.330519	543,986.49	94.994820	455,975.14	-88,011.35	0.10
91412GXY6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/45 FIXED 4.131				4.131000	15 May 2045		
		70,000.000	Local 100.000000	70,000.00	94.205390	65,943.77	-4,056.23	0.01
Original Face:		70,000.000	Base 100.000000	70,000.00	94.205390	65,943.77	-4,056.23	0.01
914453AA3	UNIVERSITY OF MIAMI SR UNSECURED 04/52 4.063				4.063000	01 Apr 2052		
		110,000.000	Local 100.000000	110,000.00	90.752636	99,827.90	-10,172.10	0.02
Original Face:		110,000.000	Base 100.000000	110,000.00	90.752636	99,827.90	-10,172.10	0.02
914455UH1	UNIV OF MICHIGAN MI UNVHGR 04/52 FIXED 3.504				3.504000	01 Apr 2052		
		270,000.000	Local 100.000000	270,000.00	88.447250	238,807.58	-31,192.42	0.05
			Base 100.000000	270,000.00	88.447250	238,807.58	-31,192.42	0.05
914455UJ7	UNIV OF MICHIGAN MI UNVHGR 04/22 FIXED 4.454				4.454000	01 Apr 2122		
		220,000.000	Local 100.000000	220,000.00	91.028070	200,261.75	-19,738.25	0.04
			Base 100.000000	220,000.00	91.028070	200,261.75	-19,738.25	0.04
914460WT3	UNIV OF MINNESOTA MN UNIHGR 04/52 FIXED 4.048				4.048000	01 Apr 2052		
		190,000.000	Local 100.000000	190,000.00	98.151840	186,488.50	-3,511.50	0.04

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STATE STREET

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		Base	100.000000	190,000.00	98.151840	186,488.50	-3,511.50	0.04
92343VBE3	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75				4.750000	01 Nov 2041		
	460,000.000	Local	105.047400	483,218.04	96.040923	441,788.25	-41,429.79	0.10
		Base	105.047400	483,218.04	96.040923	441,788.25	-41,429.79	0.10
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55				6.550000	15 Sep 2043		
	90,000.000	Local	132.751178	119,476.06	121.038344	108,934.51	-10,541.55	0.02
		Base	132.751178	119,476.06	121.038344	108,934.51	-10,541.55	0.02
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4				4.400000	01 Nov 2034		
	260,000.000	Local	99.429854	258,517.62	96.398301	250,635.58	-7,882.04	0.06
		Base	99.429854	258,517.62	96.398301	250,635.58	-7,882.04	0.06
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125				4.125000	15 Aug 2046		
	530,000.000	Local	88.830381	470,801.02	89.242222	472,983.78	2,182.76	0.11
		Base	88.830381	470,801.02	89.242222	472,983.78	2,182.76	0.11
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25				5.250000	16 Mar 2037		
	840,000.000	Local	109.787395	922,214.12	103.899479	872,755.62	-49,458.50	0.20
		Base	109.787395	922,214.12	103.899479	872,755.62	-49,458.50	0.19
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5				5.500000	16 Mar 2047		
	20,000.000	Local	110.389150	22,077.83	108.273862	21,654.77	-423.06	0.00
		Base	110.389150	22,077.83	108.273862	21,654.77	-423.06	0.00
92343VFD1	VERIZON COMMUNICATIONS SR UNSECURED 03/50 4				4.000000	22 Mar 2050		
	420,000.000	Local	104.164131	437,489.35	86.984230	365,333.77	-72,155.58	0.08
		Base	104.164131	437,489.35	86.984230	365,333.77	-72,155.58	0.08
92343VFT6	VERIZON COMMUNICATIONS SR UNSECURED 11/40 2.65				2.650000	20 Nov 2040		
	20,000.000	Local	99.912650	19,982.53	73.938612	14,787.72	-5,194.81	0.00
		Base	99.912650	19,982.53	73.938612	14,787.72	-5,194.81	0.00
92343VFU3	VERIZON COMMUNICATIONS SR UNSECURED 11/50 2.875				2.875000	20 Nov 2050		
	590,000.000	Local	95.792068	565,173.20	71.309045	420,723.37	-144,449.83	0.09
		Base	95.792068	565,173.20	71.309045	420,723.37	-144,449.83	0.09
92343VFB1	VERIZON COMMUNICATIONS SR UNSECURED 11/60 3				3.000000	20 Nov 2060		
	270,000.000	Local	99.142667	267,685.20	68.427953	184,755.47	-82,929.73	0.04

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		Base	99.142667	267,685.20	68.427953	184,755.47	-82,929.73	0.04
92343VFW9	VERIZON COMMUNICATIONS SR UNSECURED 10/56 2.987				2.987000	30 Oct 2056		
	70,000.000	Local	88.349829	61,844.88	69.962577	48,973.80	-12,871.08	0.01
		Base	88.349829	61,844.88	69.962577	48,973.80	-12,871.08	0.01
92343VGB4	VERIZON COMMUNICATIONS SR UNSECURED 03/51 3.55				3.550000	22 Mar 2051		
	5,150,000.000	Local	101.872122	5,246,414.27	80.698911	4,155,993.92	-1,090,420.35	0.93
		Base	101.872122	5,246,414.27	80.698911	4,155,993.92	-1,090,420.35	0.93
92343VGC2	VERIZON COMMUNICATIONS SR UNSECURED 03/61 3.7				3.700000	22 Mar 2061		
	2,480,000.000	Local	99.955707	2,478,901.53	79.208340	1,964,366.83	-514,534.70	0.44
		Base	99.955707	2,478,901.53	79.208340	1,964,366.83	-514,534.70	0.44
92343VGK4	VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4				3.400000	22 Mar 2041		
	2,790,000.000	Local	101.495523	2,831,725.08	81.547113	2,275,164.45	-556,560.63	0.51
		Base	101.495523	2,831,725.08	81.547113	2,275,164.45	-556,560.63	0.51
92343VGL2	VERIZON COMMUNICATIONS SR UNSECURED 09/41 2.85				2.850000	03 Sep 2041		
	320,000.000	Local	99.881791	319,621.73	75.377128	241,206.81	-78,414.92	0.05
		Base	99.881791	319,621.73	75.377128	241,206.81	-78,414.92	0.05
925650AD5	VICI PROPERTIES LP SR UNSECURED 05/32 5.125				5.125000	15 May 2032		
	210,000.000	Local	99.781938	209,542.07	94.234000	197,891.40	-11,650.67	0.04
		Base	99.781938	209,542.07	94.234000	197,891.40	-11,650.67	0.04
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875				8.875000	15 Nov 2038		
	236,000.000	Local	119.162814	281,224.24	142.318647	335,872.01	54,647.77	0.08
		Base	119.162814	281,224.24	142.318647	335,872.01	54,647.77	0.07
92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.300000	14 Dec 2045		
	880,000.000	Local	112.984590	994,264.39	99.325834	874,067.34	-120,197.05	0.20
		Base	112.984590	994,264.39	99.325834	874,067.34	-120,197.05	0.20
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15				6.150000	27 Feb 2037		
	160,000.000	Local	111.448263	178,317.22	108.290791	173,265.27	-5,051.95	0.04
		Base	111.448263	178,317.22	108.290791	173,265.27	-5,051.95	0.04
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25				5.250000	30 May 2048		
	340,000.000	Local	105.240924	357,819.14	95.681473	325,317.01	-32,502.13	0.07

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		Base	105.240924	357,819.14	95.681473	325,317.01	-32,502.13	0.07
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75				4.750000	17 Sep 2044		
		1,750,000.000 Local	104.977064	1,837,098.62	77.272841	1,352,274.72	-484,823.90	0.30
		Base	104.977064	1,837,098.62	77.272841	1,352,274.72	-484,823.90	0.30
931142EV1	WALMART INC SR UNSECURED 09/51 2.65				2.650000	22 Sep 2051		
		940,000.000 Local	99.636323	936,581.44	75.737695	711,934.33	-224,647.11	0.16
		Base	99.636323	936,581.44	75.737695	711,934.33	-224,647.11	0.16
940663AC1	WASHINGTON UNIVERSITY SR UNSECURED 04/54 3.524				3.524000	15 Apr 2054		
		320,000.000 Local	100.000000	320,000.00	88.462957	283,081.46	-36,918.54	0.06
		Base	100.000000	320,000.00	88.462957	283,081.46	-36,918.54	0.06
940663AD9	WASHINGTON UNIVERSITY SR UNSECURED 04/22 4.349				4.349000	15 Apr 2122		
		380,000.000 Local	100.000000	380,000.00	86.514810	328,756.28	-51,243.72	0.07
		Base	100.000000	380,000.00	86.514810	328,756.28	-51,243.72	0.07
94973VAN7	ELEVANCE HEALTH INC SR UNSECURED 06/37 6.375				6.375000	15 Jun 2037		
		180,000.000 Local	94.770006	170,586.01	118.134756	212,642.56	42,056.55	0.05
		Base	94.770006	170,586.01	118.134756	212,642.56	42,056.55	0.05
94973VAY3	ELEVANCE HEALTH INC SR UNSECURED 05/42 4.625				4.625000	15 May 2042		
		100,000.000 Local	107.111380	107,111.38	95.412289	95,412.29	-11,699.09	0.02
		Base	107.111380	107,111.38	95.412289	95,412.29	-11,699.09	0.02
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606				5.606000	15 Jan 2044		
		638,000.000 Local	105.811364	675,076.50	101.106108	645,056.97	-30,019.53	0.14
		Base	105.811364	675,076.50	101.106108	645,056.97	-30,019.53	0.14
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375				5.375000	02 Nov 2043		
		220,000.000 Local	114.093100	251,004.82	98.382640	216,441.81	-34,563.01	0.05
		Base	114.093100	251,004.82	98.382640	216,441.81	-34,563.01	0.05
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65				4.650000	04 Nov 2044		
		280,000.000 Local	97.690846	273,534.37	90.385508	253,079.42	-20,454.95	0.06
		Base	97.690846	273,534.37	90.385508	253,079.42	-20,454.95	0.06
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4				4.400000	14 Jun 2046		
		530,000.000 Local	104.111362	551,790.22	87.546946	463,998.81	-87,791.41	0.10

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		Base	104.111362	551,790.22	87.546946	463,998.81	-87,791.41	0.10
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75				4.750000	07 Dec 2046		
	910,000.000	Local	112.841176	1,026,854.70	92.049557	837,650.97	-189,203.73	0.19
		Base	112.841176	1,026,854.70	92.049557	837,650.97	-189,203.73	0.19
95000U2M4	WELLS FARGO + COMPANY SR UNSECURED 04/51 VAR				5.013000	04 Apr 2051		
	3,220,000.000	Local	126.692873	4,079,510.51	98.682955	3,177,591.15	-901,919.36	0.71
		Base	126.692873	4,079,510.51	98.682955	3,177,591.15	-901,919.36	0.71
95000U2Q5	WELLS FARGO + COMPANY SR UNSECURED 04/41 VAR				3.068000	30 Apr 2041		
	1,670,000.000	Local	100.435938	1,677,280.16	78.073911	1,303,834.31	-373,445.85	0.29
		Base	100.435938	1,677,280.16	78.073911	1,303,834.31	-373,445.85	0.29
95000U2Z5	WELLS FARGO + COMPANY SR UNSECURED 04/53 VAR				4.611000	25 Apr 2053		
	1,460,000.000	Local	100.000000	1,460,000.00	93.135834	1,359,783.18	-100,216.82	0.31
		Base	100.000000	1,460,000.00	93.135834	1,359,783.18	-100,216.82	0.30
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45				5.450000	01 Apr 2044		
	290,000.000	Local	96.172448	278,900.10	83.114000	241,030.60	-37,869.50	0.05
		Base	96.172448	278,900.10	83.114000	241,030.60	-37,869.50	0.05
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3				5.300000	01 Mar 2048		
	260,000.000	Local	93.471050	243,024.73	80.615000	209,599.00	-33,425.73	0.05
		Base	93.471050	243,024.73	80.615000	209,599.00	-33,425.73	0.05
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5				5.500000	15 Aug 2048		
	970,000.000	Local	97.851999	949,164.39	81.500000	790,550.00	-158,614.39	0.18
		Base	97.851999	949,164.39	81.500000	790,550.00	-158,614.39	0.18
958667AA5	WESTERN MIDSTREAM OPERAT SR UNSECURED 02/50 5.5				5.750000	01 Feb 2050		
	1,160,000.000	Local	105.720507	1,226,357.88	80.385671	932,473.78	-293,884.10	0.21
		Base	105.720507	1,226,357.88	80.385671	932,473.78	-293,884.10	0.21
961214EP4	WESTPAC BANKING CORP SUBORDINATED 11/35 VAR				2.668000	15 Nov 2035		
	180,000.000	Local	100.000000	180,000.00	80.349616	144,629.31	-35,370.69	0.03
		Base	100.000000	180,000.00	80.349616	144,629.31	-35,370.69	0.03
961214EX7	WESTPAC BANKING CORP SUBORDINATED 11/36 VAR				3.020000	18 Nov 2036		
	470,000.000	Local	100.000000	470,000.00	80.798667	379,753.73	-90,246.27	0.09

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		Base	100.000000	470,000.00	80.798667	379,753.73	-90,246.27	0.08
961214EY5	WESTPAC BANKING CORP SUBORDINATED 11/41 3.133				3.133000	18 Nov 2041		
	1,080,000.000	Local	100.000000	1,080,000.00	73.675551	795,695.95	-284,304.05	0.18
		Base	100.000000	1,080,000.00	73.675551	795,695.95	-284,304.05	0.18
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5				7.500000	15 Jan 2031		
	770,000.000	Local	117.930419	908,064.23	115.130225	886,502.73	-21,561.50	0.20
		Base	117.930419	908,064.23	115.130225	886,502.73	-21,561.50	0.20
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75				7.750000	15 Jun 2031		
	70,000.000	Local	112.803857	78,962.70	117.382870	82,168.01	3,205.31	0.02
		Base	112.803857	78,962.70	117.382870	82,168.01	3,205.31	0.02
969457BM1	WILLIAMS COMPANIES INC SR UNSECURED 03/32 8.75				8.750000	15 Mar 2032		
	310,000.000	Local	125.253065	388,284.50	124.972460	387,414.63	-869.87	0.09
		Base	125.253065	388,284.50	124.972460	387,414.63	-869.87	0.09
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9				4.900000	15 Jan 2045		
	580,000.000	Local	105.689209	612,997.41	90.225033	523,305.19	-89,692.22	0.12
		Base	105.689209	612,997.41	90.225033	523,305.19	-89,692.22	0.12
976826BN6	WISCONSIN POWER + LIGHT SR UNSECURED 04/50 3.65				3.650000	01 Apr 2050		
	120,000.000	Local	99.878483	119,854.18	82.319779	98,783.73	-21,070.45	0.02
		Base	99.878483	119,854.18	82.319779	98,783.73	-21,070.45	0.02
976843BN1	WISCONSIN PUBLIC SERVICE SR UNSECURED 12/51 2.85				2.850000	01 Dec 2051		
	320,000.000	Local	99.821381	319,428.42	73.136975	234,038.32	-85,390.10	0.05
		Base	99.821381	319,428.42	73.136975	234,038.32	-85,390.10	0.05
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95				5.950000	01 Apr 2037		
	370,000.000	Local	122.477770	453,167.75	115.804830	428,477.87	-24,689.88	0.10
		Base	122.477770	453,167.75	115.804830	428,477.87	-24,689.88	0.10
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	97.326000	535,293.00	-14,707.00	0.12
		Base	100.000000	550,000.00	97.326000	535,293.00	-14,707.00	0.12
98313RAC0	WYNN MACAU LTD SR UNSECURED 144A 10/24 4.875				4.875000	01 Oct 2024		
	200,000.000	Local	97.341435	194,682.87	74.361500	148,723.00	-45,959.87	0.03

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

Books Closed

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	97.341435	194,682.87	74.361500	148,723.00	-45,959.87	0.03
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	61.954000	192,057.40	-117,942.60	0.04
		Base	100.000000	310,000.00	61.954000	192,057.40	-117,942.60	0.04
98313RAH9	WYNN MACAU LTD SR UNSECURED 144A 08/28 5.625				5.625000	26 Aug 2028		
	350,000.000	Local	95.689583	334,913.54	61.600000	215,600.00	-119,313.54	0.05
		Base	95.689583	334,913.54	61.600000	215,600.00	-119,313.54	0.05
98417EAC4	GLENORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9				6.900000	15 Nov 2037		
	70,000.000	Local	113.839129	79,687.39	112.091364	78,463.95	-1,223.44	0.02
		Base	113.839129	79,687.39	112.091364	78,463.95	-1,223.44	0.02
98417EAN0	GLENORE FINANCE CANADA COMPANY GUAR 144A 11/41 6				6.000000	15 Nov 2041		
	590,000.000	Local	110.400295	651,361.74	97.841944	577,267.47	-74,094.27	0.13
		Base	110.400295	651,361.74	97.841944	577,267.47	-74,094.27	0.13
98417EAR1	GLENORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.3				5.550000	25 Oct 2042		
	470,000.000	Local	105.293594	494,879.89	94.457741	443,951.38	-50,928.51	0.10
		Base	105.293594	494,879.89	94.457741	443,951.38	-50,928.51	0.10
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625				4.625000	15 Dec 2027		
	1,210,000.000	Local	100.522200	1,216,318.62	96.248406	1,164,605.71	-51,712.91	0.26
		Base	100.522200	1,216,318.62	96.248406	1,164,605.71	-51,712.91	0.26
98462YAF7	YAMANA GOLD INC COMPANY GUAR 08/31 2.63				2.630000	15 Aug 2031		
	130,000.000	Local	100.000000	130,000.00	80.436695	104,567.70	-25,432.30	0.02
		Base	100.000000	130,000.00	80.436695	104,567.70	-25,432.30	0.02
98922AAC0	ALLSPRING BUYER LLC TERM LOAN B					01 Nov 2028		
	645,382.500	Local	99.482223	642,040.86	95.500000	616,340.29	-25,700.57	0.14
		Base	99.482223	642,040.86	95.500000	616,340.29	-25,700.57	0.14
ACIOS3RH2	CREDIT SUISSE GROUP AG JR SUBORDINA REGS 12/99 VAR				7.125000	31 Dec 2099		
	200,000.000	Local	96.125040	192,250.08	99.693000	199,386.00	7,135.92	0.04
		Base	96.125040	192,250.08	99.693000	199,386.00	7,135.92	0.04
ACI208T77	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 09/37 VAR				6.625000	01 Sep 2037		
	2,120,524.000	Local	45.097886	956,311.49	30.175000	639,868.12	-316,443.37	0.14

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	2,120,524.000	Base	45.097886	956,311.49	30.175000	639,868.12	-316,443.37	0.14	
P2121YAN8	CARNIVAL CORPORATION USD TERM LOAN B					30 Jun 2025			
	434,458.450	Local	100.267957	435,622.61	92.650000	402,525.75	-33,096.86	0.09	
		Base	100.267957	435,622.61	92.650000	402,525.75	-33,096.86	0.09	
US DOLLAR Total									
	452,714,295.340	Local		471,773,333.79		388,950,464.02	-82,822,869.77	87.30	
Original Face:	15,467,737.000	Base		471,773,333.79		388,950,464.02	-82,822,869.77	86.78	
FIXED INCOME Total									
	562,794,295.340	Base		475,330,134.02		391,297,694.24	-84,032,439.78	87.30	
Original Face:	15,467,737.000								
SWAPS FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
99S1R3ZO5	SWS074161 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Jun 2027			
	23,227,000.000	Local	100.697968	23,389,116.93	99.953800	23,216,269.13	-172,847.80	5.21	
		Base	100.697968	23,389,116.93	99.953800	23,216,269.13	-172,847.80	5.18	
99S1R3ZP2	SWS074161 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2027			
	-23,227,000.000	Local	100.000000	-23,227,000.00	100.000000	-23,227,000.00	0.00	5.21	
		Base	100.000000	-23,227,000.00	100.000000	-23,227,000.00	0.00	5.18	
US DOLLAR Total									
		Local		162,116.93		-10,730.87	-172,847.80	10.42	
		Base		162,116.93		-10,730.87	-172,847.80	10.36	
SWAPS FIXED INCOME Total									
	0.000	Base		162,116.93		-10,730.87	-172,847.80	10.36	

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		577,965,165.930	Base	484,546,880.46		400,329,262.72	-84,217,617.74	99.68
Original Face:		15,467,737.000						

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

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

FUTURES LONG

										Exchange Rate:	1.000000
US DOLLAR											
ADI22MS08	US ULTRA BOND CBT SEP22 XCBT 20220921						21 Sep 2022				
150.000	15,000,000.000	Local	23,151,562.50	23,534,069.42	154.343750	-382,506.92		-734,069.42	351,562.50		
		Base	23,151,562.50		154.343750	-382,506.92		-734,069.42	351,562.50	0.08	
ADI22MSJ7	US 10YR ULTRA FUT SEP22 XCBT 20220921						21 Sep 2022				
29.000	2,900,000.000	Local	3,693,875.00	3,606,298.60	127.375000	87,576.40		49,060.78	38,515.62		
		Base	3,693,875.00		127.375000	87,576.40		49,060.78	38,515.62	0.01	
ADI22MT15	US LONG BOND(CBT) SEP22 XCBT 20220921						21 Sep 2022				
203.000	20,300,000.000	Local	28,140,875.00	28,316,584.87	138.625000	-175,709.87		-518,272.37	342,562.50		
		Base	28,140,875.00		138.625000	-175,709.87		-518,272.37	342,562.50	0.08	
ADI22T953	US 5YR NOTE (CBT) SEP22 XCBT 20220930						30 Sep 2022				
663.000	66,300,000.000	Local	74,421,750.00	74,818,489.08	112.250000	-396,739.08		-862,910.95	466,171.87		
		Base	74,421,750.00		112.250000	-396,739.08		-862,910.95	466,171.87	0.10	
ADI23KL08	US 2YR NOTE (CBT) SEP22 XCBT 20220930						30 Sep 2022				
25.000	5,000,000.000	Local	5,250,390.65	5,266,758.19	105.007813	-16,367.54		-30,430.04	14,062.50		
		Base	5,250,390.65		105.007813	-16,367.54		-30,430.04	14,062.50	0.00	
US DOLLAR Total											
1,070.000	109,500,000.000	Local	134,658,453.15	135,542,200.16		-883,747.01		-2,096,622.00	1,212,874.99		
		Base				-883,747.01		-2,096,622.00	1,212,874.99	0.27	
FUTURES LONG Total											
1,070.000	109,500,000.000	Base				-883,747.01		-2,096,622.00	1,212,874.99	0.27	

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

US DOLLAR Exchange Rate: 1.000000

ADI22N4K8	US 10YR NOTE (CBT)SEP22 XCBT 20220921	21 Sep 2022							
-203.000	-20,300,000.000		Local	-24,061,843.75	-24,162,963.08	118.531250	101,119.33	307,291.20	-206,171.87
			Base	-24,061,843.75		118.531250	101,119.33	307,291.20	-206,171.87
									0.05

US DOLLAR Total									
-203.000	-20,300,000.000		Local	-24,061,843.75	-24,162,963.08		101,119.33	307,291.20	-206,171.87
			Base				101,119.33	307,291.20	-206,171.87
									0.05

FUTURES SHORT Total									
-203.000	-20,300,000.000		Base				101,119.33	307,291.20	-206,171.87
									0.05

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2022

View Date: September 1, 2022

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								
867.000	89,200,000.000	Base			-782,627.68	-1,789,330.80	1,006,703.12	0.32