



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX0965  
ADVICE PORTFOLIOS-GROWTH FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - FIXED INCOME</b>					
16,753.154	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	364,548.63	363,513.15	2	336.74
		<b>364,548.63</b>	<b>363,513.15</b>	<b>2</b>	<b>336.74</b>
<b>MUTUAL FUNDS - EQUITY</b>					
3,975.244	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	454,569.15	474,589.87	2	0.00
		<b>454,569.15</b>	<b>474,589.87</b>	<b>2</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
265,550.24	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,926,395.78	2,853,409.84	16	0.00
395,148.79	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	395,148.79	395,148.79	2	0.00
		<b>3,321,544.57</b>	<b>3,248,558.63</b>	<b>18</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
19,572.3	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	918,136.59	603,242.68	5	0.00
50,172.39	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	2,649,593.88	1,812,255.05	14	0.00
43,850.64	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	5,130,143.38	3,701,184.40	28	0.00

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XXXXXX0965  
ADVICE PORTFOLIOS-GROWTH FUND

## Preliminary Asset Detail As Of 09/30/2018

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
169,876.22	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	3,665,795.64	2,938,334.30	20	0.00
156,744.53	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	1,846,387.87	1,461,668.53	10	0.00
		14,210,057.36	10,516,684.96	77	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX0947  
ADVICE PORTFOLIOS-HIGH GROWTH  
FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - FIXED INCOME</b>					
10,329.004	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	224,759.13	224,157.16	1	207.61
		224,759.13	224,157.16	1	207.61
<b>MUTUAL FUNDS - EQUITY</b>					
5,054.798	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	578,016.15	601,370.36	3	0.00
		578,016.15	601,370.36	3	0.00
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
40,788.99	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	449,499.61	447,393.04	2	0.00
405,483.12	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	405,483.12	405,483.12	2	0.00
		854,982.73	852,876.16	4	0.00
<b>COMMON TRUST FUNDS - EQUITY</b>					
36,619.83	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	1,717,836.23	1,176,044.08	7	0.00
72,153.08	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	3,810,389.72	2,672,931.07	17	0.00
65,956.08	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	7,716,287.54	5,646,997.75	34	0.00

# ACCOUNT STATEMENT

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Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX0947  
ADVICE PORTFOLIOS-HIGH GROWTH  
FUND

## Preliminary Asset Detail As Of 09/30/2018

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
255,118.05	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	5,505,247.51	4,419,929.51	24	0.00
216,757.42	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	2,553,315.70	1,974,898.37	11	0.00
		21,303,076.70	15,890,800.78	93	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX1027  
ADVICE PORTFOLIOS-MODERATE  
CONSERVATIVE FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - FIXED INCOME</b>					
15,460.413	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	336,418.59	332,405.85	10	310.75
		<b>336,418.59</b>	<b>332,405.85</b>	<b>10</b>	<b>310.75</b>
<b>MUTUAL FUNDS - EQUITY</b>					
296.211	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	33,871.73	34,498.08	1	0.00
		<b>33,871.73</b>	<b>34,498.08</b>	<b>1</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
16,618.05	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	168,329.30	159,042.98	5	0.00
192,810.06	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,124,790.19	2,067,965.55	63	0.00
70,413.44	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	70,413.44	70,413.44	2	0.00
		<b>2,363,532.93</b>	<b>2,297,421.97</b>	<b>70</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
714.08	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	33,497.49	22,555.73	1	0.00
1,901.01	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	100,391.96	71,045.05	3	0.00

# ACCOUNT STATEMENT

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07/01/2018 through 09/30/2018  
XXXXXX1027  
ADVICE PORTFOLIOS-MODERATE  
CONSERVATIVE FUND

## Preliminary Asset Detail As Of 09/30/2018

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,297.92	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	268,836.65	196,909.27	8	0.00
7,751.56	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	167,272.59	135,790.38	5	0.00
5,749.32	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	67,724.69	53,910.00	2	0.00
		<b>637,723.38</b>	<b>480,210.43</b>	<b>19</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX0983  
ADVICE PORTFOLIOS-MODERATE  
GROWTH FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - FIXED INCOME</b>					
24,214.785	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	526,913.72	526,074.17	4	486.72
		<b>526,913.72</b>	<b>526,074.17</b>	<b>4</b>	<b>486.72</b>
<b>MUTUAL FUNDS - EQUITY</b>					
2,284.873	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	261,275.23	275,808.05	2	0.00
		<b>261,275.23</b>	<b>275,808.05</b>	<b>2</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
25,661.02	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	259,928.30	245,089.77	2	0.00
387,290.05	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	4,267,983.21	4,165,707.95	32	0.00
204,593.01	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	204,593.01	204,593.01	2	0.00
		<b>4,732,504.52</b>	<b>4,615,390.73</b>	<b>36</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
8,434.84	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	395,678.34	261,463.50	3	0.00
27,757.87	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,465,887.56	1,003,057.28	11	0.00

# ACCOUNT STATEMENT

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Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX0983  
ADVICE PORTFOLIOS-MODERATE  
GROWTH FUND

## Preliminary Asset Detail As Of 09/30/2018

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24,989.31	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	2,923,531.86	2,095,461.95	22	0.00
91,990.04	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,985,072.94	1,615,293.34	15	0.00
79,579.38	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	937,413.26	750,488.75	7	0.00
		<b>7,707,583.96</b>	<b>5,725,764.82</b>	<b>58</b>	<b>0.00</b>





## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX1009  
ADVICE PORTFOLIOS-MODERATE FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - FIXED INCOME</b>					
14,251.203	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	310,106.18	306,791.70	6	286.45
		<b>310,106.18</b>	<b>306,791.70</b>	<b>6</b>	<b>286.45</b>
<b>MUTUAL FUNDS - EQUITY</b>					
451.419	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	51,619.76	52,643.07	1	0.00
		<b>51,619.76</b>	<b>52,643.07</b>	<b>1</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
20,304.68	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	205,672.30	196,816.93	4	0.00
225,958.14	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,490,086.04	2,435,105.12	48	0.00
110,169.37	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	110,169.37	110,169.37	2	0.00
		<b>2,805,927.71</b>	<b>2,742,091.42</b>	<b>54</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
2,771.73	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	130,021.85	87,066.78	3	0.00
6,447.03	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	340,466.36	237,065.36	7	0.00

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XXXXXX1009  
ADVICE PORTFOLIOS-MODERATE FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,076.38	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	827,874.90	600,380.98	16	0.00
22,892.07	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	493,992.92	402,377.17	10	0.00
19,445.09	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	229,055.38	185,348.45	4	0.00
		<b>2,021,411.41</b>	<b>1,512,238.74</b>	<b>39</b>	<b>0.00</b>

Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Net Income Receivable Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
<b>CASH &amp; CASH EQUIVALENTS</b>							
<b>U.S. DOLLAR</b>							
<b>UNITED STATES</b>							
	PAYABLE FOR CUSTODIAN FEES		-24,789.11	0.00	-24,789.11	-0.03	0.00
	REBATE RECEIVABLE		12,896.12	0.00	12,896.12	0.02	0.00
	PAYABLE FOR TRUSTEE FEES		-4,812.87	0.00	-4,812.87	-0.01	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-12,567.14	0.00	-12,567.14	-0.02	0.00
719,063.720	BLACKROCK FEDERAL FUND 30 99VVBJNY8 0.110%	100.0000	719,063.72	946.08	719,063.72	0.99	0.00
<b>SUBTOTAL UNITED STATES</b>			<b>689,790.72</b>	<b>946.08</b>	<b>689,790.72</b>	<b>0.95</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>			<b>689,790.72</b>	<b>946.08</b>	<b>689,790.72</b>	<b>0.95</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>			<b>689,790.72</b>	<b>946.08</b>	<b>689,790.72</b>	<b>0.95</b>	<b>0.00</b>
<b>FIXED INCOME SECURITIES</b>							
<b>U.S. DOLLAR</b>							
<b>UNITED STATES</b>							
2,255,485.050	BLACKROCK INSTL TR CO N A INV 09257F750 FOR EMPLOYEE BENEFIT TRS	11.0201	24,962,916.22	0.00	24,855,718.16	34.06	-107,198.06
<b>EQUITY</b>							



AFL-CIO HIT DVF - HB8F1000002

Asset and Accrual Detail - By Asset type

9/28/2018

Report ID: IACS0017  
Base Currency: USD  
Status: PRELIMINARY

Shares/Par	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Security ID Description Link Ref	Base	Base	Receivable Base	Base	Total	Gain/Loss Base
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
44,128.802 AFL CIO HSG INVT TR 99VVBHSM3	1,074.6500	50,567,626.40	109,122.73	47,423,017.07	64.99	-3,144,609.33
<b>TOTAL ASSETS - BASE:</b>		<b>76,220,333.34</b>	<b>110,068.81</b>	<b>72,968,525.95</b>	<b>100.00</b>	<b>-3,251,807.39</b>
<b>NET ASSETS - BASE:</b>				<b>73,078,594.76</b>		



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX7156  
BCM DYNAMICBELAY 2020 QDIA

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
1,108.98	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	1,108.98	1,108.98	3	0.00
		<b>1,108.98</b>	<b>1,108.98</b>	<b>3</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
37	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	3,904.24	4,073.64	10	0.00
43	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	4,616.05	4,794.04	11	0.00
18	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,778.04	1,811.73	4	0.00
97	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	4,583.25	4,801.16	11	0.00
		<b>14,881.58</b>	<b>15,480.57</b>	<b>37</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
35	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	1,592.50	1,363.22	4	0.00
47	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	1,529.56	1,519.51	4	0.00
71	CUSIP # 316092402 FIDELITY MSCI ENERGY INDEX ETF	1,510.17	1,430.65	4	0.00

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XXXXXX7156  
BCM DYNAMICBELAY 2020 QDIA

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
37	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	1,492.21	1,484.72	4	0.00
35	CUSIP # 316092600 FIDELITY MSCI HEALTHCARE INDEX ETF	1,637.65	1,399.37	4	0.00
39	CUSIP # 316092709 FIDELITY MSCI INDUSTRIALS ETF	1,568.19	1,541.58	4	0.00
27	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	1,626.48	1,355.99	4	0.00
62	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	1,492.34	1,504.74	4	0.00
44	CUSIP # 316092865 FIDELITY US UTILITIES ETF	1,532.08	1,532.52	4	0.00
44	CUSIP # 316092881 FIDELITY MSCI MATERIALS INDEX ETF	1,477.52	1,527.19	4	0.00
195	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	4,570.80	4,745.99	11	6.55
87	CUSIP # 67110P407 OSSHARES FTSE US QUALITY DIV ETF	2,849.25	2,811.76	7	9.32
31	CUSIP # 81369Y852 SPDR COMM SERV SELECT SECTOR	1,519.00	1,527.04	4	0.00
		<b>24,397.75</b>	<b>23,744.28</b>	<b>60</b>	<b>15.87</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX7147  
BCM DYNAMICBELAY 2030 QDIA

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
47,289.76	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	47,289.76	47,289.76	3	0.00
		<b>47,289.76</b>	<b>47,289.76</b>	<b>3</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
1,473	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	155,430.96	158,352.17	10	0.00
1,271	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	136,441.85	138,569.31	8	0.00
552	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	54,526.56	55,346.87	3	0.00
2,886	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	136,363.50	138,923.91	8	0.00
		<b>482,762.87</b>	<b>491,192.26</b>	<b>30</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
1,473	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	67,021.50	59,854.57	4	0.00
1,979	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	64,404.18	63,981.07	4	0.00
2,970	CUSIP # 316092402 FIDELITY MSCI ENERGY INDEX ETF	63,171.90	59,901.10	4	0.00

# ACCOUNT STATEMENT

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Account Number

07/01/2018 through 09/30/2018  
XXXXXX7147  
BCM DYNAMICBELAY 2030 QDIA

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,555	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	62,713.15	64,436.82	4	0.00
1,462	CUSIP # 316092600 FIDELITY MSCI HEALTHCARE INDEX ETF	68,406.98	59,753.67	4	0.00
1,620	CUSIP # 316092709 FIDELITY MSCI INDUSTRIALS ETF	65,140.20	64,035.04	4	0.00
1,131	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	68,131.44	59,652.58	4	0.00
2,586	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	62,245.02	62,762.22	4	0.00
1,844	CUSIP # 316092865 FIDELITY US UTILITIES ETF	64,208.08	64,226.52	4	0.00
1,843	CUSIP # 316092881 FIDELITY MSCI MATERIALS INDEX ETF	61,887.94	63,968.50	4	0.00
454	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	39,606.96	32,688.62	2	130.44
5,815	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	136,303.60	140,218.31	8	195.38
2,583	CUSIP # 67110P407 OSHARES FTSE US QUALITY DIV ETF	84,593.25	82,322.15	5	276.81
1,316	CUSIP # 81369Y852 SPDR COMM SERV SELECT SECTOR	64,484.00	64,825.24	4	0.00
335	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	37,573.60	35,144.85	2	124.18
1,034	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	78,408.22	75,976.02	5	373.79
		<b>1,088,300.02</b>	<b>1,053,747.28</b>	<b>67</b>	<b>1,100.60</b>





## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX7138  
BCM DYNAMICBELAY 2040 QDIA

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
1,568.73	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	1,568.73	1,568.73	3	0.00
		<b>1,568.73</b>	<b>1,568.73</b>	<b>3</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
28	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	2,954.56	3,054.67	5	0.00
41	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	4,401.35	4,551.98	7	0.00
18	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,778.04	1,807.63	3	0.00
92	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	4,347.00	4,530.77	7	0.00
		<b>13,480.95</b>	<b>13,945.05</b>	<b>22</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
58	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	2,639.00	2,254.20	4	0.00
78	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	2,538.42	2,521.74	4	0.00
117	CUSIP # 316092402 FIDELITY MSCI ENERGY INDEX ETF	2,488.59	2,357.55	4	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX7138  
BCM DYNAMICBELAY 2040 QDIA

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
61	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	2,460.13	2,456.30	4	0.00
57	CUSIP # 316092600 FIDELITY MSCI HEALTHCARE INDEX ETF	2,667.03	2,281.46	4	0.00
64	CUSIP # 316092709 FIDELITY MSCI INDUSTRIALS ETF	2,573.44	2,529.78	4	0.00
44	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	2,650.56	2,214.35	4	0.00
102	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	2,455.14	2,475.54	4	0.00
72	CUSIP # 316092865 FIDELITY US UTILITIES ETF	2,507.04	2,507.76	4	0.00
72	CUSIP # 316092881 FIDELITY MSCI MATERIALS INDEX ETF	2,417.76	2,499.04	4	0.00
35	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	3,053.40	2,283.71	5	10.06
185	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	4,336.40	4,500.07	7	6.22
82	CUSIP # 67110P407 OSHARES FTSE US QUALITY DIV ETF	2,685.50	2,650.89	4	8.79
52	CUSIP # 81369Y852 SPDR COMM SERV SELECT SECTOR	2,548.00	2,561.48	4	0.00
26	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	2,916.16	2,724.54	5	9.64
80	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	6,066.40	5,799.38	10	28.92
		<b>47,002.97</b>	<b>44,617.79</b>	<b>76</b>	<b>63.63</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX7110  
BCM DYNAMICBELAY 2050 QDIA

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
1,925.25	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	1,925.25	1,925.25	2	0.00
		<b>1,925.25</b>	<b>1,925.25</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
38	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	4,009.76	4,080.40	5	0.00
22	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	2,361.70	2,401.62	3	0.00
10	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	987.80	996.85	1	0.00
51	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	2,409.75	2,463.08	3	0.00
		<b>9,769.01</b>	<b>9,941.95</b>	<b>12</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
85	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	3,867.50	3,356.80	5	0.00
116	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	3,775.08	3,754.87	5	0.00
184	CUSIP # 316092402 FIDELITY MSCI ENERGY INDEX ETF	3,913.68	3,722.16	5	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX7110  
BCM DYNAMICBELAY 2050 QDIA

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
93	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	3,750.69	3,719.16	5	0.00
83	CUSIP # 316092600 FIDELITY MSCI HEALTHCARE INDEX ETF	3,883.57	3,276.98	5	0.00
94	CUSIP # 316092709 FIDELITY MSCI INDUSTRIALS ETF	3,779.74	3,721.38	5	0.00
65	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	3,915.60	3,230.26	5	0.00
154	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	3,706.78	3,745.33	5	0.00
108	CUSIP # 316092865 FIDELITY US UTILITIES ETF	3,760.56	3,766.59	5	0.00
111	CUSIP # 316092881 FIDELITY MSCI MATERIALS INDEX ETF	3,727.38	3,851.98	5	0.00
67	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	5,845.08	5,217.31	7	19.25
102	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	2,390.88	2,468.98	3	3.16
44	CUSIP # 67110P407 OSHARES FTSE US QUALITY DIV ETF	1,441.00	1,414.30	2	4.72
80	CUSIP # 81369Y852 SPDR COMM SERV SELECT SECTOR	3,920.00	3,933.95	5	0.00
53	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	5,944.48	6,282.10	7	19.65
158	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	11,981.14	11,736.78	15	57.12
		<b>69,603.16</b>	<b>67,198.93</b>	<b>85</b>	<b>103.90</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX7101  
BCM DYNAMICBELAY 2060 QDIA

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
4,334.31	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	4,334.31	4,334.31	5	0.00
		4,334.31	4,334.31	5	0.00
<b>MUTUAL FUNDS - FIXED INCOME</b>					
42	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	4,431.84	4,570.77	5	0.00
		4,431.84	4,570.77	5	0.00
<b>MUTUAL FUNDS - EQUITY</b>					
104	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	4,732.00	4,109.85	5	0.00
139	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	4,523.59	4,493.87	5	0.00
209	CUSIP # 316092402 FIDELITY MSCI ENERGY INDEX ETF	4,445.43	4,226.03	5	0.00
110	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	4,436.30	4,462.38	5	0.00
103	CUSIP # 316092600 FIDELITY MSCI HEALTHCARE INDEX ETF	4,819.37	4,161.23	5	0.00
114	CUSIP # 316092709 FIDELITY MSCI INDUSTRIALS ETF	4,583.94	4,506.17	5	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX7101  
BCM DYNAMICBELAY 2060 QDIA

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
80	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	4,819.20	4,078.28	5	0.00
182	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	4,380.74	4,417.14	5	0.00
130	CUSIP # 316092865 FIDELITY US UTILITIES ETF	4,526.60	4,527.90	5	0.00
130	CUSIP # 316092881 FIDELITY MSCI MATERIALS INDEX ETF	4,365.40	4,512.16	5	0.00
105	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	9,160.20	7,836.46	10	30.17
93	CUSIP # 81369Y852 SPDR COMM SERV SELECT SECTOR	4,557.00	4,581.11	5	0.00
77	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	8,636.32	8,846.78	9	28.54
238	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	18,047.54	17,331.96	19	86.04
		<b>86,033.63</b>	<b>82,091.32</b>	<b>90</b>	<b>144.75</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX7165  
BCM DECATHLON GROWTH TACTICS  
CIF

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
5,103.58	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	5,103.58	5,103.58	2	0.00
		<b>5,103.58</b>	<b>5,103.58</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
173	CUSIP # 33733E302 FIRST TRUST DJ INTERNET INDEX ETF	24,486.42	23,133.09	10	0.00
142	CUSIP # 464287291 ISHARES GLOBAL TECH ETF	24,867.04	23,790.99	10	0.00
131	CUSIP # 464287523 ISHARES PHLX SOX SEMICOND SECTOR INDEX	24,241.55	23,118.22	10	106.97
180	CUSIP # 464287770 ISHARES US FINANCIAL SERVICES ETF	23,992.20	24,514.02	10	90.73
276	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	24,078.24	24,171.93	10	79.30
113	CUSIP # 464288760 ISHARES US AEROSPACE & DEFENSE	24,456.59	23,013.06	10	98.21
111	CUSIP # 464288810 ISHARES US MEDICAL DEVICES ETF	25,250.28	19,354.71	10	11.62
695	CUSIP # 464289529 ISHARES INDIA 50 ETF	23,769.00	24,511.26	9	0.00
645	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	24,664.80	23,364.51	10	0.00

# ACCOUNT STATEMENT

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Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX7165  
BCM DECATHLON GROWTH TACTICS  
CIF

## Preliminary Asset Detail As Of 09/30/2018

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
210	CUSIP # 81369Y407 SPDR CONS DISCRETIONARY SELECT SEC	24,616.20	24,540.49	10	0.00
		244,422.32	233,512.28	97	386.83
		249,525.90			





## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX7174  
BCM U.S. SECTOR ROTATION  
CIF

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
248,321.17	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	248,321.17	248,321.17	2	0.00
		<b>248,321.17</b>	<b>248,321.17</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
26,488	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	1,205,204.00	1,028,028.50	9	0.00
35,589	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	1,158,201.30	1,150,592.37	9	0.00
53,394	CUSIP # 316092402 FIDELITY MSCI ENERGY INDEX ETF	1,135,690.38	1,075,889.10	9	0.00
27,965	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	1,127,828.45	1,129,451.12	9	0.00
26,294	CUSIP # 316092600 FIDELITY MSCI HEALTHCARE INDEX ETF	1,230,296.26	1,053,709.68	9	0.00
29,129	CUSIP # 316092709 FIDELITY MSCI INDUSTRIALS ETF	1,171,277.09	1,151,405.29	9	0.00
20,340	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	1,225,281.60	1,021,537.27	9	0.00
46,496	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	1,119,158.72	1,128,457.92	9	0.00

# ACCOUNT STATEMENT

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Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX7174  
BCM U.S. SECTOR ROTATION  
CIF

## Preliminary Asset Detail As Of 09/30/2018

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
33,146	CUSIP # 316092865 FIDELITY US UTILITIES ETF	1,154,143.72	1,154,475.18	9	0.00
33,143	CUSIP # 316092881 FIDELITY MSCI MATERIALS INDEX ETF	1,112,941.94	1,150,357.07	9	0.00
23,664	CUSIP # 81369Y852 SPDR COMM SERV SELECT SECTOR	1,159,536.00	1,165,672.08	9	0.00
		<b>12,799,559.46</b>	<b>12,209,575.58</b>	<b>98</b>	<b>0.00</b>



As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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**

**INDONESIAN RUPIAH**

Exchange Rate: 14,901.500000

IDR	INDONESIAN RUPIAH							
	-17,989,931.320	Local	1.000000	-17,989,931.32	1.000000	-17,989,931.32	0.00	100.00
		Base	0.023614	-424,823.13	0.000067	-1,207.26	423,615.87	100.00
<b>INDONESIAN RUPIAH Total</b>								
	-17,989,931.320	Local		-17,989,931.32		-17,989,931.32	0.00	100.00
		Base		-424,823.13		-1,207.26	423,615.87	100.00
<b>CASH Total</b>								
	-17,989,931.320	Base		-424,823.13		-1,207.26	423,615.87	100.00

**SWAPS FIXED INCOME**

**US DOLLAR**

Exchange Rate: 1.000000

99S0TE1C4	SP9107VFB CDS USD R V 01MEVENT SP9107VFB_PRO CMBX				1.0	11 May 2063		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
<b>US DOLLAR Total</b>								
		Local		0.01		0.00	-0.01	0.00
		Base		0.01		0.00	-0.01	0.00
<b>SWAPS FIXED INCOME Total</b>								
	0.000	Base		0.01		0.00	-0.01	0.00

# Holdings

BWGLOBAL ALT CREDIT CIF  
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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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<b>FUND Total</b>		-17,989,931.320	Base	-424,823.12		-1,207.26	423,615.86	100.00
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# Holdings



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



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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

### MALAYSIAN RINGGIT

Exchange Rate: 4.138500

MYR	MALAYSIAN RINGGIT	Units	Local	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
0.010	Local	1.000000	0.01	1.000000	0.01	1.000000	0.01	0.00	0.00
	Base	0.000000	0.00	0.00	0.241633	0.00	0.00	0.00	0.00

### MALAYSIAN RINGGIT Total

0.010	Local		0.01		0.01		0.01	0.00	0.00
	Base		0.00		0.00		0.00	0.00	0.00

### MEXICAN PESO

Exchange Rate: 18.714000

MXN	MEXICAN PESO (NEW)	Units	Local	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
0.360	Local	1.000000	0.36	1.000000	0.36	1.000000	0.36	0.00	0.00
	Base	0.055556	0.02	0.02	0.053436	0.02	0.02	0.00	0.00

### MEXICAN PESO Total

0.360	Local		0.36		0.36		0.36	0.00	0.00
	Base		0.02		0.02		0.02	0.00	0.00

### SOUTH KOREAN WON

Exchange Rate: 1,109.250000

KRW	SOUTH KOREAN WON	Units	Local	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
1,843.000	Local	1.000000	1,843.00	1.000000	1,843.00	1.000000	1,843.00	0.00	100.00
	Base	0.002507	4.62	0.000902	1.66	0.000902	1.66	-2.96	0.00

### SOUTH KOREAN WON Total

1,843.000	Local		1,843.00		1,843.00		1,843.00	0.00	100.00
	Base		4.62		1.66		1.66	-2.96	0.00

### CASH Total

1,843.370	Base		4.64		1.68		1.68	-2.96	0.00
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### CASH EQUIVALENT

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

Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR</b>							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				1.9989225	31 Dec 2030		
	5,464,008.080	Local	100.000000	5,464,008.08	100.000000	5,464,008.08	0.00	5.52
		Base	100.000000	5,464,008.08	100.000000	5,464,008.08	0.00	3.16
912810RU4	US TREASURY N/B 11/46 2.875				2.875	15 Nov 2046		
	205,000.000	Local	97.793532	200,476.74	94.046873	192,796.09	-7,680.65	0.19
		Base	97.793532	200,476.74	94.046873	192,796.09	-7,680.65	0.11
9128284K3	US TREASURY FRN 04/20 VAR				2.2250795	30 Apr 2020		
	28,470,000.000	Local	100.009741	28,472,773.25	100.009975	28,472,839.88	66.63	28.75
		Base	100.009741	28,472,773.25	100.009975	28,472,839.88	66.63	16.49
9128284V9	US TREASURY N/B 08/28 2.875				2.875	15 Aug 2028		
	19,465,000.000	Local	100.452855	19,553,148.32	98.460938	19,165,421.59	-387,726.73	19.35
		Base	100.452855	19,553,148.32	98.460938	19,165,421.59	-387,726.73	11.10
912828H60	US TREASURY NOTE BILL 01/17 VAR				0.0990005	31 Jan 2017		
	0.000	Local	0.000000	0.34	0.000000	0.00	-0.34	0.00
		Base	0.000000	0.34	0.000000	0.00	-0.34	0.00
<b>US DOLLAR Total</b>								
	53,604,008.080	Local		53,690,406.73		53,295,065.64	-395,341.09	53.81
		Base		53,690,406.73		53,295,065.64	-395,341.09	30.86
<b>CASH EQUIVALENT Total</b>								
	53,604,008.080	Base		53,690,406.73		53,295,065.64	-395,341.09	30.86

## FIXED INCOME

### AUSTRALIAN DOLLAR

Exchange Rate: 1.383413

ACI02A7J2	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 06/19 4				4.0	21 Jun 2019		
	2,970,000.000	Local	101.406028	3,011,759.03	101.423300	3,012,272.01	512.98	25.19
		Base	80.527290	2,391,660.51	73.313826	2,177,420.63	-214,239.88	1.26
ACI02HV92	NEW S WALES TREASURY CRP LOCAL GOVT G 03/19 3.5				3.5	20 Mar 2019		

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

# Holdings

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



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,050,000.000	Local		100.755305	1,057,930.70	100.718500	1,057,544.25	-386.45	8.85
		Base		77.158065	810,159.68	72.804361	764,445.79	-45,713.89	0.44
ACI08XTQ6	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 10/19 2.75					2.75	21 Oct 2019		
	5,055,000.000	Local		101.012082	5,106,160.74	100.846200	5,097,775.41	-8,385.33	42.64
		Base		77.156673	3,900,269.81	72.896669	3,684,926.63	-215,343.18	2.13
B2B3BDI8	WESTERN AUST TREAS CORP LOCAL GOVT G 10/19 7					7.0	15 Oct 2019		
	2,655,000.000	Local		105.030235	2,788,552.74	105.019700	2,788,273.04	-279.70	23.32
		Base		81.800658	2,171,807.46	75.913484	2,015,502.99	-156,304.47	1.17
<b>AUSTRALIAN DOLLAR Total</b>									
	11,730,000.000	Local			11,964,403.21		11,955,864.71	-8,538.50	100.00
		Base			9,273,897.46		8,642,296.04	-631,601.42	5.00
<b>BRAZILIAN REAL</b>								Exchange Rate:	4.038550
959GMYI0	NOTA DO TESOURO NACIONAL NOTES 01/21 10					10.0	01 Jan 2021		
	1,575,000.000	Local		95.299645	1,500,969.41	103.558900	1,631,052.68	130,083.27	12.41
		Base		41.384215	651,801.39	25.642594	403,870.86	-247,930.53	0.23
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10					10.0	01 Jan 2023		
	11,540,000.000	Local		92.208621	10,640,874.87	99.715600	11,507,180.24	866,305.37	87.59
		Base		39.787242	4,591,447.77	24.690941	2,849,334.60	-1,742,113.17	1.65
<b>BRAZILIAN REAL Total</b>									
	13,115,000.000	Local			12,141,844.28		13,138,232.92	996,388.64	100.00
		Base			5,243,249.16		3,253,205.46	-1,990,043.70	1.88
<b>MALAYSIAN RINGGIT</b>								Exchange Rate:	4.138500
ACI05FPC3	MALAYSIA GOVERNMENT SR UNSECURED 03/23 3.48					3.48	15 Mar 2023		
	8,015,000.000	Local		97.937359	7,849,679.33	98.497700	7,894,590.66	44,911.33	17.48
		Base		26.609227	2,132,729.58	23.800338	1,907,597.11	-225,132.47	1.10
ACI084S32	MALAYSIA GOVERNMENT SR UNSECURED 09/21 4.048					4.048	30 Sep 2021		
	6,840,000.000	Local		100.827814	6,896,622.49	101.175800	6,920,424.72	23,802.23	15.33
		Base		27.840717	1,904,305.07	24.447457	1,672,206.05	-232,099.02	0.97

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ACI0C1S66	MALAYSIA GOVERNMENT SR UNSECURED 09/25 3.955					3.955	15 Sep 2025		
	3,455,000.000	Local		99.567187	3,440,046.32	99.678100	3,443,878.36	3,832.04	7.63
		Base		23.001504	794,701.98	24.085562	832,156.18	37,454.20	0.48
ACI0CBN10	MALAYSIA GOVERNMENT SR UNSECURED 10/20 3.659					3.659	15 Oct 2020		
	12,280,000.000	Local		99.987783	12,278,499.78	100.456700	12,336,082.76	57,582.98	27.32
		Base		24.500578	3,008,670.92	24.273698	2,980,810.14	-27,860.78	1.73
ACI0T0C26	MALAYSIA GOVERNMENT SR UNSECURED 03/22 3.882					3.882	10 Mar 2022		
	6,845,000.000	Local		101.263216	6,931,467.13	100.805100	6,900,109.10	-31,358.03	15.28
		Base		24.073173	1,647,808.72	24.357883	1,667,297.11	19,488.39	0.97
ACI0V6W28	MALAYSIA GOVERNMENT SR UNSECURED 11/27 3.899					3.899	16 Nov 2027		
	7,805,000.000	Local		100.090254	7,812,044.34	98.093200	7,656,174.26	-155,870.08	16.96
		Base		23.233580	1,813,380.90	23.702598	1,849,987.74	36,606.84	1.07
<b>MALAYSIAN RINGGIT Total</b>									
	45,240,000.000	Local			45,208,359.39		45,151,259.86	-57,099.53	100.00
		Base			11,301,597.17		10,910,054.33	-391,542.84	6.32
<b>MEXICAN PESO</b>								Exchange Rate:	18.714000
929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5					8.5	31 May 2029		
	89,200,000.000	Local		113.026177	100,819,349.91	103.749000	92,544,108.00	-8,275,241.91	21.75
		Base		7.913792	7,059,102.06	5.543924	4,945,180.51	-2,113,921.55	2.86
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75					7.75	13 Nov 2042		
	152,000,000.000	Local		109.829510	166,940,854.45	96.239000	146,283,280.00	-20,657,574.45	34.38
		Base		7.281420	11,067,757.87	5.142620	7,816,783.16	-3,250,974.71	4.53
ACI087B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75					7.75	23 Nov 2034		
	28,900,000.000	Local		100.678188	29,095,996.37	97.015000	28,037,335.00	-1,058,661.37	6.59
		Base		4.949693	1,430,461.40	5.184087	1,498,201.08	67,739.68	0.87
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8					8.0	07 Nov 2047		
	45,800,000.000	Local		104.920551	48,053,612.24	98.753000	45,228,874.00	-2,824,738.24	10.63
		Base		5.728352	2,623,585.32	5.276958	2,416,846.96	-206,738.36	1.40
B44NNDI15	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.5	18 Nov 2038		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		98,900,000.000	Local Base	118.282253 7.575823	116,981,148.54 7,492,489.05	104.020000 5.558405	102,875,780.00 5,497,263.01	-14,105,368.54 -1,995,226.04	24.18 3.18
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.5	18 Nov 2038			
		10,100,000.000	Local Base	105.489940 5.622539	10,654,483.96 567,876.48	104.020000 5.558405	10,506,020.00 561,398.95	-148,463.96 -6,477.53	2.47 0.33
<b>MEXICAN PESO Total</b>		424,900,000.000	Local Base		472,545,445.47 30,241,272.18		425,475,397.00 22,735,673.67	-47,070,048.47 -7,505,598.51	100.00 13.16
<b>POLISH ZLOTY</b>							Exchange Rate:	3.686800	
ACI08FK43	POLAND GOVERNMENT BOND BONDS 07/19 3.25				3.25	25 Jul 2019			
		8,990,000.000	Local Base	101.278911 28.133385	9,104,974.07 2,529,191.34	101.570000 27.549637	9,131,143.00 2,476,712.33	26,168.93 -52,479.01	29.03 1.43
ACI0BNGX3	POLAND GOVERNMENT BOND BONDS 04/20 1.5				1.5	25 Apr 2020			
		8,690,000.000	Local Base	99.809484 29.464721	8,673,444.18 2,560,484.22	100.034000 27.133015	8,692,954.60 2,357,859.01	19,510.42 -202,625.21	27.64 1.37
ACI0RQY92	POLAND GOVERNMENT BOND BONDS 04/19 0.00000				0.01	25 Apr 2019			
		13,715,000.000	Local Base	99.137318 27.348299	13,596,683.11 3,750,819.22	99.360000 26.950201	13,627,224.00 3,696,220.03	30,540.89 -54,599.19	43.33 2.14
<b>POLISH ZLOTY Total</b>		31,395,000.000	Local Base		31,375,101.36 8,840,494.78		31,451,321.60 8,530,791.37	76,220.24 -309,703.41	100.00 4.94
<b>POUND STERLING</b>							Exchange Rate:	0.767224	
ACI078L15	UK TSY 1 3/4 2019 BONDS REGS 07/19 1.75				1.75	22 Jul 2019			
		7,780,000.000	Local Base	100.863811 132.026158	7,847,204.52 10,271,635.08	100.760000 131.330615	7,839,128.00 10,217,521.87	-8,076.52 -54,113.21	100.00 5.92
<b>POUND STERLING Total</b>		7,780,000.000	Local		7,847,204.52		7,839,128.00	-8,076.52	100.00

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		Base		10,271,635.08		10,217,521.87	-54,113.21	5.92

## SOUTH AFRICAN RAND

Exchange Rate: 14.141250

989RQII1	REPUBLIC OF SOUTH AFRICA BONDS 02/41 6.5				6.5	28 Feb 2041		
	64,200,000.000	Local	77.221502	49,576,204.09	69.700000	44,747,400.00	-4,828,804.09	33.70
		Base	7.069462	4,538,594.64	4.928843	3,164,317.16	-1,374,277.48	1.83

ACI0289D8	REPUBLIC OF SOUTH AFRICA BONDS 02/48 8.75				8.75	28 Feb 2048		
	92,340,000.000	Local	93.774626	86,591,489.40	88.910000	82,099,494.00	-4,491,995.40	61.82
		Base	6.987465	6,452,225.42	6.287280	5,805,674.46	-646,550.96	3.36

S6989ZAQ7	REPUBLIC OF SOUTH AFRICA BONDS 02/48 8.75				8.75	28 Feb 2048		
	6,695,000.000	Local	90.611483	6,066,438.76	88.910000	5,952,524.50	-113,914.26	4.48
		Base	6.567876	439,719.29	6.287280	420,933.40	-18,785.89	0.24

## SOUTH AFRICAN RAND Total

	163,235,000.000	Local		142,234,132.25		132,799,418.50	-9,434,713.75	100.00
		Base		11,430,539.35		9,390,925.02	-2,039,614.33	5.44

## US DOLLAR

Exchange Rate: 1.000000

05565EAQ8	BMW US CAPITAL LLC COMPANY GUAR 144A 04/20 VAR				2.71731	06 Apr 2020		
	1,975,000.000	Local	100.143153	1,977,827.28	100.268097	1,980,294.92	2,467.64	2.00
		Base	100.143153	1,977,827.28	100.268097	1,980,294.92	2,467.64	1.15

14913Q2H1	CATERPILLAR FINL SERVICE SR UNSECURED 03/21 VAR				2.56413	15 Mar 2021		
	2,870,000.000	Local	99.967142	2,869,056.97	100.163399	2,874,689.55	5,632.58	2.90
		Base	99.967142	2,869,056.97	100.163399	2,874,689.55	5,632.58	1.66

17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR				2.688	12 Feb 2021		
	2,375,000.000	Local	100.000000	2,375,000.00	100.031768	2,375,754.49	754.49	2.40
		Base	100.000000	2,375,000.00	100.031768	2,375,754.49	754.49	1.38

219868BW5	CORP ANDINA DE FOMENTO SR UNSECURED 05/19 2				2.0	10 May 2019		
	1,420,000.000	Local	99.998130	1,419,973.45	99.405136	1,411,552.93	-8,420.52	1.43
		Base	99.998130	1,419,973.45	99.405136	1,411,552.93	-8,420.52	0.82

233851DC5	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 02/21 VAR				2.75963	22 Feb 2021		
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,700,000.000	Local 100.000000	2,700,000.00	100.050173	2,701,354.67	1,354.67	2.73
			Base 100.000000	2,700,000.00	100.050173	2,701,354.67	1,354.67	1.56
29878TCM4	EUROPEAN INVESTMENT BANK SR UNSECURED 144A 10/18 VAR				2.40863	09 Oct 2018		
		1,925,000.000	Local 100.000000	1,925,000.00	100.002900	1,925,055.83	55.83	1.94
			Base 100.000000	1,925,000.00	100.002900	1,925,055.83	55.83	1.11
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR				3.14725	05 Apr 2021		
		3,375,000.000	Local 100.000000	3,375,000.00	99.370627	3,353,758.66	-21,241.34	3.39
			Base 100.000000	3,375,000.00	99.370627	3,353,758.66	-21,241.34	1.94
37045XBU9	GENERAL MOTORS FINL CO COMPANY GUAR 04/20 VAR				3.267	13 Apr 2020		
		3,540,000.000	Local 100.151701	3,545,370.21	100.622417	3,562,033.56	16,663.35	3.60
			Base 100.151701	3,545,370.21	100.622417	3,562,033.56	16,663.35	2.06
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR				3.06025	23 Feb 2023		
		5,335,000.000	Local 100.000000	5,335,000.00	100.395372	5,356,093.10	21,093.10	5.41
			Base 100.000000	5,335,000.00	100.395372	5,356,093.10	21,093.10	3.10
55608PBA1	MACQUARIE BANK LTD SR UNSECURED 144A 04/19 VAR				2.68725	04 Apr 2019		
		2,025,000.000	Local 100.000000	2,025,000.00	100.064781	2,026,311.82	1,311.82	2.05
			Base 100.000000	2,025,000.00	100.064781	2,026,311.82	1,311.82	1.17
59217GCJ6	MET LIFE GLOB FUNDING I SR SECURED 144A 09/19 VAR				2.55875	19 Sep 2019		
		2,050,000.000	Local 100.000000	2,050,000.00	100.087929	2,051,802.54	1,802.54	2.07
			Base 100.000000	2,050,000.00	100.087929	2,051,802.54	1,802.54	1.19
59217GCM9	MET LIFE GLOB FUNDING I SR SECURED 144A 01/21 VAR				2.56863	08 Jan 2021		
		2,095,000.000	Local 99.666816	2,088,019.80	100.063054	2,096,320.98	8,301.18	2.12
			Base 99.666816	2,088,019.80	100.063054	2,096,320.98	8,301.18	1.21
6325C0DP3	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 05/20 VAR				2.81963	22 May 2020		
		2,170,000.000	Local 100.081527	2,171,769.13	100.449763	2,179,759.86	7,990.73	2.20
			Base 100.081527	2,171,769.13	100.449763	2,179,759.86	7,990.73	1.26
63946CAG3	NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/21 VAR				2.73738	01 Apr 2021		
		3,510,000.000	Local 100.000000	3,510,000.00	100.216643	3,517,604.17	7,604.17	3.55
			Base 100.000000	3,510,000.00	100.216643	3,517,604.17	7,604.17	2.04
64952WDB6	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/20 VAR				1.0	01 Oct 2020		

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		1,750,000.000	Local	100.000000	1,750,000.00	100.057399	1,751,004.48	1,004.48	1.77
			Base	100.000000	1,750,000.00	100.057399	1,751,004.48	1,004.48	1.01
912810RU4	US TREASURY N/B 11/46 2.875				2.875	15 Nov 2046			
		4,075,000.000	Local	97.555924	3,975,403.89	94.046875	3,832,410.16	-142,993.73	3.87
Original Face:		440,000.000	Base	97.555924	3,975,403.89	94.046875	3,832,410.16	-142,993.73	2.22
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				3.35988	26 Jul 2021			
		2,700,000.000	Local	100.350496	2,709,463.40	101.743299	2,747,069.07	37,605.67	2.77
			Base	100.350496	2,709,463.40	101.743299	2,747,069.07	37,605.67	1.59
<b>US DOLLAR Total</b>									
		45,890,000.000	Local		45,801,884.13		45,742,870.79	-59,013.34	46.19
Original Face:		440,000.000	Base		45,801,884.13		45,742,870.79	-59,013.34	26.48
<b>FIXED INCOME Total</b>									
		743,285,000.000	Base		132,404,569.31		119,423,338.55	-12,981,230.76	69.14
Original Face:		440,000.000							

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<b>FUND Total</b>								
		796,890,851.450	Base	186,094,980.68		172,718,405.87	-13,376,574.81	100.00
Original Face:		440,000.000						

# Holdings



CB AGGRESSIVE GROWTH CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC8



STATE STREET

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				1.9575315	31 Dec 2030		
		2,378,912.570	Local	100.000000	2,378,912.57	100.000000	2,378,912.57	0.00
			Base	100.000000	2,378,912.57	100.000000	2,378,912.57	0.00

<b>US DOLLAR Total</b>		2,378,912.570	Local		2,378,912.57		2,378,912.57	0.00
			Base		2,378,912.57		2,378,912.57	0.00

<b>CASH EQUIVALENT Total</b>		2,378,912.570	Base		2,378,912.57		2,378,912.57	0.00
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

00164V103	AMC NETWORKS INC A COMMON STOCK							
		11,027.000	Local	56.204035	619,761.89	66.340000	731,531.18	111,769.29
			Base	56.204035	619,761.89	66.340000	731,531.18	111,769.29

00206R102	AT+T INC COMMON STOCK USD1.0							
		3,455.000	Local	40.859378	141,169.15	33.580000	116,018.90	-25,150.25
			Base	40.859378	141,169.15	33.580000	116,018.90	-25,150.25

00739L101	ADURO BIOTECH INC COMMON STOCK USD.0001							
		367.000	Local	11.850082	4,348.98	7.350000	2,697.45	-1,651.53
			Base	11.850082	4,348.98	7.350000	2,697.45	-1,651.53

00847X104	AGIOS PHARMACEUTICALS INC COMMON STOCK USD.001							
		3,094.000	Local	42.126878	130,340.56	77.120000	238,609.28	108,268.72
			Base	42.126878	130,340.56	77.120000	238,609.28	108,268.72

031162100	AMGEN INC COMMON STOCK USD.0001							
		11,564.000	Local	155.786827	1,801,518.87	207.290000	2,397,101.56	595,582.69
			Base	155.786827	1,801,518.87	207.290000	2,397,101.56	595,582.69

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
	25,405.000	Local	69.153219	1,756,837.53	67.410000	1,712,551.05	-44,286.48	4.51	
		Base	69.153219	1,756,837.53	67.410000	1,712,551.05	-44,286.48	4.51	
043632108	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01								
	221.000	Local	16.435113	3,632.16	1.770000	391.17	-3,240.99	0.00	
		Base	16.435113	3,632.16	1.770000	391.17	-3,240.99	0.00	
052769106	AUTODESK INC COMMON STOCK USD.01								
	9,376.000	Local	84.102459	788,544.66	156.110000	1,463,687.36	675,142.70	3.85	
		Base	84.102459	788,544.66	156.110000	1,463,687.36	675,142.70	3.85	
071734107	BAUSCH HEALTH COS INC COMMON STOCK								
	4,027.000	Local	15.192180	61,178.91	25.670000	103,373.09	42,194.18	0.27	
		Base	15.192180	61,178.91	25.670000	103,373.09	42,194.18	0.27	
09062X103	BIOGEN INC COMMON STOCK USD.0005								
	8,469.000	Local	260.847433	2,209,116.91	353.310000	2,992,182.39	783,065.48	7.87	
		Base	260.847433	2,209,116.91	353.310000	2,992,182.39	783,065.48	7.87	
11135F101	BROADCOM INC COMMON STOCK								
	6,431.000	Local	182.892214	1,176,179.83	246.730000	1,586,720.63	410,540.80	4.17	
		Base	182.892214	1,176,179.83	246.730000	1,586,720.63	410,540.80	4.17	
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
	2,249.000	Local	62.469306	140,493.47	57.450000	129,205.05	-11,288.42	0.34	
		Base	62.469306	140,493.47	57.450000	129,205.05	-11,288.42	0.34	
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
	6,139.000	Local	74.262220	455,895.77	111.160000	682,411.24	226,515.47	1.80	
		Base	74.262220	455,895.77	111.160000	682,411.24	226,515.47	1.80	
19247A100	COHEN + STEERS INC COMMON STOCK USD.01								
	3,854.000	Local	35.800685	137,975.84	40.610000	156,510.94	18,535.10	0.41	
		Base	35.800685	137,975.84	40.610000	156,510.94	18,535.10	0.41	
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
	54,594.000	Local	36.475630	1,991,350.57	35.410000	1,933,173.54	-58,177.03	5.09	
		Base	36.475630	1,991,350.57	35.410000	1,933,173.54	-58,177.03	5.09	

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225447101	CREE INC COMMON STOCK USD.00125							
		12,023.000	Local 27.362894	328,984.08	37.870000	455,311.01	126,326.93	1.20
			Base 27.362894	328,984.08	37.870000	455,311.01	126,326.93	1.20
25470F104	DISCOVERY INC A COMMON STOCK USD.01							
		23,231.000	Local 27.434520	637,331.34	32.000000	743,392.00	106,060.66	1.96
			Base 27.434520	637,331.34	32.000000	743,392.00	106,060.66	1.96
25470F302	DISCOVERY INC C COMMON STOCK USD.01							
		8,262.000	Local 26.843876	221,784.10	29.580000	244,389.96	22,605.86	0.64
			Base 26.843876	221,784.10	29.580000	244,389.96	22,605.86	0.64
25659T107	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001							
		2,436.000	Local 48.890357	119,096.91	69.970000	170,446.92	51,350.01	0.45
			Base 48.890357	119,096.91	69.970000	170,446.92	51,350.01	0.45
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01							
		735.000	Local 31.779578	23,357.99	35.990000	26,452.65	3,094.66	0.07
			Base 31.779578	23,357.99	35.990000	26,452.65	3,094.66	0.07
30303M102	FACEBOOK INC A COMMON STOCK USD.000006							
		1,545.000	Local 130.093689	200,994.75	164.460000	254,090.70	53,095.95	0.67
			Base 130.093689	200,994.75	164.460000	254,090.70	53,095.95	0.67
343412102	FLUOR CORP COMMON STOCK USD.01							
		11,748.000	Local 53.091502	623,718.97	58.100000	682,558.80	58,839.83	1.80
			Base 53.091502	623,718.97	58.100000	682,558.80	58,839.83	1.80
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
		18,966.000	Local 14.931352	283,188.03	13.920000	264,006.72	-19,181.31	0.69
			Base 14.931352	283,188.03	13.920000	264,006.72	-19,181.31	0.69
36164V305	GCI LIBERTY INC CLASS A COMMON STOCK USD.01							
		1,629.000	Local 41.302646	67,282.01	51.000000	83,079.00	15,796.99	0.22
			Base 41.302646	67,282.01	51.000000	83,079.00	15,796.99	0.22
45253H101	IMMUNOGEN INC COMMON STOCK USD.01							
		343.000	Local 2.430000	833.49	9.470000	3,248.21	2,414.72	0.01
			Base 2.430000	833.49	9.470000	3,248.21	2,414.72	0.01

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458140100	INTEL CORP COMMON STOCK USD.001								
	8,032.000	Local	36.756463	295,227.91	47.290000	379,833.28	84,605.37	1.00	
		Base	36.756463	295,227.91	47.290000	379,833.28	84,605.37	1.00	
462222100	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001								
	8,125.000	Local	47.622180	386,930.21	51.580000	419,087.50	32,157.29	1.10	
		Base	47.622180	386,930.21	51.580000	419,087.50	32,157.29	1.10	
502413107	L3 TECHNOLOGIES INC COMMON STOCK USD.01								
	4,366.000	Local	151.040822	659,444.23	212.620000	928,298.92	268,854.69	2.44	
		Base	151.040822	659,444.23	212.620000	928,298.92	268,854.69	2.44	
530307107	LIBERTY BROADBAND A COMMON STOCK USD.01								
	3,332.000	Local	76.739148	255,694.84	84.330000	280,987.56	25,292.72	0.74	
		Base	76.739148	255,694.84	84.330000	280,987.56	25,292.72	0.74	
530307305	LIBERTY BROADBAND C COMMON STOCK USD.01								
	4,738.000	Local	78.087495	369,978.55	84.300000	399,413.40	29,434.85	1.05	
		Base	78.087495	369,978.55	84.300000	399,413.40	29,434.85	1.05	
53046P109	LIBERTY EXPEDIA HOLD A COMMON STOCK								
	1,086.000	Local	43.487983	47,227.95	47.040000	51,085.44	3,857.49	0.13	
		Base	43.487983	47,227.95	47.040000	51,085.44	3,857.49	0.13	
531229409	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01								
	4,707.000	Local	36.088717	169,869.59	43.440000	204,472.08	34,602.49	0.54	
		Base	36.088717	169,869.59	43.440000	204,472.08	34,602.49	0.54	
531229607	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01								
	8,438.000	Local	35.526549	299,773.02	43.450000	366,631.10	66,858.08	0.96	
		Base	35.526549	299,773.02	43.450000	366,631.10	66,858.08	0.96	
531229706	LIBERTY MEDIA CORP BRAVES A TRACKING STK								
	471.000	Local	20.440594	9,627.52	27.280000	12,848.88	3,221.36	0.03	
		Base	20.440594	9,627.52	27.280000	12,848.88	3,221.36	0.03	
531229854	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01								
	2,110.000	Local	30.124294	63,562.26	37.190000	78,470.90	14,908.64	0.21	
		Base	30.124294	63,562.26	37.190000	78,470.90	14,908.64	0.21	

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531229870	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01								
	1,177.000	Local	30.135590	35,469.59	35.580000	41,877.66	6,408.07	0.11	
		Base	30.135590	35,469.59	35.580000	41,877.66	6,408.07	0.11	
531229888	LIBERTY MEDIA CORP BRAVES C TRACKING STK								
	844.000	Local	20.446232	17,256.62	27.250000	22,999.00	5,742.38	0.06	
		Base	20.446232	17,256.62	27.250000	22,999.00	5,742.38	0.06	
531465102	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01								
	1,121.000	Local	17.695602	19,836.77	14.850000	16,646.85	-3,189.92	0.04	
		Base	17.695602	19,836.77	14.850000	16,646.85	-3,189.92	0.04	
535919500	LIONS GATE ENTERTAINMENT B COMMON STOCK								
	3,970.000	Local	26.279597	104,330.00	23.300000	92,501.00	-11,829.00	0.24	
		Base	26.279597	104,330.00	23.300000	92,501.00	-11,829.00	0.24	
54142L109	LOGMEIN INC COMMON STOCK USD.01								
	1,569.000	Local	108.114455	169,631.58	89.100000	139,797.90	-29,833.68	0.37	
		Base	108.114455	169,631.58	89.100000	139,797.90	-29,833.68	0.37	
553573106	MSG NETWORKS INC A COMMON STOCK USD.01								
	6,806.000	Local	22.020466	149,871.29	25.800000	175,594.80	25,723.51	0.46	
		Base	22.020466	149,871.29	25.800000	175,594.80	25,723.51	0.46	
55825T103	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01								
	2,269.000	Local	174.463658	395,858.04	315.320000	715,461.08	319,603.04	1.88	
		Base	174.463658	395,858.04	315.320000	715,461.08	319,603.04	1.88	
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
	9,407.000	Local	37.362840	351,472.24	43.080000	405,253.56	53,781.32	1.07	
		Base	37.362840	351,472.24	43.080000	405,253.56	53,781.32	1.07	
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
	10,659.000	Local	15.500340	165,218.12	10.370000	110,533.83	-54,684.29	0.29	
		Base	15.500340	165,218.12	10.370000	110,533.83	-54,684.29	0.29	
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
	17,499.000	Local	41.078609	718,834.58	28.830000	504,496.17	-214,338.41	1.33	
		Base	41.078609	718,834.58	28.830000	504,496.17	-214,338.41	1.33	

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67011P100	NOW INC COMMON STOCK USD.01								
	1,598.000	Local	20.775350	33,199.01	16.550000	26,446.90	-6,752.11	0.07	
		Base	20.775350	33,199.01	16.550000	26,446.90	-6,752.11	0.07	
67020Y100	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001								
	25,574.000	Local	15.850413	405,358.47	17.320000	442,941.68	37,583.21	1.17	
		Base	15.850413	405,358.47	17.320000	442,941.68	37,583.21	1.17	
670346105	NUCOR CORP COMMON STOCK USD.4								
	2,579.000	Local	60.308934	155,536.74	63.450000	163,637.55	8,100.81	0.43	
		Base	60.308934	155,536.74	63.450000	163,637.55	8,100.81	0.43	
74915M100	QURATE RETAIL INC COMMON STOCK USD.01								
	11,215.000	Local	19.466258	218,314.08	22.210000	249,085.15	30,771.07	0.66	
		Base	19.466258	218,314.08	22.210000	249,085.15	30,771.07	0.66	
84652J103	SPARK THERAPEUTICS INC COMMON STOCK USD.001								
	1,157.000	Local	56.593120	65,478.24	54.550000	63,114.35	-2,363.89	0.17	
		Base	56.593120	65,478.24	54.550000	63,114.35	-2,363.89	0.17	
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
	9,946.000	Local	21.404458	212,888.74	22.000000	218,812.00	5,923.26	0.58	
		Base	21.404458	212,888.74	22.000000	218,812.00	5,923.26	0.58	
90184L102	TWITTER INC COMMON STOCK USD.000005								
	18,016.000	Local	17.192279	309,736.10	28.460000	512,735.36	202,999.26	1.35	
		Base	17.192279	309,736.10	28.460000	512,735.36	202,999.26	1.35	
90400D108	ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001								
	1,040.000	Local	57.000000	59,280.00	76.340000	79,393.60	20,113.60	0.21	
		Base	57.000000	59,280.00	76.340000	79,393.60	20,113.60	0.21	
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	11,603.000	Local	161.078451	1,868,993.27	266.040000	3,086,862.12	1,217,868.85	8.12	
		Base	161.078451	1,868,993.27	266.040000	3,086,862.12	1,217,868.85	8.12	
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
	5,637.000	Local	86.232900	486,094.86	192.740000	1,086,475.38	600,380.52	2.86	
		Base	86.232900	486,094.86	192.740000	1,086,475.38	600,380.52	2.86	

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92553P201	VIACOM INC CLASS B COMMON STOCK USD.001	2,054.000	Local 39.051587	80,211.96	33.760000	69,343.04	-10,868.92	0.18
			Base 39.051587	80,211.96	33.760000	69,343.04	-10,868.92	0.18
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01	8,042.000	Local 73.034944	587,347.02	58.540000	470,778.68	-116,568.34	1.24
			Base 73.034944	587,347.02	58.540000	470,778.68	-116,568.34	1.24
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	2,850.000	Local 19.546495	55,707.51	96.730000	275,680.50	219,972.99	0.73
			Base 19.546495	55,707.51	96.730000	275,680.50	219,972.99	0.73
G01767105	ALKERMES PLC COMMON STOCK USD.01	2,756.000	Local 55.579434	153,176.92	42.440000	116,964.64	-36,212.28	0.31
			Base 55.579434	153,176.92	42.440000	116,964.64	-36,212.28	0.31
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033	7,042.000	Local 215.726424	1,519,145.48	190.480000	1,341,360.16	-177,785.32	3.53
			Base 215.726424	1,519,145.48	190.480000	1,341,360.16	-177,785.32	3.53
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	2,945.000	Local 29.622645	87,238.69	25.990000	76,540.55	-10,698.14	0.20
			Base 29.622645	87,238.69	25.990000	76,540.55	-10,698.14	0.20
G48833100	WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001	56,353.000	Local 5.296763	298,488.46	2.710000	152,716.63	-145,771.83	0.40
			Base 5.296763	298,488.46	2.710000	152,716.63	-145,771.83	0.40
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	17,614.000	Local 43.485382	765,951.52	35.000000	616,490.00	-149,461.52	1.62
			Base 43.485382	765,951.52	35.000000	616,490.00	-149,461.52	1.62
G5480U104	LIBERTY GLOBAL PLC A TRACKING STK USD.01	1,827.000	Local 34.954713	63,862.26	28.930000	52,855.11	-11,007.15	0.14
			Base 34.954713	63,862.26	28.930000	52,855.11	-11,007.15	0.14
G5480U120	LIBERTY GLOBAL PLC C TRACKING STK USD.01	5,533.000	Local 33.610674	185,967.86	28.160000	155,809.28	-30,158.58	0.41
			Base 33.610674	185,967.86	28.160000	155,809.28	-30,158.58	0.41

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G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		6,527.000	Local 75.067019	489,962.43	98.370000	642,060.99	152,098.56	1.69
			Base 75.067019	489,962.43	98.370000	642,060.99	152,098.56	1.69
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
		2,129.000	Local 19.550484	41,622.98	27.160000	57,823.64	16,200.66	0.15
			Base 19.550484	41,622.98	27.160000	57,823.64	16,200.66	0.15
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001							
		26,780.000	Local 36.801203	985,536.21	47.350000	1,268,033.00	282,496.79	3.34
			Base 36.801203	985,536.21	47.350000	1,268,033.00	282,496.79	3.34
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
		2,129.000	Local 39.180188	83,414.62	43.350000	92,292.15	8,877.53	0.24
			Base 39.180188	83,414.62	43.350000	92,292.15	8,877.53	0.24
G9001E102	LIBERTY LATIN AMERIC CL A COMMON STOCK USD.01							
		319.000	Local 22.636270	7,220.97	20.840000	6,647.96	-573.01	0.02
			Base 22.636270	7,220.97	20.840000	6,647.96	-573.01	0.02
G9001E128	LIBERTY LATIN AMERIC CL C COMMON STOCK USD.01							
		967.000	Local 21.847704	21,126.73	20.630000	19,949.21	-1,177.52	0.05
			Base 21.847704	21,126.73	20.630000	19,949.21	-1,177.52	0.05
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57							
		9,066.000	Local 69.681225	631,729.99	87.930000	797,173.38	165,443.39	2.10
			Base 69.681225	631,729.99	87.930000	797,173.38	165,443.39	2.10
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02							
		7,939.000	Local 120.678049	958,063.03	115.830000	919,574.37	-38,488.66	2.42
			Base 120.678049	958,063.03	115.830000	919,574.37	-38,488.66	2.42
N71542109	PROQR THERAPEUTICS NV COMMON STOCK EUR1.0							
		771.000	Local 4.619650	3,561.75	19.350000	14,918.85	11,357.10	0.04
			Base 4.619650	3,561.75	19.350000	14,918.85	11,357.10	0.04
N96617118	WRIGHT MEDICAL GROUP NV COMMON STOCK USD.03							
		974.000	Local 25.151807	24,497.86	29.020000	28,265.48	3,767.62	0.07
			Base 25.151807	24,497.86	29.020000	28,265.48	3,767.62	0.07

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Books Open

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# Holdings

CB AGGRESSIVE GROWTH CIF  
CLEARBRIDGE ADVISORS, LLC

FUND: HBC8



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
N96617126	WRIGHT MEDICAL GROUP NV RIGHT								
		3,807.000	Local	1.388387	5,285.59	1.400000	5,329.80	44.21	0.01
			Base	1.388387	5,285.59	1.400000	5,329.80	44.21	0.01
<b>US DOLLAR Total</b>									
		588,705.000	Local		29,474,031.03		35,629,543.22	6,155,512.19	93.74
			Base		29,474,031.03		35,629,543.22	6,155,512.19	93.74
<b>EQUITY Total</b>									
		588,705.000	Base		29,474,031.03		35,629,543.22	6,155,512.19	93.74

# Holdings

CB AGGRESSIVE GROWTH CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC8



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		2,967,617.570	Base	31,852,943.60		38,008,455.79	6,155,512.19	100.00

# Holdings



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



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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				1.9575315	31 Dec 2030			
		4,975,506.420	Local	100.000000	4,975,506.42	100.000000	4,975,506.42	0.00	3.81
			Base	100.000000	4,975,506.42	100.000000	4,975,506.42	0.00	3.81

<b>US DOLLAR Total</b>		4,975,506.420	Local		4,975,506.42		4,975,506.42	0.00	3.81
			Base		4,975,506.42		4,975,506.42	0.00	3.81

## CASH EQUIVALENT Total

		4,975,506.420	Base		4,975,506.42		4,975,506.42	0.00	3.81
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		14,790.000	Local	159.497352	2,358,965.83	269.950000	3,992,560.50	1,633,594.67	3.05
			Base	159.497352	2,358,965.83	269.950000	3,992,560.50	1,633,594.67	3.05

00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		38,510.000	Local	64.786198	2,494,916.48	73.150000	2,817,006.50	322,090.02	2.15
			Base	64.786198	2,494,916.48	73.150000	2,817,006.50	322,090.02	2.15

015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		16,670.000	Local	121.785274	2,030,160.51	139.010000	2,317,296.70	287,136.19	1.77
			Base	121.785274	2,030,160.51	139.010000	2,317,296.70	287,136.19	1.77

01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025								
		7,980.000	Local	170.852283	1,363,401.22	164.760000	1,314,784.80	-48,616.42	1.01
			Base	170.852283	1,363,401.22	164.760000	1,314,784.80	-48,616.42	1.01

02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		3,496.000	Local	947.659062	3,313,016.08	1,193.470000	4,172,371.12	859,355.04	3.19
			Base	947.659062	3,313,016.08	1,193.470000	4,172,371.12	859,355.04	3.19



# Holdings

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



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		1,405.000	Local 958.722861	1,347,005.62	1,207.080000	1,695,947.40	348,941.78	1.30
			Base 958.722861	1,347,005.62	1,207.080000	1,695,947.40	348,941.78	1.30
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		4,450.000	Local 1,121.098697	4,988,889.20	2,003.000000	8,913,350.00	3,924,460.80	6.82
			Base 1,121.098697	4,988,889.20	2,003.000000	8,913,350.00	3,924,460.80	6.82
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		19,430.000	Local 86.246849	1,675,776.27	106.490000	2,069,100.70	393,324.43	1.58
			Base 86.246849	1,675,776.27	106.490000	2,069,100.70	393,324.43	1.58
03524A108	ANHEUSER BUSCH INBEV SPN ADR ADR							
		26,540.000	Local 109.348741	2,902,115.59	87.570000	2,324,107.80	-578,007.79	1.78
			Base 109.348741	2,902,115.59	87.570000	2,324,107.80	-578,007.79	1.78
037833100	APPLE INC COMMON STOCK USD.00001							
		16,460.000	Local 159.181629	2,620,129.61	225.740000	3,715,680.40	1,095,550.79	2.84
			Base 159.181629	2,620,129.61	225.740000	3,715,680.40	1,095,550.79	2.84
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001							
		11,380.000	Local 88.151780	1,003,167.26	96.970000	1,103,518.60	100,351.34	0.84
			Base 88.151780	1,003,167.26	96.970000	1,103,518.60	100,351.34	0.84
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		7,930.000	Local 283.932014	2,251,580.87	353.310000	2,801,748.30	550,167.43	2.14
			Base 283.932014	2,251,580.87	353.310000	2,801,748.30	550,167.43	2.14
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		5,080.000	Local 454.765061	2,310,206.51	471.330000	2,394,356.40	84,149.89	1.83
			Base 454.765061	2,310,206.51	471.330000	2,394,356.40	84,149.89	1.83
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		11,650.000	Local 152.089265	1,771,839.94	152.490000	1,776,508.50	4,668.56	1.36
			Base 152.089265	1,771,839.94	152.490000	1,776,508.50	4,668.56	1.36
151020104	CELGENE CORP COMMON STOCK USD.01							
		29,940.000	Local 102.168239	3,058,917.08	89.490000	2,679,330.60	-379,586.48	2.05
			Base 102.168239	3,058,917.08	89.490000	2,679,330.60	-379,586.48	2.05

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Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
	2,600.000	Local		343.939308	894,242.20	454.520000	1,181,752.00	287,509.80	0.90
		Base		343.939308	894,242.20	454.520000	1,181,752.00	287,509.80	0.90
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
	34,200.000	Local		44.578732	1,524,592.62	46.190000	1,579,698.00	55,105.38	1.21
		Base		44.578732	1,524,592.62	46.190000	1,579,698.00	55,105.38	1.21
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
	66,320.000	Local		36.590082	2,426,654.22	35.410000	2,348,391.20	-78,263.02	1.80
		Base		36.590082	2,426,654.22	35.410000	2,348,391.20	-78,263.02	1.80
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
	7,844.000	Local		179.076022	1,404,672.32	234.880000	1,842,398.72	437,726.40	1.41
		Base		179.076022	1,404,672.32	234.880000	1,842,398.72	437,726.40	1.41
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
	22,550.000	Local		105.557863	2,380,329.81	116.940000	2,636,997.00	256,667.19	2.02
		Base		105.557863	2,380,329.81	116.940000	2,636,997.00	256,667.19	2.02
278865100	ECOLAB INC COMMON STOCK USD1.0								
	14,970.000	Local		131.967954	1,975,560.27	156.780000	2,346,996.60	371,436.33	1.80
		Base		131.967954	1,975,560.27	156.780000	2,346,996.60	371,436.33	1.80
29444U700	EQUINIX INC REIT USD.001								
	4,810.000	Local		412.965921	1,986,366.08	432.890000	2,082,200.90	95,834.82	1.59
		Base		412.965921	1,986,366.08	432.890000	2,082,200.90	95,834.82	1.59
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
	25,590.000	Local		160.275174	4,101,441.70	164.460000	4,208,531.40	107,089.70	3.22
		Base		160.275174	4,101,441.70	164.460000	4,208,531.40	107,089.70	3.22
384802104	WW GRAINGER INC COMMON STOCK USD.5								
	7,410.000	Local		240.700291	1,783,589.16	357.410000	2,648,408.10	864,818.94	2.03
		Base		240.700291	1,783,589.16	357.410000	2,648,408.10	864,818.94	2.03
437076102	HOME DEPOT INC COMMON STOCK USD.05								
	14,860.000	Local		164.831718	2,449,399.33	207.150000	3,078,249.00	628,849.67	2.35
		Base		164.831718	2,449,399.33	207.150000	3,078,249.00	628,849.67	2.35

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Books Open

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# Holdings

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



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
	16,340.000	Local		143.259836	2,340,865.72	166.400000	2,718,976.00	378,110.28	2.08
		Base		143.259836	2,340,865.72	166.400000	2,718,976.00	378,110.28	2.08
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
	12,550.000	Local		129.027860	1,619,299.64	138.170000	1,734,033.50	114,733.86	1.33
		Base		129.027860	1,619,299.64	138.170000	1,734,033.50	114,733.86	1.33
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
	12,267.000	Local		98.542216	1,208,817.36	131.750000	1,616,177.25	407,359.89	1.24
		Base		98.542216	1,208,817.36	131.750000	1,616,177.25	407,359.89	1.24
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	49,150.000	Local		76.454008	3,757,714.51	114.370000	5,621,285.50	1,863,570.99	4.30
		Base		76.454008	3,757,714.51	114.370000	5,621,285.50	1,863,570.99	4.30
68389X105	ORACLE CORP COMMON STOCK USD.01								
	53,710.000	Local		47.258713	2,538,265.49	51.560000	2,769,287.60	231,022.11	2.12
		Base		47.258713	2,538,265.49	51.560000	2,769,287.60	231,022.11	2.12
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001								
	10,170.000	Local		152.180153	1,547,672.16	225.260000	2,290,894.20	743,222.04	1.75
		Base		152.180153	1,547,672.16	225.260000	2,290,894.20	743,222.04	1.75
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
	29,670.000	Local		61.730967	1,831,557.78	87.840000	2,606,212.80	774,655.02	1.99
		Base		61.730967	1,831,557.78	87.840000	2,606,212.80	774,655.02	1.99
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
	8,760.000	Local		181.630142	1,591,080.04	174.190000	1,525,904.40	-65,175.64	1.17
		Base		181.630142	1,591,080.04	174.190000	1,525,904.40	-65,175.64	1.17
74005P104	PRAXAIR INC COMMON STOCK USD.01								
	10,930.000	Local		151.529858	1,656,221.35	160.730000	1,756,778.90	100,557.55	1.34
		Base		151.529858	1,656,221.35	160.730000	1,756,778.90	100,557.55	1.34
747525103	QUALCOMM INC COMMON STOCK USD.0001								
	36,060.000	Local		56.130306	2,024,058.85	72.030000	2,597,401.80	573,342.95	1.99
		Base		56.130306	2,024,058.85	72.030000	2,597,401.80	573,342.95	1.99

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Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: September 28, 2018

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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
756577102	RED HAT INC COMMON STOCK USD.0001								
	16,200.000	Local	111.493416	1,806,193.34	136.280000	2,207,736.00	401,542.66	1.69	
		Base	111.493416	1,806,193.34	136.280000	2,207,736.00	401,542.66	1.69	
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
	3,950.000	Local	362.911104	1,433,498.86	404.040000	1,595,958.00	162,459.14	1.22	
		Base	362.911104	1,433,498.86	404.040000	1,595,958.00	162,459.14	1.22	
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
	38,710.000	Local	73.209221	2,833,928.95	60.920000	2,358,213.20	-475,715.75	1.80	
		Base	73.209221	2,833,928.95	60.920000	2,358,213.20	-475,715.75	1.80	
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
	45,260.000	Local	44.501712	2,014,147.49	49.150000	2,224,529.00	210,381.51	1.70	
		Base	44.501712	2,014,147.49	49.150000	2,224,529.00	210,381.51	1.70	
848637104	SPLUNK INC COMMON STOCK USD.001								
	19,420.000	Local	80.449692	1,562,333.01	120.910000	2,348,072.20	785,739.19	1.80	
		Base	80.449692	1,562,333.01	120.910000	2,348,072.20	785,739.19	1.80	
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
	19,630.000	Local	89.942270	1,765,566.76	107.290000	2,106,102.70	340,535.94	1.61	
		Base	89.942270	1,765,566.76	107.290000	2,106,102.70	340,535.94	1.61	
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
	11,040.000	Local	183.084833	2,021,256.56	244.080000	2,694,643.20	673,386.64	2.06	
		Base	183.084833	2,021,256.56	244.080000	2,694,643.20	673,386.64	2.06	
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
	17,490.000	Local	115.968491	2,028,288.90	116.750000	2,041,957.50	13,668.60	1.56	
		Base	115.968491	2,028,288.90	116.750000	2,041,957.50	13,668.60	1.56	
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	14,230.000	Local	195.566791	2,782,915.43	266.040000	3,785,749.20	1,002,833.77	2.90	
		Base	195.566791	2,782,915.43	266.040000	3,785,749.20	1,002,833.77	2.90	
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
	32,130.000	Local	102.675987	3,298,979.45	150.090000	4,822,391.70	1,523,412.25	3.69	
		Base	102.675987	3,298,979.45	150.090000	4,822,391.70	1,523,412.25	3.69	

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Books Open

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# Holdings

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



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
928563402	VMWARE INC CLASS A COMMON STOCK USD.01							
		10,250.000	Local 105.768777	1,084,129.96	156.060000	1,599,615.00	515,485.04	1.22
			Base 105.768777	1,084,129.96	156.060000	1,599,615.00	515,485.04	1.22
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01							
		56,220.000	Local 35.786793	2,011,933.49	35.110000	1,973,884.20	-38,049.29	1.51
			Base 35.786793	2,011,933.49	35.110000	1,973,884.20	-38,049.29	1.51
98978V103	ZOETIS INC COMMON STOCK USD.01							
		29,710.000	Local 66.331527	1,970,709.67	91.560000	2,720,247.60	749,537.93	2.08
			Base 66.331527	1,970,709.67	91.560000	2,720,247.60	749,537.93	2.08
<b>US DOLLAR Total</b>								
		970,712.000	Local	103,146,370.55		125,757,342.69	22,610,972.14	96.19
			Base	103,146,370.55		125,757,342.69	22,610,972.14	96.19
<b>EQUITY Total</b>								
		970,712.000	Base	103,146,370.55		125,757,342.69	22,610,972.14	96.19

# Holdings

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



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		5,946,218.420	Base	108,121,876.97		130,732,849.11	22,610,972.14	100.00

# Holdings



CLEARBRIDGE SMALL CAP CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC9



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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				1.9575315	31 Dec 2030		
		2,110,503.230	Local	100.000000	2,110,503.23	100.000000	2,110,503.23	0.00
			Base	100.000000	2,110,503.23	100.000000	2,110,503.23	0.00

<b>US DOLLAR Total</b>		2,110,503.230	Local		2,110,503.23		2,110,503.23	0.00
			Base		2,110,503.23		2,110,503.23	0.00

## CASH EQUIVALENT Total

		2,110,503.230	Base		2,110,503.23		2,110,503.23	0.00
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

002535300	AARON S INC COMMON STOCK USD.5							
		29,824.000	Local	37.150259	1,107,969.32	54.460000	1,624,215.04	516,245.72
			Base	37.150259	1,107,969.32	54.460000	1,624,215.04	516,245.72

007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		15,800.000	Local	58.599833	925,877.36	51.650000	816,070.00	-109,807.36
			Base	58.599833	925,877.36	51.650000	816,070.00	-109,807.36

00972D105	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001							
		43,800.000	Local	9.441830	413,552.17	8.830000	386,754.00	-26,798.17
			Base	9.441830	413,552.17	8.830000	386,754.00	-26,798.17

01748X102	ALLEGiant TRAVEL CO COMMON STOCK USD.001							
		4,582.000	Local	152.904834	700,609.95	126.800000	580,997.60	-119,612.35
			Base	152.904834	700,609.95	126.800000	580,997.60	-119,612.35

023111206	AMARIN CORP PLC ADR ADR GBP.1							
		157,903.000	Local	3.245947	512,544.74	16.270000	2,569,081.81	2,056,537.07
			Base	3.245947	512,544.74	16.270000	2,569,081.81	2,056,537.07

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# Holdings

CLEARBRIDGE SMALL CAP CIF  
 CLEARBRIDGE ADVISORS, LLC  
 FUND: HBC9



STATE STREET

As of: September 28, 2018

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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
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
	9,200.000	Local	19.124070	175,941.44	15.000000	138,000.00	-37,941.44	0.21	
		Base	19.124070	175,941.44	15.000000	138,000.00	-37,941.44	0.21	
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
	19,600.000	Local	57.724452	1,131,399.25	58.090000	1,138,564.00	7,164.75	1.76	
		Base	57.724452	1,131,399.25	58.090000	1,138,564.00	7,164.75	1.76	
09239B109	BLACKLINE INC COMMON STOCK USD.01								
	14,730.000	Local	36.683024	540,340.95	56.470000	831,803.10	291,462.15	1.29	
		Base	36.683024	540,340.95	56.470000	831,803.10	291,462.15	1.29	
12739A100	CADENCE BANCORP COMMON STOCK								
	55,019.000	Local	25.699796	1,413,977.10	26.120000	1,437,096.28	23,119.18	2.22	
		Base	25.699796	1,413,977.10	26.120000	1,437,096.28	23,119.18	2.22	
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
	25,157.000	Local	27.067419	680,935.06	26.250000	660,371.25	-20,563.81	1.02	
		Base	27.067419	680,935.06	26.250000	660,371.25	-20,563.81	1.02	
211171103	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001								
	20,516.000	Local	25.243039	517,886.19	37.550000	770,375.80	252,489.61	1.19	
		Base	25.243039	517,886.19	37.550000	770,375.80	252,489.61	1.19	
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
	7,820.000	Local	93.139848	728,353.61	84.600000	661,572.00	-66,781.61	1.02	
		Base	93.139848	728,353.61	84.600000	661,572.00	-66,781.61	1.02	
268158201	DYNVAX TECHNOLOGIES CORP COMMON STOCK USD.001								
	38,960.000	Local	17.566857	684,404.74	12.400000	483,104.00	-201,300.74	0.75	
		Base	17.566857	684,404.74	12.400000	483,104.00	-201,300.74	0.75	
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
	19,600.000	Local	41.651892	816,377.09	35.850000	702,660.00	-113,717.09	1.09	
		Base	41.651892	816,377.09	35.850000	702,660.00	-113,717.09	1.09	
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
	17,518.000	Local	48.752364	854,043.92	77.950000	1,365,528.10	511,484.18	2.11	
		Base	48.752364	854,043.92	77.950000	1,365,528.10	511,484.18	2.11	

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29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
	9,910.000	Local	75.991097	753,071.77	72.930000	722,736.30	-30,335.47	1.12	
		Base	75.991097	753,071.77	72.930000	722,736.30	-30,335.47	1.12	
30040P103	EVERTEC INC COMMON STOCK USD.01								
	27,341.000	Local	17.695486	483,812.27	24.100000	658,918.10	175,105.83	1.02	
		Base	17.695486	483,812.27	24.100000	658,918.10	175,105.83	1.02	
30227M105	EXTRACTION OIL + GAS INC COMMON STOCK								
	64,774.000	Local	15.341484	993,729.26	11.290000	731,298.46	-262,430.80	1.13	
		Base	15.341484	993,729.26	11.290000	731,298.46	-262,430.80	1.13	
32055Y201	FIRST INTERSTATE BANCSYS A COMMON STOCK								
	34,141.000	Local	40.781908	1,392,335.12	44.800000	1,529,516.80	137,181.68	2.37	
		Base	40.781908	1,392,335.12	44.800000	1,529,516.80	137,181.68	2.37	
350392106	FOUNDATION BUILDING MATERIAL COMMON STOCK USD.001								
	44,521.000	Local	14.258457	634,800.77	12.470000	555,176.87	-79,623.90	0.86	
		Base	14.258457	634,800.77	12.470000	555,176.87	-79,623.90	0.86	
361448103	GATX CORP COMMON STOCK USD.625								
	7,948.000	Local	62.748173	498,722.48	86.590000	688,217.32	189,494.84	1.07	
		Base	62.748173	498,722.48	86.590000	688,217.32	189,494.84	1.07	
389375106	GRAY TELEVISION INC COMMON STOCK								
	105,803.000	Local	12.548792	1,327,699.86	17.500000	1,851,552.50	523,852.64	2.87	
		Base	12.548792	1,327,699.86	17.500000	1,851,552.50	523,852.64	2.87	
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001								
	16,410.000	Local	50.914853	835,512.73	94.410000	1,549,268.10	713,755.37	2.40	
		Base	50.914853	835,512.73	94.410000	1,549,268.10	713,755.37	2.40	
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001								
	8,152.000	Local	55.228480	450,222.57	75.450000	615,068.40	164,845.83	0.95	
		Base	55.228480	450,222.57	75.450000	615,068.40	164,845.83	0.95	
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
	12,011.000	Local	39.539627	474,910.46	64.450000	774,108.95	299,198.49	1.20	
		Base	39.539627	474,910.46	64.450000	774,108.95	299,198.49	1.20	

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465741106	ITRON INC COMMON STOCK		13,080.000	Local	60.264600	788,260.97	64.200000	839,736.00	51,475.03	1.30
				Base	60.264600	788,260.97	64.200000	839,736.00	51,475.03	1.30
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01		13,262.000	Local	38.921225	516,173.28	63.860000	846,911.32	330,738.04	1.31
				Base	38.921225	516,173.28	63.860000	846,911.32	330,738.04	1.31
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01		5,855.000	Local	94.340060	552,361.05	122.000000	714,310.00	161,948.95	1.11
				Base	94.340060	552,361.05	122.000000	714,310.00	161,948.95	1.11
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01		26,431.000	Local	41.381109	1,093,744.09	42.600000	1,125,960.60	32,216.51	1.74
				Base	41.381109	1,093,744.09	42.600000	1,125,960.60	32,216.51	1.74
528872302	LEXICON PHARMACEUTICALS INC COMMON STOCK USD.001		55,844.000	Local	12.852226	717,719.71	10.670000	595,855.48	-121,864.23	0.92
				Base	12.852226	717,719.71	10.670000	595,855.48	-121,864.23	0.92
529043101	LEXINGTON REALTY TRUST REIT USD.0001		94,772.000	Local	9.488509	899,245.01	8.300000	786,607.60	-112,637.41	1.22
				Base	9.488509	899,245.01	8.300000	786,607.60	-112,637.41	1.22
53115L104	LIBERTY OILFIELD SERVICES A COMMON STOCK		42,330.000	Local	19.333513	818,387.62	21.570000	913,058.10	94,670.48	1.41
				Base	19.333513	818,387.62	21.570000	913,058.10	94,670.48	1.41
55345K103	MRC GLOBAL INC COMMON STOCK USD.01		40,010.000	Local	17.463264	698,705.19	18.770000	750,987.70	52,282.51	1.16
				Base	17.463264	698,705.19	18.770000	750,987.70	52,282.51	1.16
56035L104	MAIN STREET CAPITAL CORP COMMON STOCK USD.01		12,943.000	Local	38.198398	494,401.86	38.500000	498,305.50	3,903.64	0.77
				Base	38.198398	494,401.86	38.500000	498,305.50	3,903.64	0.77
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01		29,528.000	Local	17.316790	511,330.17	21.050000	621,564.40	110,234.23	0.96
				Base	17.316790	511,330.17	21.050000	621,564.40	110,234.23	0.96

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591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5		25,335.000	Local	40.963987	1,037,822.62	36.200000	917,127.00	-120,695.62	1.42
				Base	40.963987	1,037,822.62	36.200000	917,127.00	-120,695.62	1.42
610236101	MONRO INC COMMON STOCK USD.01		11,013.000	Local	55.690449	613,318.91	69.600000	766,504.80	153,185.89	1.19
				Base	55.690449	613,318.91	69.600000	766,504.80	153,185.89	1.19
626755102	MURPHY USA INC COMMON STOCK		12,944.000	Local	66.552061	861,449.88	85.460000	1,106,194.24	244,744.36	1.71
				Base	66.552061	861,449.88	85.460000	1,106,194.24	244,744.36	1.71
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01		28,743.000	Local	14.125184	406,000.16	22.650000	651,028.95	245,028.79	1.01
				Base	14.125184	406,000.16	22.650000	651,028.95	245,028.79	1.01
65487K100	NLIGHT INC COMMON STOCK		22,190.000	Local	24.259979	538,328.93	22.210000	492,839.90	-45,489.03	0.76
				Base	24.259979	538,328.93	22.210000	492,839.90	-45,489.03	0.76
68268W103	ONEMAIN HOLDINGS INC COMMON STOCK USD.01		35,052.000	Local	26.351536	923,674.03	33.610000	1,178,097.72	254,423.69	1.82
				Base	26.351536	923,674.03	33.610000	1,178,097.72	254,423.69	1.82
68555P100	ORBCOMM INC COMMON STOCK USD.001		68,830.000	Local	10.426281	717,640.95	10.860000	747,493.80	29,852.85	1.16
				Base	10.426281	717,640.95	10.860000	747,493.80	29,852.85	1.16
68621T102	ORIGIN BANCORP INC COMMON STOCK		6,140.000	Local	36.023865	221,186.53	37.650000	231,171.00	9,984.47	0.36
				Base	36.023865	221,186.53	37.650000	231,171.00	9,984.47	0.36
69349H107	PNM RESOURCES INC COMMON STOCK		18,139.000	Local	37.260194	675,862.65	39.450000	715,583.55	39,720.90	1.11
				Base	37.260194	675,862.65	39.450000	715,583.55	39,720.90	1.11
708062104	PENNANTPARK INVESTMENT CORP COMMON STOCK USD.001		75,325.000	Local	7.374124	555,455.90	7.460000	561,924.50	6,468.60	0.87
				Base	7.374124	555,455.90	7.460000	561,924.50	6,468.60	0.87

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74267C106	PROASSURANCE CORP COMMON STOCK USD.01	17,066.000	Local 49.860012	850,910.97	46.950000	801,248.70	-49,662.27	1.24
			Base 49.860012	850,910.97	46.950000	801,248.70	-49,662.27	1.24
74736L109	Q2 HOLDINGS INC COMMON STOCK USD.0001	9,991.000	Local 36.142789	361,102.60	60.550000	604,955.05	243,852.45	0.94
			Base 36.142789	361,102.60	60.550000	604,955.05	243,852.45	0.94
749527107	REV GROUP INC COMMON STOCK USD.001	22,111.000	Local 24.173901	534,509.12	15.700000	347,142.70	-187,366.42	0.54
			Base 24.173901	534,509.12	15.700000	347,142.70	-187,366.42	0.54
750236101	RADIAN GROUP INC COMMON STOCK USD.001	33,703.000	Local 17.601215	593,213.75	20.670000	696,641.01	103,427.26	1.08
			Base 17.601215	593,213.75	20.670000	696,641.01	103,427.26	1.08
753422104	RAPID7 INC COMMON STOCK USD.01	23,860.000	Local 23.285567	555,593.64	36.920000	880,911.20	325,317.56	1.36
			Base 23.285567	555,593.64	36.920000	880,911.20	325,317.56	1.36
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01	28,380.000	Local 27.952142	793,281.79	20.640000	585,763.20	-207,518.59	0.91
			Base 27.952142	793,281.79	20.640000	585,763.20	-207,518.59	0.91
76680R206	RINGCENTRAL INC CLASS A COMMON STOCK USD.0001	7,013.000	Local 37.725873	264,571.55	93.050000	652,559.65	387,988.10	1.01
			Base 37.725873	264,571.55	93.050000	652,559.65	387,988.10	1.01
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	19,758.000	Local 39.797572	786,320.43	39.310000	776,686.98	-9,633.45	1.20
			Base 39.797572	786,320.43	39.310000	776,686.98	-9,633.45	1.20
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0	5,650.000	Local 99.882423	564,335.69	103.370000	584,040.50	19,704.81	0.90
			Base 99.882423	564,335.69	103.370000	584,040.50	19,704.81	0.90
816850101	SEMTECH CORP COMMON STOCK USD.01	11,366.000	Local 35.819475	407,124.15	55.600000	631,949.60	224,825.45	0.98
			Base 35.819475	407,124.15	55.600000	631,949.60	224,825.45	0.98

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817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
	24,982.000	Local	32.572350	813,722.46	44.200000	1,104,204.40	290,481.94	1.71	
		Base	32.572350	813,722.46	44.200000	1,104,204.40	290,481.94	1.71	
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
	24,053.000	Local	27.059188	650,854.66	27.800000	668,673.40	17,818.74	1.03	
		Base	27.059188	650,854.66	27.800000	668,673.40	17,818.74	1.03	
83191H107	SMART SAND INC COMMON STOCK USD.001								
	117,729.000	Local	8.723871	1,027,052.57	4.110000	483,866.19	-543,186.38	0.75	
		Base	8.723871	1,027,052.57	4.110000	483,866.19	-543,186.38	0.75	
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
	51,650.000	Local	20.531286	1,060,440.91	27.410000	1,415,726.50	355,285.59	2.19	
		Base	20.531286	1,060,440.91	27.410000	1,415,726.50	355,285.59	2.19	
862121100	STORE CAPITAL CORP REIT USD.01								
	25,800.000	Local	23.352357	602,490.81	27.790000	716,982.00	114,491.19	1.11	
		Base	23.352357	602,490.81	27.790000	716,982.00	114,491.19	1.11	
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
	67,393.000	Local	14.870414	1,002,161.80	13.530000	911,827.29	-90,334.51	1.41	
		Base	14.870414	1,002,161.80	13.530000	911,827.29	-90,334.51	1.41	
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
	14,957.000	Local	44.815629	670,307.37	51.550000	771,033.35	100,725.98	1.19	
		Base	44.815629	670,307.37	51.550000	771,033.35	100,725.98	1.19	
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
	16,660.000	Local	39.217876	653,369.81	32.150000	535,619.00	-117,750.81	0.83	
		Base	39.217876	653,369.81	32.150000	535,619.00	-117,750.81	0.83	
89678F100	TRISTATE CAPITAL HLDGS INC COMMON STOCK								
	29,846.000	Local	24.998416	746,102.73	27.600000	823,749.60	77,646.87	1.27	
		Base	24.998416	746,102.73	27.600000	823,749.60	77,646.87	1.27	
90214J101	2U INC COMMON STOCK USD.001								
	11,959.000	Local	50.133030	599,540.90	75.190000	899,197.21	299,656.31	1.39	
		Base	50.133030	599,540.90	75.190000	899,197.21	299,656.31	1.39	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
90333L201	US CONCRETE INC COMMON STOCK USD.001								
	11,560.000	Local	53.685028	620,598.92	45.850000	530,026.00	-90,572.92	0.82	
		Base	53.685028	620,598.92	45.850000	530,026.00	-90,572.92	0.82	
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
	12,730.000	Local	18.492400	235,408.25	18.830000	239,705.90	4,297.65	0.37	
		Base	18.492400	235,408.25	18.830000	239,705.90	4,297.65	0.37	
92932M101	WNS HOLDINGS LTD ADR ADR USD.16								
	21,301.000	Local	34.770238	740,640.85	50.750000	1,081,025.75	340,384.90	1.67	
		Base	34.770238	740,640.85	50.750000	1,081,025.75	340,384.90	1.67	
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
	30,651.000	Local	33.604571	1,030,013.70	32.000000	980,832.00	-49,181.70	1.52	
		Base	33.604571	1,030,013.70	32.000000	980,832.00	-49,181.70	1.52	
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
	16,757.000	Local	39.085323	654,952.75	42.230000	707,648.11	52,695.36	1.10	
		Base	39.085323	654,952.75	42.230000	707,648.11	52,695.36	1.10	
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015								
	13,520.000	Local	36.952834	499,602.31	44.250000	598,260.00	98,657.69	0.93	
		Base	36.952834	499,602.31	44.250000	598,260.00	98,657.69	0.93	
G46408103	HUDSON LTD CLASS A COMMON STOCK USD.001								
	37,016.000	Local	15.542658	575,327.04	22.560000	835,080.96	259,753.92	1.29	
		Base	15.542658	575,327.04	22.560000	835,080.96	259,753.92	1.29	
G73268107	QUOTIENT LTD COMMON STOCK								
	106,743.000	Local	5.786952	617,716.63	7.550000	805,909.65	188,193.02	1.25	
		Base	5.786952	617,716.63	7.550000	805,909.65	188,193.02	1.25	
G8766E109	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01								
	41,186.000	Local	16.601275	683,740.11	12.800000	527,180.80	-156,559.31	0.82	
		Base	16.601275	683,740.11	12.800000	527,180.80	-156,559.31	0.82	
G9078F107	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01								
	23,444.000	Local	27.547329	645,819.59	33.270000	779,981.88	134,162.29	1.21	
		Base	27.547329	645,819.59	33.270000	779,981.88	134,162.29	1.21	

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# Holdings

CLEARBRIDGE SMALL CAP CIF  
 CLEARBRIDGE ADVISORS, LLC  
 FUND: HBC9



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G9329Z100	VENATOR MATERIALS PLC COMMON STOCK							
		76,540.000	Local 18.398622	1,408,230.50	9.000000	688,860.00	-719,370.50	1.07
			Base 18.398622	1,408,230.50	9.000000	688,860.00	-719,370.50	1.07
M87915274	TOWER SEMICONDUCTOR LTD COMMON STOCK ILS1.0							
		42,910.000	Local 26.957562	1,156,748.97	21.760000	933,721.60	-223,027.37	1.45
			Base 26.957562	1,156,748.97	21.760000	933,721.60	-223,027.37	1.45
<b>US DOLLAR Total</b>								
		2,447,091.000	Local	55,095,907.02		62,504,327.12	7,408,420.10	96.73
			Base	55,095,907.02		62,504,327.12	7,408,420.10	96.73
<b>EQUITY Total</b>								
		2,447,091.000	Base	55,095,907.02		62,504,327.12	7,408,420.10	96.73

# Holdings

CLEARBRIDGE SMALL CAP CIF  
 CLEARBRIDGE ADVISORS, LLC  
 FUND: HBC9



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		4,557,594.230	Base	57,206,410.25		64,614,830.35	7,408,420.10	100.00



# Holdings

As of: September 28, 2018



CLEARBRIDGE VALUE EQUITY CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBCV

View Date: October 1, 2018



STATE STREET

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				1.9575315	31 Dec 2030			
		1,216,314.840	Local	100.000000			1,216,314.84	0.00	2.25
			Base	100.000000			1,216,314.84	0.00	2.22

<b>US DOLLAR Total</b>									
		1,216,314.840	Local				1,216,314.84	0.00	2.25
			Base				1,216,314.84	0.00	2.22

## CASH EQUIVALENT Total

		1,216,314.840	Base				1,216,314.84	0.00	2.22
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## EQUITY

EURO CURRENCY Exchange Rate: 0.861289

<b>FRANCE</b>											
B058TZ909	SAFRAN SA COMMON STOCK EUR.2										
		2,430.000	Local	84.821193			206,115.50	120.700000	293,301.00	87,185.50	49.38
			Base	104.232597			253,285.21	140.138792	340,537.26	87,252.05	0.62

<b>FRANCE Total</b>											
		2,430.000	Local				206,115.50		293,301.00	87,185.50	49.38
			Base				253,285.21		340,537.26	87,252.05	0.62

<b>GERMANY</b>											
BB22L9907	KION GROUP AG COMMON STOCK										
		5,680.000	Local	70.373366			399,720.72	52.940000	300,699.20	-99,021.52	50.62
			Base	82.150451			466,614.56	61.466012	349,126.95	-117,487.61	0.64

<b>GERMANY Total</b>											
		5,680.000	Local				399,720.72		300,699.20	-99,021.52	50.62
			Base				466,614.56		349,126.95	-117,487.61	0.64

# Holdings

CLEARBRIDGE VALUE EQUITY CIF  
 CLEARBRIDGE ADVISORS, LLC  
 FUND: HBCV



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
<b>EURO CURRENCY Total</b>									
		8,110.000	Local	605,836.22		594,000.20	-11,836.02	100.00	
			Base	719,899.77		689,664.21	-30,235.56	1.26	
							Exchange Rate:	1.000000	
000375204	ABB LTD SPON ADR ADR	12,776.000	Local	21.989755	280,941.11	23.630000	301,896.88	20,955.77	0.56
			Base	21.989755	280,941.11	23.630000	301,896.88	20,955.77	0.55
00130H105	AES CORP COMMON STOCK USD.01	88,185.000	Local	12.466182	1,099,330.27	14.000000	1,234,590.00	135,259.73	2.28
			Base	12.466182	1,099,330.27	14.000000	1,234,590.00	135,259.73	2.26
00766T100	AECOM COMMON STOCK USD.01	23,995.000	Local	36.462769	874,924.14	32.660000	783,676.70	-91,247.44	1.45
			Base	36.462769	874,924.14	32.660000	783,676.70	-91,247.44	1.43
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	14,014.000	Local	125.821328	1,763,260.09	139.010000	1,948,086.14	184,826.05	3.61
			Base	125.821328	1,763,260.09	139.010000	1,948,086.14	184,826.05	3.56
02079K107	ALPHABET INC CL C COMMON STOCK USD.001	2,737.000	Local	783.003814	2,143,081.44	1,193.470000	3,266,527.39	1,123,445.95	6.04
			Base	783.003814	2,143,081.44	1,193.470000	3,266,527.39	1,123,445.95	5.97
02665T306	AMERICAN HOMES 4 RENT A REIT USD.01	38,165.000	Local	18.528829	707,152.74	21.890000	835,431.85	128,279.11	1.55
			Base	18.528829	707,152.74	21.890000	835,431.85	128,279.11	1.53
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	29,269.000	Local	61.198007	1,791,204.48	53.240000	1,558,281.56	-232,922.92	2.88
			Base	61.198007	1,791,204.48	53.240000	1,558,281.56	-232,922.92	2.85
037411105	APACHE CORP COMMON STOCK USD.625	20,590.000	Local	60.296938	1,241,513.96	47.670000	981,525.30	-259,988.66	1.82
			Base	60.296938	1,241,513.96	47.670000	981,525.30	-259,988.66	1.79
053332102	AUTOZONE INC COMMON STOCK USD.01								

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# Holdings

CLEARBRIDGE VALUE EQUITY CIF  
 CLEARBRIDGE ADVISORS, LLC  
 FUND: HBCV



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,729.000	Local 628.887924	1,087,347.22	775.700000	1,341,185.30	253,838.08	2.48
			Base 628.887924	1,087,347.22	775.700000	1,341,185.30	253,838.08	2.45
09062X103	BIOGEN INC COMMON STOCK USD.0005	1,207.000	Local 373.117158	450,352.41	353.310000	426,445.17	-23,907.24	0.79
			Base 373.117158	450,352.41	353.310000	426,445.17	-23,907.24	0.78
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	15,596.000	Local 54.781214	854,367.81	44.240000	689,967.04	-164,400.77	1.28
			Base 54.781214	854,367.81	44.240000	689,967.04	-164,400.77	1.26
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	10,466.000	Local 54.566021	571,087.98	62.080000	649,729.28	78,641.30	1.20
			Base 54.566021	571,087.98	62.080000	649,729.28	78,641.30	1.19
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1	8,983.000	Local 68.163188	612,309.92	97.920000	879,615.36	267,305.44	1.63
			Base 68.163188	612,309.92	97.920000	879,615.36	267,305.44	1.61
151020104	CELGENE CORP COMMON STOCK USD.01	11,537.000	Local 103.941871	1,199,177.37	89.490000	1,032,446.13	-166,731.24	1.91
			Base 103.941871	1,199,177.37	89.490000	1,032,446.13	-166,731.24	1.89
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001	24,485.000	Local 27.235242	666,854.91	48.650000	1,191,195.25	524,340.34	2.20
			Base 27.235242	666,854.91	48.650000	1,191,195.25	524,340.34	2.18
172967424	CITIGROUP INC COMMON STOCK USD.01	16,957.000	Local 46.758705	792,887.36	71.740000	1,216,495.18	423,607.82	2.25
			Base 46.758705	792,887.36	71.740000	1,216,495.18	423,607.82	2.22
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001	16,724.000	Local 48.532770	811,662.05	57.830000	967,148.92	155,486.87	1.79
			Base 48.532770	811,662.05	57.830000	967,148.92	155,486.87	1.77
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1	28,640.000	Local 38.509494	1,102,911.91	39.940000	1,143,881.60	40,969.69	2.12
			Base 38.509494	1,102,911.91	39.940000	1,143,881.60	40,969.69	2.09
30161N101	EXELON CORP COMMON STOCK							

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# Holdings

CLEARBRIDGE VALUE EQUITY CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBCV



STATE STREET

As of: September 28, 2018

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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
	33,913.000	Local		33.022268	1,119,884.17	43.660000	1,480,641.58	360,757.41	2.74
		Base		33.022268	1,119,884.17	43.660000	1,480,641.58	360,757.41	2.71
343412102	FLUOR CORP COMMON STOCK USD.01								
	15,091.000	Local		38.766071	585,018.78	58.100000	876,787.10	291,768.32	1.62
		Base		38.766071	585,018.78	58.100000	876,787.10	291,768.32	1.60
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
	11,549.000	Local		37.967505	438,486.71	33.670000	388,854.83	-49,631.88	0.72
		Base		37.967505	438,486.71	33.670000	388,854.83	-49,631.88	0.71
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
	17,302.000	Local		59.541886	1,030,193.72	74.890000	1,295,746.78	265,553.06	2.40
		Base		59.541886	1,030,193.72	74.890000	1,295,746.78	265,553.06	2.37
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
	7,192.000	Local		161.843366	1,163,977.49	151.210000	1,087,502.32	-76,475.17	2.01
		Base		161.843366	1,163,977.49	151.210000	1,087,502.32	-76,475.17	1.99
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
	108,589.000	Local		18.152237	1,971,133.31	17.730000	1,925,282.97	-45,850.34	3.56
		Base		18.152237	1,971,133.31	17.730000	1,925,282.97	-45,850.34	3.52
548661107	LOWE S COS INC COMMON STOCK USD.5								
	8,085.000	Local		64.005400	517,483.66	114.820000	928,319.70	410,836.04	1.72
		Base		64.005400	517,483.66	114.820000	928,319.70	410,836.04	1.70
585464100	MELCO RESORTS + ENTERT ADR ADR USD.01								
	19,264.000	Local		27.441433	528,631.77	21.150000	407,433.60	-121,198.17	0.75
		Base		27.441433	528,631.77	21.150000	407,433.60	-121,198.17	0.74
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
	15,548.000	Local		59.980522	932,577.16	70.940000	1,102,975.12	170,397.96	2.04
		Base		59.980522	932,577.16	70.940000	1,102,975.12	170,397.96	2.02
59156R108	METLIFE INC COMMON STOCK USD.01								
	18,797.000	Local		41.408945	778,363.93	46.720000	878,195.84	99,831.91	1.63
		Base		41.408945	778,363.93	46.720000	878,195.84	99,831.91	1.60
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								

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# Holdings

CLEARBRIDGE VALUE EQUITY CIF  
 CLEARBRIDGE ADVISORS, LLC  
 FUND: HBCV



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
		23,500.000	Local 44.003403	1,034,079.96	114.370000	2,687,695.00	1,653,615.04	4.97
			Base 44.003403	1,034,079.96	114.370000	2,687,695.00	1,653,615.04	4.91
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01							
		8,489.000	Local 89.027281	755,752.59	61.500000	522,073.50	-233,679.09	0.97
			Base 89.027281	755,752.59	61.500000	522,073.50	-233,679.09	0.95
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
		23,001.000	Local 40.584338	933,480.36	42.960000	988,122.96	54,642.60	1.83
			Base 40.584338	933,480.36	42.960000	988,122.96	54,642.60	1.81
68389X105	ORACLE CORP COMMON STOCK USD.01							
		44,070.000	Local 40.710084	1,794,093.40	51.560000	2,272,249.20	478,155.80	4.20
			Base 40.710084	1,794,093.40	51.560000	2,272,249.20	478,155.80	4.15
690742101	OWENS CORNING COMMON STOCK USD.001							
		8,399.000	Local 64.719690	543,580.68	54.270000	455,813.73	-87,766.95	0.84
			Base 64.719690	543,580.68	54.270000	455,813.73	-87,766.95	0.83
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		6,211.000	Local 166.505244	1,034,164.07	174.190000	1,081,894.09	47,730.02	2.00
			Base 166.505244	1,034,164.07	174.190000	1,081,894.09	47,730.02	1.98
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		15,231.000	Local 56.600039	862,075.19	72.030000	1,097,088.93	235,013.74	2.03
			Base 56.600039	862,075.19	72.030000	1,097,088.93	235,013.74	2.00
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
		46,644.000	Local 29.849350	1,392,293.08	20.640000	962,732.16	-429,560.92	1.78
			Base 29.849350	1,392,293.08	20.640000	962,732.16	-429,560.92	1.76
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
		11,694.000	Local 68.986903	806,732.84	77.060000	901,139.64	94,406.80	1.67
			Base 68.986903	806,732.84	77.060000	901,139.64	94,406.80	1.65
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
		45,027.000	Local 28.541566	1,285,141.10	31.080000	1,399,439.16	114,298.06	2.59
			Base 28.541566	1,285,141.10	31.080000	1,399,439.16	114,298.06	2.56
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							

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CLEARBRIDGE VALUE EQUITY CIF  
 CLEARBRIDGE ADVISORS, LLC  
 FUND: HBCV



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,452.000	Local		233.480812	572,494.95	372.300000	912,879.60	340,384.65	1.69
		Base		233.480812	572,494.95	372.300000	912,879.60	340,384.65	1.67
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
	8,077.000	Local		110.009076	888,543.31	127.840000	1,032,563.68	144,020.37	1.91
		Base		110.009076	888,543.31	127.840000	1,032,563.68	144,020.37	1.89
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01								
	14,536.000	Local		39.481214	573,898.93	49.670000	722,003.12	148,104.19	1.34
		Base		39.481214	573,898.93	49.670000	722,003.12	148,104.19	1.32
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
	33,902.000	Local		43.244404	1,466,071.77	52.560000	1,781,889.12	315,817.35	3.30
		Base		43.244404	1,466,071.77	52.560000	1,781,889.12	315,817.35	3.26
G0084W101	ADIANT PLC COMMON STOCK USD.001								
	12,165.000	Local		53.644224	652,581.99	39.310000	478,206.15	-174,375.84	0.88
		Base		53.644224	652,581.99	39.310000	478,206.15	-174,375.84	0.87
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
	12,358.000	Local		209.542778	2,589,529.65	190.480000	2,353,951.84	-235,577.81	4.36
		Base		209.542778	2,589,529.65	190.480000	2,353,951.84	-235,577.81	4.30
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
	26,303.000	Local		43.611555	1,147,114.73	35.000000	920,605.00	-226,509.73	1.70
		Base		43.611555	1,147,114.73	35.000000	920,605.00	-226,509.73	1.68
N59465109	MYLAN NV COMMON STOCK EUR.01								
	39,083.000	Local		38.717800	1,513,207.79	36.600000	1,430,437.80	-82,769.99	2.65
		Base		38.717800	1,513,207.79	36.600000	1,430,437.80	-82,769.99	2.61
<b>US DOLLAR Total</b>									
	1,002,527.000	Local			46,960,954.26		52,820,649.57	5,859,695.31	97.75
		Base			46,960,954.26		52,820,649.57	5,859,695.31	96.52
<b>EQUITY Total</b>									
	1,010,637.000	Base			47,680,854.03		53,510,313.78	5,829,459.75	97.78

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

Books Open

Prepared by State Street

# Holdings

CLEARBRIDGE VALUE EQUITY CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBCV



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

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

CLEARBRIDGE VALUE EQUITY CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBCV



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		2,226,951.840	Base	48,897,168.87		54,726,628.62	5,829,459.75	100.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>EQUITY</b>						
<b>U.S. DOLLAR</b>						
<b>CAYMAN ISLANDS</b>						
48,700.000 ALIBABA GROUP HOLDING LTD	164.7600	9,048,793.69	0.00	8,023,812.00		-1,024,981.69
01609W102 ADR	164.7600	9,048,793.69	0.00	8,023,812.00	3.26	-1,024,981.69
<b>MEXICO</b>						
237,300.000 AMERICA MOVIL SAB DE CV	16.0600	4,239,397.40	0.00	3,811,038.00		-428,359.40
02364W105 ADR	16.0600	4,239,397.40	0.00	3,811,038.00	1.55	-428,359.40
<b>CAYMAN ISLANDS</b>						
24,700.000 BAIDU INC	228.6800	5,759,894.95	0.00	5,648,396.00		-111,498.95
056752108 ADR	228.6800	5,759,894.95	0.00	5,648,396.00	2.29	-111,498.95
<b>PERU</b>						
49,000.000 CIA DE MINAS BUENAVENTURA SAA	13.4100	693,653.71	0.00	657,090.00		-36,563.71
204448104 ADR	13.4100	693,653.71	0.00	657,090.00	0.27	-36,563.71
<b>INDIA</b>						
40,700.000 DR REDDY'S LABORATORIES LTD	34.6000	1,430,284.90	0.00	1,408,220.00		-22,064.90
256135203 ADR	34.6000	1,430,284.90	0.00	1,408,220.00	0.57	-22,064.90
<b>MEXICO</b>						
16,400.000 FOMENTO ECONOMICO MEXICANO SAB	98.9700	1,565,408.62	0.00	1,623,108.00		57,699.38
344419106 ADR	98.9700	1,565,408.62	0.00	1,623,108.00	0.66	57,699.38

INDIA

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
38,500.000 HDFC BANK LTD 40415F101 ADR	94.1000	3,777,596.14	0.00	3,622,850.00		-154,746.14
	94.1000	3,777,596.14	0.00	3,622,850.00	1.47	-154,746.14
105,650.000 ICICI BANK LTD 45104G104 ADR	8.4900	963,098.54	0.00	896,968.50		-66,130.04
	8.4900	963,098.54	0.00	896,968.50	0.36	-66,130.04
699,200.000 INFOSYS LTD 456788108 ADR	10.1700	6,117,862.76	0.00	7,110,864.00		993,001.24
	10.1700	6,117,862.76	0.00	7,110,864.00	2.89	993,001.24
<b>SUBTOTAL INDIA</b>		<b>10,858,557.44</b>	<b>0.00</b>	<b>11,630,682.50</b>		<b>772,125.06</b>
		<b>10,858,557.44</b>	<b>0.00</b>	<b>11,630,682.50</b>	<b>4.72</b>	<b>772,125.06</b>
<b>EMERGING MARKET GEOGRAPHIC FOCUS</b>						
55,700.000 ISHARES MSCI EMERGING MARKET 464287234	42.9200	2,474,706.64	0.00	2,390,644.00		-84,062.64
	42.9200	2,474,706.64	0.00	2,390,644.00	0.97	-84,062.64
<b>CAYMAN ISLANDS</b>						
37,800.000 MOMO INC 60879B107 ADR	43.8000	1,920,136.49	0.00	1,655,640.00		-264,496.49
	43.8000	1,920,136.49	0.00	1,655,640.00	0.67	-264,496.49
<b>SOUTH KOREA</b>						
24,500.000 POSCO 693483109 ADR	66.0000	1,948,996.15	0.00	1,617,000.00		-331,996.15
	66.0000	1,948,996.15	0.00	1,617,000.00	0.66	-331,996.15
<b>TOTAL EQUITY U.S. DOLLAR</b>		<b>39,939,829.99</b>	<b>0.00</b>	<b>38,465,630.50</b>		<b>-1,474,199.49</b>
		<b>39,939,829.99</b>	<b>0.00</b>	<b>38,465,630.50</b>	<b>15.62</b>	<b>-1,474,199.49</b>
<b>TOTAL EQUITY</b>		<b>39,939,829.99</b>	<b>0.00</b>	<b>38,465,630.50</b>	<b>15.62</b>	<b>-1,474,199.49</b>
<b>PREFERRED SECURITIES</b>						
<b>U.S. DOLLAR</b>						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>BRAZIL</b>						
213,700.000 PETROLEO BRASILEIRO SA 71654V101 ADR	10.4600	2,263,339.96	0.00	2,235,302.00		-28,037.96
	10.4600	2,263,339.96	0.00	2,235,302.00	0.91	-28,037.96
<b>EQUITY</b>						
<b>U.S. DOLLAR</b>						
<b>TAIWAN</b>						
259,200.000 TAIWAN SEMICONDUCTOR MANUFACTU 874039100 ADR	44.1600	10,857,832.24	0.00	11,446,272.00		588,439.76
	44.1600	10,857,832.24	0.00	11,446,272.00	4.65	588,439.76
<b>INDIA</b>						
74,300.000 TATA MOTORS LTD 876568502 ADR	15.3600	2,129,414.64	0.00	1,141,248.00		-988,166.64
	15.3600	2,129,414.64	0.00	1,141,248.00	0.46	-988,166.64
<b>BRAZIL</b>						
342,900.000 VALE SA 91912E105 ADR	14.8400	4,270,540.44	0.00	5,088,636.00		818,095.56
	14.8400	4,270,540.44	0.00	5,088,636.00	2.07	818,095.56
<b>INDIA</b>						
118,000.000 VEDANTA LTD 92242Y100 ADR	12.8000	2,266,623.57	0.00	1,510,400.00		-756,223.57
	12.8000	2,266,623.57	0.00	1,510,400.00	0.61	-756,223.57
492,000.000 WIPRO LTD 97651M109 ADR	5.2100	2,592,719.02	0.00	2,563,320.00		-29,399.02
	5.2100	2,592,719.02	0.00	2,563,320.00	1.04	-29,399.02
<b>SUBTOTAL INDIA</b>		<b>4,859,342.59</b>	<b>0.00</b>	<b>4,073,720.00</b>		<b>-785,622.59</b>
		<b>4,859,342.59</b>	<b>0.00</b>	<b>4,073,720.00</b>	<b>1.65</b>	<b>-785,622.59</b>
<b>TOTAL EQUITY U.S. DOLLAR</b>		<b>22,117,129.91</b>	<b>0.00</b>	<b>21,749,876.00</b>		<b>-367,253.91</b>
		<b>22,117,129.91</b>	<b>0.00</b>	<b>21,749,876.00</b>	<b>8.83</b>	<b>-367,253.91</b>

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>TOTAL EQUITY</b>						
		22,117,129.91	0.00	21,749,876.00	8.83	-367,253.91
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
6,661,008.460 BLACKROCK FEDERAL FUND 30	100.0000	6,661,008.46	13,389.22	6,661,008.46		0.00
99VVBJNY8 0.110%	100.0000	6,661,008.46	13,389.22	6,661,008.46	2.71	0.00
<b>EQUITY</b>						
<b>POLISH ZLOTY</b>						
<b>POLAND</b>						
29,461.000 POLSKI KONCERN NAFTOWY ORLEN S	101.0000	2,895,199.47	0.00	2,975,561.00		80,361.53
EG5810064	27.4002	784,046.42	0.00	807,238.27	0.33	23,191.85
83,001.000 POWSZECHNY ZAKLAD UBEZPIECZEN	39.7000	3,573,842.08	164,521.12	3,295,139.70		-278,702.38
EGB63DG23	10.7702	1,037,881.86	44,633.72	893,936.60	0.36	-143,945.26
<b>SUBTOTAL POLAND</b>						
		6,469,041.55	164,521.12	6,270,700.70		-198,340.85
		1,821,928.28	44,633.72	1,701,174.87	0.69	-120,753.41
<b>TOTAL EQUITY POLISH ZLOTY</b>						
		6,469,041.55	164,521.12	6,270,700.70		-198,340.85
		1,821,928.28	44,633.72	1,701,174.87	0.69	-120,753.41
<b>HUNGARIAN FORINT</b>						
<b>HUNGARY</b>						
46,350.000 OTP BANK NYRT	10,320.0000	492,192,868.95	0.00	478,332,000.00		-13,860,868.95
EM7320150	37.0594	1,883,204.56	0.00	1,717,703.13	0.70	-165,501.43
155,775.000 MOL HUNGARIAN OIL & GAS PLC	3,000.0000	457,528,043.05	0.00	467,325,000.00		9,796,956.95
EMBD5ZXH2	10.7731	1,722,129.57	0.00	1,678,176.69	0.68	-43,952.88

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>SUBTOTAL HUNGARY</b>						
		949,720,912.00	0.00	945,657,000.00		-4,063,912.00
		3,605,334.13	0.00	3,395,879.82	1.38	-209,454.31
<b>TOTAL EQUITY HUNGARIAN FORINT</b>						
		949,720,912.00	0.00	945,657,000.00		-4,063,912.00
		3,605,334.13	0.00	3,395,879.82	1.38	-209,454.31
<b>TURKISH LIRA</b>						
<b>TURKEY</b>						
364,817.000 TURK HAVA YOLLARI AO ETB03MYK8	19.0900 3.1778	5,842,511.87 1,486,769.45	0.00 0.00	6,964,356.53 1,159,315.59	0.47	1,121,844.66 -327,453.86
37,478.000 BIM BIRLESIK MAGAZALAR AS ETB0D0006	81.3500 13.5419	2,791,871.94 722,894.14	0.00 0.00	3,048,835.30 507,521.73	0.21	256,963.36 -215,372.41
148,921.000 TEKFEN HOLDING AS ETB29D249	21.6200 3.5990	2,540,943.92 650,277.80	0.00 0.00	3,219,672.02 535,959.92	0.22	678,728.10 -114,317.88
<b>SUBTOTAL TURKEY</b>						
		11,175,327.73	0.00	13,232,863.85		2,057,536.12
		2,859,941.39	0.00	2,202,797.24	0.90	-657,144.15
<b>TOTAL EQUITY TURKISH LIRA</b>						
		11,175,327.73	0.00	13,232,863.85		2,057,536.12
		2,859,941.39	0.00	2,202,797.24	0.90	-657,144.15
<b>U.S. DOLLAR</b>						
<b>INDIA</b>						
11,251.000 STATE BANK OF INDIA EX5131092 GDR	36.9500 36.9500	538,082.27 538,082.27	0.00 0.00	415,724.45 415,724.45	0.17	-122,357.82 -122,357.82
<b>RUSSIA</b>						
181,551.000 GAZPROM PJSC EX5140986 ADR	5.0000 5.0000	876,930.17 876,930.17	0.00 0.00	907,755.00 907,755.00	0.37	30,824.83 30,824.83

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>TOTAL EQUITY U.S. DOLLAR</b>		<b>1,415,012.44</b>	<b>0.00</b>	<b>1,323,479.45</b>		<b>-91,532.99</b>
		<b>1,415,012.44</b>	<b>0.00</b>	<b>1,323,479.45</b>	<b>0.54</b>	<b>-91,532.99</b>
<b>NEW TAIWAN DOLLAR</b>						
<b>TAIWAN</b>						
204,000.000 MICRO-STAR INTERNATIONAL CO LT FA6133450	82.5000 2.7020	21,886,400.00 728,856.20	0.00 0.00	16,830,000.00 551,206.89	0.22	-5,056,400.00 -177,649.31
122,000.000 CATCHER TECHNOLOGY CO LTD FA6186664	336.0000 11.0045	40,836,744.80 1,370,474.00	1,128,120.00 37,058.75	40,992,000.00 1,342,547.40	0.55	155,255.20 -27,926.60
627,000.000 FAR EASTERN NEW CENTURY CORP FA6331476	35.7000 1.1692	22,964,375.00 749,367.77	0.00 0.00	22,383,900.00 733,105.16	0.30	-580,475.00 -16,262.61
243,000.000 NOVATEK MICROELECTRONICS CORP FA6346334	151.0000 4.9455	36,649,436.00 1,192,902.87	0.00 0.00	36,693,000.00 1,201,748.92	0.49	43,564.00 8,846.05
668,000.000 FORMOSA PLASTICS CORP FA6348546	117.0000 3.8319	71,138,155.19 2,372,347.15	0.00 0.00	78,156,000.00 2,559,722.25	1.04	7,017,844.81 187,375.10
823,000.000 GRAND PACIFIC PETROCHEMICAL FA6381232	30.4000 0.9956	24,405,504.00 822,300.14	0.00 0.00	25,019,200.00 819,415.05	0.33	613,696.00 -2,885.09
133,000.000 CHILISIN ELECTRONICS CORP FA6396776	93.6000 3.0655	14,325,470.00 466,301.12	0.00 0.00	12,448,800.00 407,716.24	0.17	-1,876,670.00 -58,584.88
2,916,000.000 YUANTA FINANCIAL HOLDING CO LT FA6424115	16.1000 0.5273	45,129,277.00 1,467,750.04	0.00 0.00	46,947,600.00 1,537,601.93	0.62	1,818,323.00 69,851.89

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,230,000.000 CTBC FINANCIAL HOLDING CO LTD FA6527669	23.0000 0.7533	88,185,446.38 2,965,233.81	0.00 0.00	97,290,000.00 3,186,388.47	1.29	9,104,553.62 221,154.66
0.000 E INK HOLDINGS INC FA6744280	0.0000 0.0000	0.00 0.00	1,333,178.03 43,693.15	0.00 0.00	0.00	0.00 0.00
959,700.000 TAIWAN CEMENT CORP FA6869939	41.1000 1.3461	39,304,334.00 1,307,362.20	0.00 0.00	39,443,670.00 1,291,837.35	0.52	139,336.00 -15,524.85
45,000.000 YAGEO CORP FA6984381	459.0000 15.0329	22,799,041.00 743,972.63	0.00 0.00	20,655,000.00 676,481.18	0.27	-2,144,041.00 -67,491.45
<b>SUBTOTAL TAIWAN</b>		<b>427,624,183.37</b> <b>14,186,867.93</b>	<b>2,461,298.03</b> <b>80,751.90</b>	<b>436,859,170.00</b> <b>14,307,770.84</b>	<b>5.80</b>	<b>9,234,986.63</b> <b>120,902.91</b>
<b>TOTAL EQUITY NEW TAIWAN DOLLAR</b>		<b>427,624,183.37</b> <b>14,186,867.93</b>	<b>2,461,298.03</b> <b>80,751.90</b>	<b>436,859,170.00</b> <b>14,307,770.84</b>	<b>5.80</b>	<b>9,234,986.63</b> <b>120,902.91</b>
<b>THAILAND BAHT</b>						
<b>THAILAND</b>						
698,700.000 PTT EXPLORATION & PRODUCTION P FBB1359J2	155.0000 4.7928	83,359,806.57 2,631,236.70	0.00 0.00	108,298,500.00 3,348,747.63	1.36	24,938,693.43 717,510.93
1,168,900.000 PTT GLOBAL CHEMICAL PCL FBB736PF7	81.2500 2.5124	100,932,360.24 3,123,062.22	0.00 0.00	94,973,125.00 2,936,707.59	1.19	-5,959,235.24 -186,354.63
1,417,500.000 PTT PCL FBB0BDJ1	54.2500 1.6775	66,781,321.10 2,057,771.76	0.00 0.00	76,899,375.00 2,377,840.87	0.97	10,118,053.90 320,069.11

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
851,595.000 KRUNGTHAI CARD PCL FBBF2LWT9	36.0000 1.1132	25,526,035.52 779,630.40	0.00 0.00	30,657,420.00 947,972.16	0.39	5,131,384.48 168,341.76
1,897,700.000 BEAUTY COMMUNITY PCL FBBXQ1KL8	12.1000 0.3742	39,601,838.25 1,265,142.83	0.00 0.00	22,962,170.00 710,023.80	0.29	-16,639,668.25 -555,119.03
<b>SUBTOTAL THAILAND</b>		<b>316,201,361.68</b>	<b>0.00</b>	<b>333,790,590.00</b>		<b>17,589,228.32</b>
		<b>9,856,843.91</b>	<b>0.00</b>	<b>10,321,292.05</b>	<b>4.20</b>	<b>464,448.14</b>
<b>TOTAL EQUITY THAILAND BAHT</b>		<b>316,201,361.68</b>	<b>0.00</b>	<b>333,790,590.00</b>		<b>17,589,228.32</b>
		<b>9,856,843.91</b>	<b>0.00</b>	<b>10,321,292.05</b>	<b>4.20</b>	<b>464,448.14</b>
<b>HONG KONG DOLLAR</b>						
<b>CHINA</b>						
938,000.000 ANGANG STEEL CO LTD FH6015645 HK/00347	7.0000 0.8946	8,044,799.15 1,027,502.55	0.00 0.00	6,566,000.00 839,116.15	0.34	-1,478,799.15 -188,386.40
394,000.000 ANHUI CONCH CEMENT CO LTD FH6080391 HK/00914	47.2500 6.0384	19,035,698.02 2,425,052.69	0.00 0.00	18,616,500.00 2,379,135.83	0.97	-419,198.02 -45,916.86
<b>SUBTOTAL CHINA</b>		<b>27,080,497.17</b>	<b>0.00</b>	<b>25,182,500.00</b>		<b>-1,897,997.17</b>
		<b>3,452,555.24</b>	<b>0.00</b>	<b>3,218,251.98</b>	<b>1.31</b>	<b>-234,303.26</b>
<b>HONG KONG</b>						
622,000.000 BRILLIANCE CHINA AUTOMOTIVE HO FH6181488 HK/01114	12.6600 1.6179	11,782,206.59 1,504,854.52	0.00 0.00	7,874,520.00 1,006,341.29	0.41	-3,907,686.59 -498,513.23
<b>CHINA</b>						
804,000.000 CSPC PHARMACEUTICAL GROUP LTD FH6191990 HK/01093	16.6200 2.1240	18,440,315.92 2,349,339.90	0.00 0.00	13,362,480.00 1,707,686.99	0.69	-5,077,835.92 -641,652.91



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
402,000.000 CHINA OVERSEAS LAND & INVESTME FH6192154 HK/00688	24.5000 3.1310	11,219,193.39 1,434,228.64	157,600.00 20,141.42	9,849,000.00 1,258,674.23	0.51	-1,370,193.39 -175,554.41
<b>CHINA</b>						
6,968,000.000 PETROCHINA CO LTD FH6226572 HK/00857	6.3400 0.8102	40,757,919.63 5,211,075.38	111,974.38 14,300.00	44,177,120.00 5,645,710.47	2.29	3,419,200.37 434,635.09
612,000.000 GEELY AUTOMOBILE HOLDINGS LTD FH6531823 HK/00175	15.6000 1.9936	15,265,640.30 1,950,909.21	0.00 0.00	9,547,200.00 1,220,105.05	0.50	-5,718,440.30 -730,804.16
<b>SUBTOTAL CHINA</b>		<b>56,023,559.93</b> <b>7,161,984.59</b>	<b>111,974.38</b> <b>14,300.00</b>	<b>53,724,320.00</b> <b>6,865,815.52</b>	<b>2.79</b>	<b>-2,299,239.93</b> <b>-296,169.07</b>
<b>HONG KONG</b>						
304,000.000 CHINA RESOURCES GAS GROUP LTD FH6535519 HK/01193	31.8500 4.0703	11,537,859.26 1,469,862.67	44,700.00 5,714.78	9,682,400.00 1,237,383.22	0.50	-1,855,459.26 -232,479.45
<b>CHINA</b>						
1,744,000.000 PICC PROPERTY & CASUALTY CO LT FH6706250 HK/02328	9.2400 1.1808	17,768,873.88 2,270,226.93	0.00 0.00	16,114,560.00 2,059,395.00	0.84	-1,654,313.88 -210,831.93
1,192,000.000 SHANDONG WEIGAO GROUP MEDICAL FH6742347 HK/01066	7.7300 0.9879	9,438,336.54 1,209,252.48	0.00 0.00	9,214,160.00 1,177,543.48	0.48	-224,176.54 -31,709.00
1,614,000.000 SINOPEC SHANGHAI PETROCHEMICAL FH6797457 HK/00338	4.7800 0.6109	7,642,584.43 976,953.29	0.00 0.00	7,714,920.00 985,944.87	0.40	72,335.57 8,991.58

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,749,000.000 CNOOC LTD FHB00G0S9 HK/00883	15.5000 1.9809	32,577,367.79 4,162,484.99	726,570.00 92,870.47	42,609,500.00 5,445,373.09	2.21	10,032,132.21 1,282,888.10
<b>SUBTOTAL CHINA</b>		<b>67,427,162.64</b> <b>8,618,917.69</b>	<b>726,570.00</b> <b>92,870.47</b>	<b>75,653,140.00</b> <b>9,668,256.44</b>	<b>3.93</b>	<b>8,225,977.36</b> <b>1,049,338.75</b>
<b>HONG KONG</b>						
266,000.000 CHINA MENGNIU DAIRY CO LTD FHB01B1L3 HK/02319	26.0500 3.3291	5,998,181.51 764,140.56	0.00 0.00	6,929,300.00 885,544.86	0.36	931,118.49 121,404.30
<b>CHINA</b>						
1,118,000.000 AIR CHINA LTD FHB04KNF9 HK/00753	7.5600 0.9661	11,724,168.97 1,496,648.51	0.00 0.00	8,452,080.00 1,080,151.82	0.44	-3,272,088.97 -416,496.69
4,949,000.000 CHINA CONSTRUCTION BANK CORP FHB0LMTQ6 HK/00939	6.8400 0.8741	38,031,471.78 4,857,889.88	0.00 0.00	33,851,160.00 4,326,082.11	1.76	-4,180,311.78 -531,807.77
1,720,000.000 CHINA NATIONAL BUILDING MATERI FHB0Y91C2 HK/03323	6.9500 0.8882	15,686,423.83 1,998,391.94	0.00 0.00	11,954,000.00 1,527,687.25	0.62	-3,732,423.83 -470,704.69
7,547,000.000 BANK OF CHINA LTD FHB154562 HK/03988	3.4800 0.4447	30,020,932.50 3,837,070.48	0.00 0.00	26,263,560.00 3,356,408.38	1.36	-3,757,372.50 -480,662.10
2,551,000.000 INDUSTRIAL & COMMERCIAL BANK O FHB1G1QD8 HK/01398	5.7200 0.7310	15,997,727.56 2,044,554.27	0.00 0.00	14,591,720.00 1,864,780.38	0.76	-1,406,007.56 -179,773.89
1,110,000.000 CHINA COMMUNICATIONS SERVICES FHB1HVJ15 HK/00552	7.2100 0.9214	7,688,533.29 985,065.32	0.00 0.00	8,003,100.00 1,022,773.45	0.42	314,566.71 37,708.13

Asset and Accrual Detail - By Asset type

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,008,000.000 CHINA COMMUNICATIONS CONSTRUCT FHB1JKTQ1 HK/01800	8.0000 1.0224	27,650,140.34 3,534,117.25	0.00 0.00	24,064,000.00 3,075,310.86	1.25	-3,586,140.34 -458,806.39
504,000.000 COUNTRY GARDEN HOLDINGS CO LTD FHB1VKYN8 HK/02007	9.8700 1.2614	7,882,045.82 1,004,713.32	103,834.19 13,240.55	4,974,480.00 635,724.42	0.26	-2,907,565.82 -368,988.90
895,000.000 KWG GROUP HOLDINGS LTD FHB1YBF06 HK/01813	7.1600 0.9150	9,997,972.60 1,277,572.51	249,055.76 31,675.08	6,408,200.00 818,949.76	0.33	-3,589,772.60 -458,622.75
627,000.000 ANTA SPORTS PRODUCTS LTD FHB1YVKN6 HK/02020	37.5500 4.7988	24,972,288.22 3,185,595.30	0.00 0.00	23,543,850.00 3,008,837.17	1.22	-1,428,438.22 -176,758.13
3,597,000.000 CHINA RAILWAY GROUP LTD FHB297KM7 HK/00390	7.7600 0.9917	23,714,191.17 3,034,082.85	0.00 0.00	27,912,720.00 3,567,166.34	1.45	4,198,528.83 533,083.49
205,200.000 SINOPHARM GROUP CO LTD FHB3ZVDV1 HK/01099	38.3000 4.8946	7,162,458.93 915,717.87	0.00 0.00	7,859,160.00 1,004,378.33	0.41	696,701.07 88,660.46
3,173,000.000 AGRICULTURAL BANK OF CHINA LTD FHB60LZR9 HK/01288	3.8400 0.4907	11,721,741.81 1,493,291.93	0.00 0.00	12,184,320.00 1,557,121.49	0.63	462,578.19 63,829.56
1,158,500.000 CHINA CONCH VENTURE HOLDINGS L FHBH7HM00 HK/00586	27.3000 3.4889	26,528,408.22 3,386,527.06	0.00 0.00	31,627,050.00 4,041,847.17	1.64	5,098,641.78 655,320.11
236,600.000 TENCENT HOLDINGS LTD FHBMMV2K9 HK/00700	323.2000 41.3040	101,354,128.11 12,946,269.55	0.00 0.00	76,469,120.00 9,772,536.36	3.97	-24,885,008.11 -3,173,733.19

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>SUBTOTAL CHINA</b>						
		360,132,633.15	352,889.95	318,158,520.00		-41,974,113.15
		45,997,508.04	44,915.63	40,659,755.29	16.52	-5,337,752.75
<b>TOTAL EQUITY HONG KONG DOLLAR</b>						
		569,641,609.56	1,393,734.33	520,416,180.00		-49,225,429.56
		72,753,391.85	177,942.30	66,507,709.82	27.02	-6,245,682.03
<b>SOUTH KOREAN WON</b>						
<b>SOUTH KOREA</b>						
8,386.000 SK TELECOM CO LTD FK6224877	282,000.0000 254.2258	2,166,477,802.00 1,996,752.18	0.00 0.00	2,364,852,000.00 2,131,937.73	0.87	198,374,198.00 135,185.55
40,872.000 SHINHAN FINANCIAL GROUP CO LTD FK6397509	45,000.0000 40.5680	1,807,459,652.00 1,620,676.77	0.00 0.00	1,839,240,000.00 1,658,093.25	0.67	31,780,348.00 37,416.48
69,026.000 SK HYNIX INC FK6450266	73,100.0000 65.9004	5,341,376,174.73 4,909,135.68	0.00 0.00	5,045,800,600.00 4,548,839.70	1.85	-295,575,574.73 -360,295.98
78,346.000 INDUSTRIAL BANK OF KOREA FK6462972	15,250.0000 13.7480	1,255,874,158.00 1,154,776.90	0.00 0.00	1,194,776,500.00 1,077,102.96	0.44	-61,097,658.00 -77,673.94
24,175.000 GS ENGINEERING & CONSTRUCTION FK6537096	52,300.0000 47.1490	1,110,686,682.00 992,626.29	0.00 0.00	1,264,352,500.00 1,139,826.42	0.46	153,665,818.00 147,200.13
10,729.000 SAMSUNG SDI CO LTD FK6771646	258,500.0000 233.0403	2,742,116,265.00 2,458,745.97	0.00 0.00	2,773,446,500.00 2,500,289.75	1.02	31,330,235.00 41,543.78
31,859.000 SAMSUNG ELECTRO-MECHANICS CO L FK6771687	139,000.0000 125.3099	4,121,191,723.00 3,731,036.48	0.00 0.00	4,428,401,000.00 3,992,247.79	1.62	307,209,277.00 261,211.31

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
239,974.000 SAMSUNG ELECTRONICS CO LTD FK6771729	46,450.0000 41.8751	12,114,283,827.67 11,283,704.42	66,261,620.88 59,748.04	11,146,792,300.00 10,048,944.73	4.08	-967,491,527.67 -1,234,759.69
80,793.000 HANA FINANCIAL GROUP INC FKB0RNR7	44,550.0000 40.1623	3,996,860,068.37 3,676,437.86	0.00 0.00	3,599,328,150.00 3,244,830.32	1.32	-397,531,918.37 -431,607.54
1,826.000 CJ CHEILJEDANG CORP FKB2492F6	333,500.0000 300.6536	664,944,936.00 610,739.53	0.00 0.00	608,971,000.00 548,993.45	0.22	-55,973,936.00 -61,746.08
79,405.000 KB FINANCIAL GROUP INC FKB3DF0Y1	54,200.0000 48.8618	4,943,406,336.65 4,547,931.29	0.00 0.00	4,303,751,000.00 3,879,874.56	1.58	-639,655,336.65 -668,056.73
19,659.000 FILA KOREA LTD FKB66CTX0	44,900.0000 40.4778	829,931,165.00 744,166.08	0.00 0.00	882,689,100.00 795,753.05	0.32	52,757,935.00 51,586.97
49,513.000 WOORI BANK FKBSP5RP5	16,900.0000 15.2355	810,279,311.00 724,154.10	0.00 0.00	836,769,700.00 754,356.25	0.31	26,490,389.00 30,202.15
<b>SUBTOTAL SOUTH KOREA</b>		<b>41,904,888,101.42</b>	<b>66,261,620.88</b>	<b>40,289,170,350.00</b>		<b>-1,615,717,751.42</b>
		<b>38,450,883.55</b>	<b>59,748.04</b>	<b>36,321,089.96</b>	<b>14.76</b>	<b>-2,129,793.59</b>
<b>TOTAL EQUITY SOUTH KOREAN WON</b>		<b>41,904,888,101.42</b>	<b>66,261,620.88</b>	<b>40,289,170,350.00</b>		<b>-1,615,717,751.42</b>
		<b>38,450,883.55</b>	<b>59,748.04</b>	<b>36,321,089.96</b>	<b>14.76</b>	<b>-2,129,793.59</b>
<b>INDONESIAN RUPIAH</b>						
<b>INDONESIA</b>						
444,800.000 BANK CENTRAL ASIA TBK PT FLB01C1P3	24,150.0000 1.6206	9,638,346,241.00 710,525.59	0.00 0.00	10,741,920,000.00 720,858.03	0.29	1,103,573,759.00 10,332.44

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,740,600.000 ADARO ENERGY TBK PT FLB3BQFC9	1,835.0000 0.1231	11,588,299,146.00 855,076.97	0.00 0.00	10,534,001,000.00 706,905.21	0.29	-1,054,298,146.00 -148,171.76
<b>SUBTOTAL INDONESIA</b>		<b>21,226,645,387.00</b> <b>1,565,602.56</b>	<b>0.00</b> <b>0.00</b>	<b>21,275,921,000.00</b> <b>1,427,763.24</b>	<b>0.58</b>	<b>49,275,613.00</b> <b>-137,839.32</b>
<b>TOTAL EQUITY INDONESIAN RUPIAH</b>		<b>21,226,645,387.00</b> <b>1,565,602.56</b>	<b>0.00</b> <b>0.00</b>	<b>21,275,921,000.00</b> <b>1,427,763.24</b>	<b>0.58</b>	<b>49,275,613.00</b> <b>-137,839.32</b>
<b>MALAYSIAN RINGGIT</b>						
<b>MALAYSIA</b>						
256,800.000 MALAYSIA AIRPORTS HOLDINGS BHD FN6188191	8.9000 2.1505	2,293,975.07 566,274.96	0.00 0.00	2,285,520.00 552,258.06	0.22	-8,455.07 -14,016.90
363,400.000 MALAYAN BANKING BHD FN6556322	9.7900 2.3656	3,645,769.22 919,592.43	90,850.00 21,948.88	3,557,686.00 859,655.91	0.35	-88,083.22 -59,936.52
369,500.000 TENAGA NASIONAL BHD FN6904613	15.4600 3.7357	5,719,758.95 1,417,300.12	111,847.65 27,048.19	5,712,470.00 1,380,323.79	0.56	-7,288.95 -36,976.33
1,179,100.000 PETRONAS CHEMICALS GROUP BHD FNB5KQGT2	9.3600 2.2617	9,655,445.88 2,406,770.29	0.00 0.00	11,036,376.00 2,666,757.52	1.08	1,380,930.12 259,987.23
<b>SUBTOTAL MALAYSIA</b>		<b>21,314,949.12</b> <b>5,309,937.80</b>	<b>202,697.65</b> <b>48,997.07</b>	<b>22,592,052.00</b> <b>5,458,995.28</b>	<b>2.21</b>	<b>1,277,102.88</b> <b>149,057.48</b>
<b>TOTAL EQUITY MALAYSIAN RINGGIT</b>		<b>21,314,949.12</b> <b>5,309,937.80</b>	<b>202,697.65</b> <b>48,997.07</b>	<b>22,592,052.00</b> <b>5,458,995.28</b>	<b>2.21</b>	<b>1,277,102.88</b> <b>149,057.48</b>
<b>U.S. DOLLAR</b>						
<b>BERMUDA</b>						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,300.000 CREDICORP LTD G2519Y108	223.0800 223.0800	1,788,162.34 1,788,162.34	0.00 0.00	1,851,564.00 1,851,564.00	 0.75	63,401.66 63,401.66
<b>SOUTH AFRICAN RAND</b>						
<b>SOUTH AFRICA</b>						
58,805.000 EXXARO RESOURCES LTD KS6418807	145.3600 10.2719	8,969,708.50 627,729.60	0.00 0.00	8,547,894.80 604,038.15	 0.25	-421,813.70 -23,691.45
318,741.000 FIRSTRAND LTD KS6606997	67.8700 4.7960	21,232,207.16 1,485,878.28	0.00 0.00	21,632,951.67 1,528,695.47	 0.62	400,744.51 42,817.19
24,251.000 NASPERS LTD KS6622697	3,051.6400 215.6446	82,881,494.85 6,620,792.09	0.00 0.00	74,005,321.64 5,229,596.12	 2.12	-8,876,173.21 -1,391,195.97
147,132.000 STANDARD BANK GROUP LTD KSB030GJ4	175.0000 12.3664	31,010,932.21 2,564,788.02	0.00 0.00	25,748,100.00 1,819,492.99	 0.74	-5,262,832.21 -745,295.03
172,426.000 SANLAM LTD KSB0L6751	79.1100 5.5903	13,695,349.29 1,087,126.37	0.00 0.00	13,640,620.86 963,916.33	 0.39	-54,728.43 -123,210.04
<b>SUBTOTAL SOUTH AFRICA</b>		<b>157,789,692.01</b> <b>12,386,314.36</b>	<b>0.00</b> <b>0.00</b>	<b>143,574,888.97</b> <b>10,145,739.06</b>	 <b>4.12</b>	<b>-14,214,803.04</b> <b>-2,240,575.30</b>
<b>UNITED KINGDOM</b>						
34,277.000 MONDI LTD KSB41LJ59	388.5000 27.4534	13,945,631.71 973,856.96	0.00 0.00	13,316,614.50 941,020.37	 0.38	-629,017.21 -32,836.59
<b>SOUTH AFRICA</b>						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
142,097.000 ABSA GROUP LTD KSBFX05H4	151.8800 10.7326	24,028,225.70 1,898,644.32	0.00 0.00	21,581,692.36 1,525,073.23	0.62	-2,446,533.34 -373,571.09
<b>TOTAL EQUITY SOUTH AFRICAN RAND</b>		<b>195,763,549.42</b> <b>15,258,815.64</b>	<b>0.00</b> <b>0.00</b>	<b>178,473,195.83</b> <b>12,611,832.66</b>	<b>5.12</b>	<b>-17,290,353.59</b> <b>-2,646,982.98</b>
<b>BRAZIL REAL</b>						
<b>BRAZIL</b>						
89,000.000 BANCO DO BRASIL SA LB2328592	29.3900 7.3594	3,235,768.35 974,435.81	6,329.38 1,584.90	2,615,710.00 654,983.66	0.27	-620,058.35 -319,452.15
<b>TOTAL EQUITY</b>		<b>169,847,157.63</b>	<b>413,657.93</b>	<b>158,086,332.89</b>	<b>64.22</b>	<b>-11,760,824.74</b>
<b>PREFERRED SECURITIES</b>						
<b>BRAZIL REAL</b>						
<b>BRAZIL</b>						
776,100.000 ITAUSA - INVESTIMENTOS ITAU SA LB2458779	10.0600 2.5191	8,561,631.60 2,551,712.26	11,395.50 2,853.48	7,807,566.00 1,955,044.01	0.79	-754,065.60 -596,668.25
<b>EQUITY</b>						
<b>BRAZIL REAL</b>						
<b>BRAZIL</b>						
60,700.000 SUZANO PAPEL E CELULOSE SA LBB02GKC6	47.9900 12.0169	2,897,699.53 762,720.58	0.00 0.00	2,912,993.00 729,424.45	0.30	15,293.47 -33,296.13
0.000 LOJAS RENNER SA LBB0CGYD8	0.0000 0.0000	0.00 0.00	2,349.30 579.11	0.00 0.00	0.00	0.00 0.00



**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
327,100.000 JBS SA LBB1V74X4	9.3500 2.3413	3,012,232.64 737,199.86	0.00 0.00	3,058,385.00 765,831.15	0.31	46,152.36 28,631.29
185,500.000 MRV ENGENHARIA E PARTICIPACOES LBB235JN3	12.2100 3.0574	2,841,078.13 860,168.23	0.00 0.00	2,264,955.00 567,153.28	0.23	-576,123.13 -293,014.95
201,300.000 ESTACIO PARTICIPACOES SA LBB23PBF4	25.0000 6.2601	6,389,414.09 1,945,371.43	0.00 0.00	5,032,500.00 1,260,157.00	0.51	-1,356,914.09 -685,214.43
276,200.000 BANCO SANTANDER BRASIL SA LBB4V5RY5	35.6500 8.9269	9,043,876.31 2,718,281.70	0.00 0.00	9,846,530.00 2,465,608.29	1.00	802,653.69 -252,673.41
517,100.000 AMBEV SA LBBG7ZWY3	18.4000 4.6074	11,154,659.84 3,076,728.33	0.00 0.00	9,514,640.00 2,382,501.78	0.97	-1,640,019.84 -694,226.55
<b>SUBTOTAL BRAZIL</b>		<b>35,338,960.54</b> <b>10,100,470.13</b>	<b>2,349.30</b> <b>579.11</b>	<b>32,630,003.00</b> <b>8,170,675.95</b>	<b>3.32</b>	<b>-2,708,957.54</b> <b>-1,929,794.18</b>
<b>TOTAL EQUITY BRAZIL REAL</b>		<b>35,338,960.54</b> <b>10,100,470.13</b>	<b>2,349.30</b> <b>579.11</b>	<b>32,630,003.00</b> <b>8,170,675.95</b>	<b>3.32</b>	<b>-2,708,957.54</b> <b>-1,929,794.18</b>
<b>MEXICAN PESO</b>						
<b>MEXICO</b>						
653,800.000 GRUPO FINANCIERO BANORTE SAB D LM2421047	135.3800 7.2399	79,017,468.61 4,200,042.03	0.00 0.00	88,511,444.00 4,733,422.17	1.92	9,493,975.39 533,380.14
347,000.000 GRUPO MEXICO SAB DE CV LM2643673	53.8600 2.8803	20,160,524.57 977,104.31	0.00 0.00	18,689,420.00 999,474.32	0.41	-1,471,104.57 22,370.01

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>SUBTOTAL MEXICO</b>						
		99,177,993.18	0.00	107,200,864.00		8,022,870.82
		5,177,146.34	0.00	5,732,896.49	2.33	555,750.15
<b>TOTAL EQUITY MEXICAN PESO</b>						
		99,177,993.18	0.00	107,200,864.00		8,022,870.82
		5,177,146.34	0.00	5,732,896.49	2.33	555,750.15
<b>U.S. DOLLAR</b>						
<b>RUSSIA</b>						
400,732.000 GAZPROM PJSC NA2016627 ADR	4.9700	1,784,894.68	0.00	1,991,638.04		206,743.36
	4.9700	1,784,894.68	0.00	1,991,638.04	0.81	206,743.36
<b>INDIA</b>						
5,574.000 STATE BANK OF INDIA NAB0337P0 GDR	36.3500	211,136.85	0.00	202,614.90		-8,521.95
	36.3500	211,136.85	0.00	202,614.90	0.08	-8,521.95
<b>RUSSIA</b>						
59,197.000 MMC NORILSK NICKEL PJSC NABYSW6M3 ADR	17.1900	959,399.01	68,109.11	1,017,596.43		58,197.42
	17.1900	959,399.01	68,109.11	1,017,596.43	0.41	58,197.42
<b>TOTAL EQUITY U.S. DOLLAR</b>						
		2,955,430.54	68,109.11	3,211,849.37		256,418.83
		2,955,430.54	68,109.11	3,211,849.37	1.30	256,418.83
<b>TOTAL EQUITY</b>						
		18,233,047.01	68,688.22	17,115,421.81	6.95	-1,117,625.20
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
PAYABLE FOR ACCOUNTING/AUDIT FEES		-7,481.20	0.00	-7,481.20		0.00
		-7,481.20	0.00	-7,481.20	0.00	0.00

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
REBATE RECEIVABLE		4,220.61	0.00	4,220.61		0.00
		4,220.61	0.00	4,220.61	0.00	0.00
PAYABLE FOR TRUSTEE FEES		-10,331.65	0.00	-10,331.65		0.00
		-10,331.65	0.00	-10,331.65	0.00	0.00
FFX CONTRACTS RECEIVABLE		3,098.83	0.00	3,098.83		0.00
		3,098.83	0.00	3,098.83	0.00	0.00
PAYABLE FOR CUSTODIAN FEES		-57,926.04	0.00	-57,926.04		0.00
		-57,926.04	0.00	-57,926.04	-0.02	0.00
CASH		-3,246,966.15	0.00	-3,246,966.15		0.00
		-3,246,966.15	0.00	-3,246,966.15	-1.32	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-88,490.43	0.00	-88,490.43		0.00
		-88,490.43	0.00	-88,490.43	-0.04	0.00
RECEIVABLE FOR INVESTMENTS SOLD		3,246,966.15	0.00	3,246,966.15		0.00
		3,246,966.15	0.00	3,246,966.15	1.32	0.00
<b>SUBTOTAL U.S. DOLLAR</b>		<b>-156,909.88</b>	<b>0.00</b>	<b>-156,909.88</b>		<b>0.00</b>
		<b>-156,909.88</b>	<b>0.00</b>	<b>-156,909.88</b>	<b>-0.06</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>-156,909.88</b>	<b>0.00</b>	<b>-156,909.88</b>		<b>0.00</b>
		<b>-156,909.88</b>	<b>0.00</b>	<b>-156,909.88</b>	<b>-0.06</b>	<b>0.00</b>
<b>SOUTH AFRICAN RAND</b>						
<b>SOUTH AFRICA</b>						

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref		Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
	NON-BASE CURRENCY		85.47	0.00	85.47		0.00
			6.08	0.00	6.04	0.00	-0.04
<b>POLISH ZLOTY</b>							
<b>POLAND</b>							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	8,124.50	0.00		0.00
			0.00	2,204.13	0.00	0.00	0.00
<b>NEW TAIWAN DOLLAR</b>							
<b>TAIWAN</b>							
	NON-BASE CURRENCY		365,261.00	0.00	365,261.00		0.00
			11,946.21	0.00	11,962.83	0.00	16.62
<b>MALAYSIAN RINGGIT</b>							
<b>MALAYSIA</b>							
	NON-BASE CURRENCY		12,350.10	0.00	12,350.10		0.00
			2,984.19	0.00	2,984.20	0.00	0.01
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-12,840.00	0.00	-12,840.00		0.00
			-3,098.83	0.00	-3,102.57	0.00	-3.74
<b>SUBTOTAL MALAYSIAN RINGGIT</b>			<b>-489.90</b>	<b>0.00</b>	<b>-489.90</b>		<b>0.00</b>
			<b>-114.64</b>	<b>0.00</b>	<b>-118.37</b>	<b>0.00</b>	<b>-3.73</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS MALAYSIAN RINGGIT</b>			<b>-489.90</b>	<b>0.00</b>	<b>-489.90</b>		<b>0.00</b>
			<b>-114.64</b>	<b>0.00</b>	<b>-118.37</b>	<b>0.00</b>	<b>-3.73</b>
<b>HUNGARIAN FORINT</b>							
<b>HUNGARY</b>							



Asset and Accrual Detail - By Asset type

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY		1.11 0.00	0.00 0.00	1.11 0.00	0.00	0.00 0.00
<b>HONG KONG DOLLAR</b>						
<b>HONG KONG</b>						
NON-BASE CURRENCY		0.22 0.02	0.00 0.00	0.22 0.03	0.00	0.00 0.01
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>						
		<u>-145,072.21</u>	<u>2,204.13</u>	<u>-145,059.35</u>	<u>-0.06</u>	<u>12.86</u>
<b>TOTAL ASSETS - BASE:</b>		<u>261,468,153.01</u>	<u>500,792.98</u>	<u>246,123,556.32</u>	<u>99.97</u>	<u>-15,344,596.69</u>
<b>NET ASSETS - BASE:</b>				<u>246,624,349.30</u>		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
PAYABLE FOR ACCOUNTING/AUDIT FEES		-6,280.38	0.00	-6,280.38		0.00
		-6,280.38	0.00	-6,280.38	-0.01	0.00
PAYABLE FOR TRUSTEE FEES		-4,971.58	0.00	-4,971.58		0.00
		-4,971.58	0.00	-4,971.58	-0.01	0.00
REBATE RECEIVABLE		31,880.40	0.00	31,880.40		0.00
		31,880.40	0.00	31,880.40	0.05	0.00
PAYABLE FOR CUSTODIAN FEES		-32,947.91	0.00	-32,947.91		0.00
		-32,947.91	0.00	-32,947.91	-0.05	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-30,359.23	0.00	-30,359.23		0.00
		-30,359.23	0.00	-30,359.23	-0.05	0.00
1,074,315.330 BLACKROCK LIQ TREAS TR INSTL	100.0000	1,074,315.33	1,645.21	1,074,315.33		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	1,074,315.33	1,645.21	1,074,315.33	1.79	0.00
<b>SUBTOTAL UNITED STATES</b>		<b>1,031,636.63</b>	<b>1,645.21</b>	<b>1,031,636.63</b>		<b>0.00</b>
		<b>1,031,636.63</b>	<b>1,645.21</b>	<b>1,031,636.63</b>	<b>1.72</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>1,031,636.63</b>	<b>1,645.21</b>	<b>1,031,636.63</b>		<b>0.00</b>
		<b>1,031,636.63</b>	<b>1,645.21</b>	<b>1,031,636.63</b>	<b>1.72</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>1,031,636.63</b>	<b>1,645.21</b>	<b>1,031,636.63</b>	<b>1.72</b>	<b>0.00</b>
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>AUSTRALIA</b>						
200,000.000 COMMONWEALTH BANK OF AUST 144A 2027A0HR3 4.500% 12/09/2025 DD 12/09/15	99.0808	199,685.04	2,799.78	198,161.54		-1,523.50
	99.0808	199,685.04	2,799.78	198,161.54	0.33	-1,523.50
20,000.000 TRANSURBAN FINANCE CO PTY 144A 89400PAE3 4.125% 02/02/2026 DD 11/02/15	98.2286	19,866.24	135.30	19,645.72		-220.52
	98.2286	19,866.24	135.30	19,645.72	0.03	-220.52
55,000.000 WOODSIDE FINANCE LTD 144A 980236AM5 3.650% 03/05/2025 DD 03/05/15	96.3228	54,981.16	145.08	52,977.51		-2,003.65
	96.3228	54,981.16	145.08	52,977.51	0.09	-2,003.65
<b>SUBTOTAL AUSTRALIA</b>		<b>274,532.44</b>	<b>3,080.16</b>	<b>270,784.77</b>		<b>-3,747.67</b>
		<b>274,532.44</b>	<b>3,080.16</b>	<b>270,784.77</b>	<b>0.45</b>	<b>-3,747.67</b>
<b>BERMUDA</b>						
90,000.000 AIRCASTLE LTD 00928QAN1 5.500% 02/15/2022 DD 01/15/15	103.9417	90,628.52	638.77	93,547.56		2,919.04
	103.9417	90,628.52	638.77	93,547.56	0.16	2,919.04
190,000.000 ATHENE HOLDING LTD 04686JAA9 4.125% 01/12/2028 DD 01/12/18	93.4298	189,725.74	1,727.67	177,516.70		-12,209.04
	93.4298	189,725.74	1,727.67	177,516.70	0.30	-12,209.04
95,000.000 IHS MARKIT LTD 144A 44962LAA5 5.000% 11/01/2022 DD 07/28/16	102.9600	95,830.94	1,979.01	97,812.00		1,981.06
	102.9600	95,830.94	1,979.01	97,812.00	0.16	1,981.06
<b>SUBTOTAL BERMUDA</b>		<b>376,185.20</b>	<b>4,345.45</b>	<b>368,876.26</b>		<b>-7,308.94</b>
		<b>376,185.20</b>	<b>4,345.45</b>	<b>368,876.26</b>	<b>0.62</b>	<b>-7,308.94</b>
<b>CANADA</b>						
19,634.386 AIR CANADA 2013-1 CLASS A 144A 009089AA1 4.125% 11/15/2026 DD 05/09/13	100.0000	19,634.39	307.22	19,634.39		0.00
	100.0000	19,634.39	307.22	19,634.39	0.03	0.00

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,912.357 AIR CANADA 2015-1 CLASS A 144A 009090AA9 3.600% 09/15/2028 DD 03/25/15	96.8700 96.8700	25,912.36 25,912.36	41.44 41.44	25,101.30 25,101.30	0.04	-811.06 -811.06
180,000.000 BROOKFIELD FINANCE INC 11271LAC6 3.900% 01/25/2028 DD 01/17/18	95.0522 95.0522	179,415.07 179,415.07	1,302.06 1,302.06	171,094.02 171,094.02	0.28	-8,321.05 -8,321.05
30,000.000 CANADIAN PACIFIC RAILWAY CO 13645RAV6 4.800% 09/15/2035 DD 09/11/15	105.1136 105.1136	29,873.46 29,873.46	64.00 64.00	31,534.08 31,534.08	0.05	1,660.62 1,660.62
105,000.000 ROYAL BANK OF CANADA 780082AD5 4.650% 01/27/2026 DD 01/27/16	102.2772 102.2772	104,824.20 104,824.20	879.48 879.48	107,391.03 107,391.03	0.18	2,566.83 2,566.83
75,000.000 TRANSALTA CORP 89346DAF4 4.500% 11/15/2022 DD 11/07/12	97.7625 97.7625	75,029.07 75,029.07	1,279.33 1,279.33	73,321.89 73,321.89	0.12	-1,707.18 -1,707.18
50,000.000 GLENCORE FINANCE CANADA L 144A 98417EAK6 4.950% 11/15/2021 DD 11/10/11	103.0610 103.0610	49,967.07 49,967.07	938.15 938.15	51,530.50 51,530.50	0.09	1,563.43 1,563.43
<b>SUBTOTAL CANADA</b>		<b>484,655.62</b>	<b>4,811.68</b>	<b>479,607.21</b>		<b>-5,048.41</b>
		<b>484,655.62</b>	<b>4,811.68</b>	<b>479,607.21</b>	<b>0.79</b>	<b>-5,048.41</b>
<b>CAYMAN ISLANDS</b>						
10,000.000 SEAGATE HDD CAYMAN 81180WAP6 3.750% 11/15/2018 DD 11/05/13	99.9706 99.9706	10,000.00 10,000.00	142.19 142.19	9,997.06 9,997.06	0.02	-2.94 -2.94
75,000.000 SEAGATE HDD CAYMAN 81180WAR2 4.875% 06/01/2027 DD 05/14/15	93.5611 93.5611	74,841.04 74,841.04	1,219.06 1,219.06	70,170.84 70,170.84	0.12	-4,670.20 -4,670.20



**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>SUBTOTAL CAYMAN ISLANDS</b>		<b>84,841.04</b>	<b>1,361.25</b>	<b>80,167.90</b>		<b>-4,673.14</b>
		<b>84,841.04</b>	<b>1,361.25</b>	<b>80,167.90</b>	<b>0.14</b>	<b>-4,673.14</b>
<b>CHILE</b>						
230,000.000 CORP NACIONAL DEL COBRE D 144A 21987BAW8 3.625% 08/01/2027 DD 08/01/17	95.6230 95.6230	226,342.44 226,342.44	1,389.51 1,389.51	219,932.90 219,932.90		-6,409.54 -6,409.54
200,000.000 EMPRESA NACIONAL DEL PETR 144A 29245JAK8 4.500% 09/14/2047 DD 09/14/17	89.6000 89.6000	194,355.67 194,355.67	425.00 425.00	179,200.00 179,200.00		-15,155.67 -15,155.67
50,000.000 ENEL CHILE SA 29278DAA3 4.875% 06/12/2028 DD 06/12/18	100.8900 100.8900	49,426.43 49,426.43	737.83 737.83	50,445.00 50,445.00		1,018.57 1,018.57
<b>SUBTOTAL CHILE</b>		<b>470,124.54</b>	<b>2,552.34</b>	<b>449,577.90</b>		<b>-20,546.64</b>
		<b>470,124.54</b>	<b>2,552.34</b>	<b>449,577.90</b>	<b>0.75</b>	<b>-20,546.64</b>
<b>CURACAO</b>						
50,000.000 TEVA PHARMACEUTICAL FINANCE IV 88166JAA1 3.650% 11/10/2021 DD 11/10/11	96.8612 96.8612	49,903.63 49,903.63	716.64 716.64	48,430.60 48,430.60		-1,473.03 -1,473.03
<b>FRANCE</b>						
50,000.000 ORANGE SA 35177PAW7 4.125% 09/14/2021 DD 09/14/11	102.2995 102.2995	50,001.70 50,001.70	97.41 97.41	51,149.75 51,149.75		1,148.05 1,148.05
<b>GERMANY</b>						
190,000.000 DEUTSCHE BANK AG/NEW YORK NY 251526BZ1 4.100% 01/13/2026 DD 01/13/18	94.7385 94.7385	177,323.48 177,323.48	1,696.20 1,696.20	180,003.14 180,003.14		2,679.66 2,679.66
<b>INDIA</b>						

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	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 ICICI BANK LTD/HONG KONG 144A 44927JAC0 5.750% 11/16/2020 DD 11/16/10	103.2453 103.2453	104,953.24 104,953.24	2,164.08 2,164.08	103,245.30 103,245.30	 0.17	-1,707.94 -1,707.94
<b>IRELAND</b>						
25,000.000 JOHNSON CONTROLS INTERNATIONAL 478375AR9 3.900% 02/14/2026 DD 08/14/16	98.3213 98.3213	25,162.35 25,162.35	128.46 128.46	24,580.32 24,580.32	 0.04	-582.03 -582.03
35,000.000 WILLIS TOWERS WATSON PLC 97063PAB0 5.750% 03/15/2021 DD 03/17/11	104.8271 104.8271	36,120.70 36,120.70	89.44 89.44	36,689.47 36,689.47	 0.06	568.77 568.77
<b>SUBTOTAL IRELAND</b>		<b>61,283.05</b>	<b>217.90</b>	<b>61,269.79</b>		<b>-13.26</b>
		<b>61,283.05</b>	<b>217.90</b>	<b>61,269.79</b>	<b>0.10</b>	<b>-13.26</b>
<b>LUXEMBOURG</b>						
25,000.000 ALLERGAN FUNDING SCS 00507UAS0 3.800% 03/15/2025 DD 03/12/15	97.9244 97.9244	24,935.73 24,935.73	42.24 42.24	24,481.09 24,481.09	 0.04	-454.64 -454.64
<b>MEXICO</b>						
180,000.000 PETROLEOS MEXICANOS 71654QBW1 4.500% 01/23/2026 DD 01/23/16	93.5000 93.5000	166,280.60 166,280.60	1,545.80 1,545.80	168,300.00 168,300.00	 0.28	2,019.40 2,019.40
<b>NETHERLANDS</b>						
200,000.000 BRASKEM NETHERLANDS FINAN 144A 10554TAA3 3.500% 01/10/2023 DD 10/10/17	95.2400 95.2400	198,433.40 198,433.40	1,580.66 1,580.66	190,480.00 190,480.00	 0.32	-7,953.40 -7,953.40
40,000.000 PETROBRAS GLOBAL FINANCE BV 71645WAR2 5.375% 01/27/2021 DD 01/27/11	101.6250 101.6250	40,752.07 40,752.07	387.18 387.18	40,650.00 40,650.00	 0.07	-102.07 -102.07

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 PETROBRAS GLOBAL FINANCE BV 71647NAF6 4.375% 05/20/2023 DD 05/20/13	94.9800 94.9800	49,632.98 49,632.98	799.92 799.92	47,490.00 47,490.00	0.08	-2,142.98 -2,142.98
95,000.000 SENSATA TECHNOLOGIES BV 144A 81725WAH6 5.625% 11/01/2024 DD 10/14/14	103.2500 103.2500	95,909.53 95,909.53	2,225.88 2,225.88	98,087.50 98,087.50	0.16	2,177.97 2,177.97
80,000.000 TEVA PHARMACEUTICAL FINANCE NE 88167AAE1 3.150% 10/01/2026 DD 07/21/16	83.2021 83.2021	75,587.69 75,587.69	1,259.61 1,259.61	66,561.67 66,561.67	0.11	-9,026.02 -9,026.02
<b>SUBTOTAL NETHERLANDS</b>		<b>460,315.67</b>	<b>6,253.25</b>	<b>443,269.17</b>		<b>-17,046.50</b>
		<b>460,315.67</b>	<b>6,253.25</b>	<b>443,269.17</b>	<b>0.74</b>	<b>-17,046.50</b>
<b>UNITED KINGDOM</b>						
55,000.000 HSBC HOLDINGS PLC 404280AK5 5.100% 04/05/2021 DD 04/05/11	103.9218 103.9218	58,530.56 58,530.56	1,371.16 1,371.16	57,156.98 57,156.98	0.10	-1,373.58 -1,373.58
25,000.000 VODAFONE GROUP PLC 92857WAQ3 6.150% 02/27/2037 DD 02/27/07	110.4330 110.4330	29,745.94 29,745.94	148.75 148.75	27,608.24 27,608.24	0.05	-2,137.70 -2,137.70
215,000.000 LLOYDS BANKING GROUP PLC 539439AQ2 VAR RT 11/07/2028 DD 11/07/17	91.5998 91.5998	215,000.00 215,000.00	3,077.82 3,077.82	196,939.48 196,939.48	0.33	-18,060.52 -18,060.52
<b>SUBTOTAL UNITED KINGDOM</b>		<b>303,276.50</b>	<b>4,597.73</b>	<b>281,704.70</b>		<b>-21,571.80</b>
		<b>303,276.50</b>	<b>4,597.73</b>	<b>281,704.70</b>	<b>0.48</b>	<b>-21,571.80</b>
<b>UNITED STATES</b>						
75,677.910 ARI FLEET LEASE TRUS A A2 144A 00192MAB5 1.910% 04/15/2026 DD 05/24/17	99.3676 99.3676	75,669.00 75,669.00	64.30 64.30	75,199.31 75,199.31	0.13	-469.69 -469.69

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
95,000.000 AT&T INC 00206RCU4 5.650% 02/15/2047 DD 02/09/16	102.5556 102.5556	94,787.35 94,787.35	692.61 692.61	97,427.81 97,427.81	0.16	2,640.46 2,640.46
85,000.000 AT&T INC 00206RDB5 3.800% 03/15/2022 DD 03/15/16	100.3786 100.3786	88,346.16 88,346.16	143.52 143.52	85,321.78 85,321.78	0.14	-3,024.38 -3,024.38
105,000.000 ABBOTT LABORATORIES 002824BE9 3.400% 11/30/2023 DD 11/22/16	99.6146 99.6146	104,625.65 104,625.65	1,209.60 1,209.60	104,595.34 104,595.34	0.17	-30.31 -30.31
25,000.000 CHUBB INA HOLDINGS INC 00440EAV9 3.350% 05/03/2026 DD 11/03/15	97.2020 97.2020	24,944.51 24,944.51	344.55 344.55	24,300.49 24,300.49	0.04	-644.02 -644.02
45,000.000 AETNA INC 00817YAN8 2.200% 03/15/2019 DD 03/07/14	99.7701 99.7701	44,983.74 44,983.74	44.00 44.00	44,896.54 44,896.54	0.07	-87.20 -87.20
35,000.000 AETNA INC 00817YAQ1 3.500% 11/15/2024 DD 11/10/14	97.8015 97.8015	34,900.07 34,900.07	463.91 463.91	34,230.53 34,230.53	0.06	-669.54 -669.54
20,000.000 ARCONIC INC 013817AW1 5.125% 10/01/2024 DD 09/22/14	100.6250 100.6250	20,000.00 20,000.00	513.18 513.18	20,125.00 20,125.00	0.03	125.00 125.00
190,000.000 ALEXANDRIA REAL ESTATE EQUITIE 015271AL3 3.450% 04/30/2025 DD 11/20/17	95.6236 95.6236	189,679.28 189,679.28	2,749.47 2,749.47	181,684.75 181,684.75	0.30	-7,994.53 -7,994.53
63,304.680 AMERICAN AIRLINES 2016-1 CLASS 02376WAA9 4.100% 07/15/2029 DD 01/19/16	99.2859 99.2859	63,304.68 63,304.68	551.34 551.34	62,852.59 62,852.59	0.10	-452.09 -452.09

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
190,000.000 AMERICAN AIRLINES 2017-2 CLASS 02377DAA0 3.700% 04/15/2027 DD 10/05/17	96.4283 96.4283	190,000.00 190,000.00	3,241.98 3,241.98	183,213.77 183,213.77	 0.31	-6,786.23 -6,786.23
136,012.500 AMERICAN AIRLINES 2017-1 CLASS 02378WAA7 4.950% 08/15/2026 DD 01/13/17	100.6745 100.6745	138,045.87 138,045.87	868.70 868.70	136,929.88 136,929.88	 0.23	-1,115.99 -1,115.99
30,000.000 AMERICAN EXPRESS CO 025816BB4 8.125% 05/20/2019 DD 05/18/09	103.3539 103.3539	31,450.71 31,450.71	890.90 890.90	31,006.17 31,006.17	 0.05	-444.54 -444.54
75,000.000 AMERICAN TOWER CORP 029912BE1 5.900% 11/01/2021 DD 10/06/11	106.3116 106.3116	76,683.71 76,683.71	1,844.10 1,844.10	79,733.68 79,733.68	 0.13	3,049.97 3,049.97
50,000.000 AMERISOURCEBERGEN CORP 03073EAJ4 3.500% 11/15/2021 DD 11/14/11	99.9041 99.9041	49,966.38 49,966.38	662.90 662.90	49,952.04 49,952.04	 0.08	-14.34 -14.34
70,000.000 AMERIPRISE FINANCIAL INC 03076CAF3 4.000% 10/15/2023 DD 09/06/13	101.4899 101.4899	69,782.70 69,782.70	1,291.57 1,291.57	71,042.96 71,042.96	 0.12	1,260.26 1,260.26
190,000.000 ANDEAVOR LOGISTICS LP / TESORO 03350WAC3 4.250% 12/01/2027 DD 11/28/17	97.7092 97.7092	189,686.36 189,686.36	2,691.82 2,691.82	185,647.45 185,647.45	 0.31	-4,038.91 -4,038.91
150,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AP1 3.650% 02/01/2026 DD 01/25/16	97.1696 97.1696	149,808.30 149,808.30	912.62 912.62	145,754.36 145,754.36	 0.24	-4,053.94 -4,053.94
15,000.000 ANTERO RESOURCES CORP 03674XAF3 5.625% 06/01/2023 DD 12/01/15	102.3750 102.3750	15,000.00 15,000.00	281.14 281.14	15,356.25 15,356.25	 0.03	356.25 356.25

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 ANTHEM INC 036752AC7 3.350% 12/01/2024 DD 11/21/17	96.9711 96.9711	74,979.14 74,979.14	837.30 837.30	72,728.32 72,728.32	0.12	-2,250.82 -2,250.82
190,000.000 ARES CAPITAL CORP 04010LAV5 4.250% 03/01/2025 DD 01/11/18	95.8859 95.8859	189,357.00 189,357.00	672.90 672.90	182,183.21 182,183.21	0.30	-7,173.79 -7,173.79
85,000.000 ARROW ELECTRONICS INC 042735BE9 4.000% 04/01/2025 DD 03/02/15	96.8969 96.8969	84,595.29 84,595.29	1,699.62 1,699.62	82,362.34 82,362.34	0.14	-2,232.95 -2,232.95
85,000.000 ASSURED GUARANTY US HOLDINGS I 04621WAC4 5.000% 07/01/2024 DD 06/20/14	103.0965 103.0965	86,730.78 86,730.78	1,062.34 1,062.34	87,632.04 87,632.04	0.15	901.26 901.26
100,000.000 BANK OF AMERICA CORP 06051GFM6 4.000% 01/22/2025 DD 01/22/15	98.6862 98.6862	99,572.99 99,572.99	774.05 774.05	98,686.22 98,686.22	0.16	-886.77 -886.77
95,000.000 BANK OF AMERICA CORP 06051GFU8 4.450% 03/03/2026 DD 03/03/16	100.1206 100.1206	94,916.49 94,916.49	328.72 328.72	95,114.59 95,114.59	0.16	198.10 198.10
50,000.000 BANC OF AMERICA COMMER UBS7 A4 06054AAX7 3.705% 09/15/2048 DD 09/01/15	99.9446 99.9446	51,419.78 51,419.78	154.50 154.50	49,972.31 49,972.31	0.08	-1,447.47 -1,447.47
75,000.000 BANK OF NEW YORK MELLON CORP/T 06406HCS6 3.650% 02/04/2024 DD 02/04/14	100.0239 100.0239	75,517.25 75,517.25	434.08 434.08	75,017.96 75,017.96	0.12	-499.29 -499.29
315,000.000 BAY AREA CA TOLL AUTH TOLL BRI 072024NU2 6.918% 04/01/2040 DD 07/01/10	134.2960 134.2960	465,498.97 465,498.97	10,895.64 10,895.64	423,032.40 423,032.40	0.70	-42,466.57 -42,466.57

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
215,000.000 BAYER US FINANCE II LLC 144A 07274NAJ2 4.250% 12/15/2025 DD 06/25/18	99.3854 99.3854	214,604.43 214,604.43	2,436.40 2,436.40	213,678.64 213,678.64	 0.36	-925.79 -925.79
50,000.000 BEMIS CO INC 081437AH8 4.500% 10/15/2021 DD 10/04/11	102.2554 102.2554	51,106.41 51,106.41	1,037.65 1,037.65	51,127.69 51,127.69	 0.09	21.28 21.28
50,000.000 BLACK HILLS CORP 092113AL3 3.950% 01/15/2026 DD 01/13/16	97.8950 97.8950	49,884.50 49,884.50	419.58 419.58	48,947.50 48,947.50	 0.08	-937.00 -937.00
90,000.000 BLUE CUBE SPINCO LLC 095370AB8 9.750% 10/15/2023 DD 04/15/16	113.1250 113.1250	90,000.00 90,000.00	4,045.99 4,045.99	101,812.50 101,812.50	 0.17	11,812.50 11,812.50
140,000.000 BOARDWALK PIPELINES LP 096630AF5 4.450% 07/15/2027 DD 01/12/17	96.0556 96.0556	143,239.43 143,239.43	1,323.30 1,323.30	134,477.90 134,477.90	 0.22	-8,761.53 -8,761.53
150,000.000 BRIGHTHOUSE FINANCIAL INC 10922NAC7 3.700% 06/22/2027 DD 12/22/17	88.7740 88.7740	149,893.23 149,893.23	1,526.42 1,526.42	133,161.03 133,161.03	 0.22	-16,732.20 -16,732.20
79,531.340 BRITISH AIRWAYS 2013-1 CL 144A 11042AAA2 4.625% 12/20/2025 DD 07/03/13	102.2500 102.2500	79,531.34 79,531.34	112.41 112.41	81,320.80 81,320.80	 0.14	1,789.46 1,789.46
40,000.000 BRIXMOR OPERATING PARTNERSHIP 11120VAB9 3.875% 08/15/2022 DD 08/10/15	99.2834 99.2834	39,817.76 39,817.76	200.19 200.19	39,713.38 39,713.38	 0.07	-104.38 -104.38
25,000.000 BROADRIDGE FINANCIAL SOLUTIONS 11133TAB9 3.950% 09/01/2020 DD 08/21/13	100.8712 100.8712	24,991.53 24,991.53	82.20 82.20	25,217.81 25,217.81	 0.04	226.28 226.28

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,000.000 BROWN-FORMAN CORP 115637AS9 3.500% 04/15/2025 DD 03/26/18	98.9900 98.9900	39,832.54 39,832.54	722.34 722.34	39,596.01 39,596.01	0.07	-236.53 -236.53
100,000.000 BUNGE LTD FINANCE CORP 120568AW0 3.500% 11/24/2020 DD 11/24/15	99.6877 99.6877	99,962.44 99,962.44	1,241.90 1,241.90	99,687.73 99,687.73	0.17	-274.71 -274.71
60,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAQ4 3.850% 09/01/2023 DD 08/22/13	102.0953 102.0953	59,872.30 59,872.30	192.60 192.60	61,257.16 61,257.16	0.10	1,384.86 1,384.86
190,000.000 CBL & ASSOCIATES LP 12505JAD5 5.950% 12/15/2026 DD 12/13/16	82.9000 82.9000	187,653.03 187,653.03	3,328.58 3,328.58	157,510.00 157,510.00	0.26	-30,143.03 -30,143.03
152,171.100 CCG RECEIVABLES TRUS 1 A2 144A 12508UAB1 1.840% 11/14/2023 DD 06/14/17	99.2004 99.2004	152,163.63 152,163.63	233.40 233.40	150,954.28 150,954.28	0.25	-1,209.35 -1,209.35
300,000.000 CD 2016-CD1 MORTGAGE TR CD1 A4 12514MBC8 2.724% 08/10/2049 DD 08/01/16	93.1094 93.1094	308,625.42 308,625.42	681.00 681.00	279,328.23 279,328.23	0.47	-29,297.19 -29,297.19
320,000.000 CD 2017-CD3 MORTGAGE TR CD3 A4 12515GAD9 3.631% 02/10/2050 DD 02/01/17	99.0485 99.0485	329,109.56 329,109.56	968.40 968.40	316,955.30 316,955.30	0.53	-12,154.26 -12,154.26
175,000.000 CFCRE COMMERCIAL MORTGAG C3 A3 12531WBB7 3.865% 01/10/2048 DD 01/01/16	100.1792 100.1792	180,003.42 180,003.42	563.70 563.70	175,313.53 175,313.53	0.29	-4,689.89 -4,689.89
90,000.000 CNH EQUIPMENT TRUST 2015- A A4 12592WAD0 1.850% 04/15/2021 DD 03/04/15	99.7671 99.7671	89,990.74 89,990.74	74.08 74.08	89,790.40 89,790.40	0.15	-200.34 -200.34



**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000 CNH EQUIPMENT TRUST 2015- B A4 12592YAE4 1.890% 04/15/2022 DD 05/13/15	99.6243 99.6243	59,998.81 59,998.81	50.40 50.40	59,774.57 59,774.57	0.10	-224.24 -224.24
300,000.000 CNH EQUIPMENT TRUST 2016- C A4 12635YAE3 1.760% 09/15/2023 DD 09/21/16	97.2533 97.2533	299,990.26 299,990.26	234.72 234.72	291,759.99 291,759.99	0.49	-8,230.27 -8,230.27
80,000.000 CVS HEALTH CORP 126650CW8 4.100% 03/25/2025 DD 03/09/18	99.7322 99.7322	79,272.42 79,272.42	54.66 54.66	79,785.80 79,785.80	0.13	513.38 513.38
52,500.000 CALIFORNIA ST EARTHQUAKE AUTH 13017HAE6 2.805% 07/01/2019 DD 11/06/14	100.0060 100.0060	52,500.00 52,500.00	368.22 368.22	52,503.15 52,503.15	0.09	3.15 3.15
100,000.000 CALIFORNIA ST 13063DAD0 2.367% 04/01/2022 DD 04/27/17	97.5670 97.5670	100,000.00 100,000.00	1,183.68 1,183.68	97,567.00 97,567.00	0.16	-2,433.00 -2,433.00
50,000.000 CAPITAL ONE FINANCIAL CORP 14040HAY1 4.750% 07/15/2021 DD 07/19/11	103.2470 103.2470	52,576.18 52,576.18	504.24 504.24	51,623.50 51,623.50	0.09	-952.68 -952.68
175,000.000 CAPITAL ONE MULTI-ASSET A2 A2 14041NEV9 2.080% 03/15/2023 DD 05/19/15	98.5698 98.5698	174,992.09 174,992.09	161.76 161.76	172,497.08 172,497.08	0.29	-2,495.01 -2,495.01
50,000.000 CARMAX AUTO OWNER TRUST 2 2 A4 143127AD0 1.800% 03/15/2021 DD 05/13/15	99.4910 99.4910	49,986.80 49,986.80	40.00 40.00	49,745.52 49,745.52	0.08	-241.28 -241.28
132,109.760 CARMAX AUTO OWNER TRUST 2 1 A4 14313WAD4 1.830% 07/15/2020 DD 02/26/15	99.7048 99.7048	132,101.64 132,101.64	107.52 107.52	131,719.80 131,719.80	0.22	-381.84 -381.84

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 CARPENTER TECHNOLOGY CORP 144285AJ2 5.200% 07/15/2021 DD 06/30/11	101.8244 101.8244	50,593.62 50,593.62	552.12 552.12	50,912.19 50,912.19	0.08	318.57 318.57
35,000.000 CATHOLIC HEALTH INITIATIVES 14916RAF1 4.200% 08/01/2023 DD 10/30/13	100.6986 100.6986	34,944.91 34,944.91	244.85 244.85	35,244.51 35,244.51	0.06	299.60 299.60
70,000.000 CC HOLDINGS GS V LLC / CROWN C 14987BAE3 3.849% 04/15/2023 DD 04/15/13	99.3638 99.3638	70,165.98 70,165.98	1,241.80 1,241.80	69,554.65 69,554.65	0.12	-611.33 -611.33
60,000.000 CENTURYLINK INC 156700AS5 5.800% 03/15/2022 DD 03/12/12	101.7500 101.7500	60,365.50 60,365.50	154.72 154.72	61,050.00 61,050.00	0.10	684.50 684.50
230,000.000 CHESAPEAKE FUNDING I 1A B 144A 165183BK9 3.450% 04/15/2030 DD 04/17/18	99.6102 99.6102	229,999.29 229,999.29	352.64 352.64	229,103.53 229,103.53	0.38	-895.76 -895.76
60,000.000 CITIGROUP INC 172967HB0 5.500% 09/13/2025 DD 09/13/13	106.5335 106.5335	62,829.64 62,829.64	165.06 165.06	63,920.13 63,920.13	0.11	1,090.49 1,090.49
50,000.000 CITIGROUP INC 172967HM6 2.550% 04/08/2019 DD 04/08/14	99.8959 99.8959	49,982.98 49,982.98	612.81 612.81	49,947.96 49,947.96	0.08	-35.02 -35.02
185,000.000 CITIZENS FINANCIAL GROUP INC 174610AK1 4.300% 12/03/2025 DD 12/03/15	98.6031 98.6031	184,853.74 184,853.74	2,607.36 2,607.36	182,415.79 182,415.79	0.30	-2,437.95 -2,437.95
93,101.900 COMMONBOND STUDENT L B A1 144A 20267UAA7 2.730% 10/25/2040 DD 10/20/16	97.2014 97.2014	93,077.37 93,077.37	42.36 42.36	90,496.34 90,496.34	0.15	-2,581.03 -2,581.03

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
124,848.840 COMMONBOND STUDENT BGS A1 144A 20268KAA8 2.680% 09/25/2042 DD 10/26/17	97.2908 97.2908	124,823.20 124,823.20	55.75 55.75	121,466.49 121,466.49	 0.20	-3,356.71 -3,356.71
50,000.000 COMMUNITY HEALTH NETWORK INC 20369EAA0 4.237% 05/01/2025 DD 06/11/15	100.7144 100.7144	50,000.00 50,000.00	881.97 881.97	50,357.21 50,357.21	 0.08	357.21 357.21
65,000.000 COX COMMUNICATIONS INC 144A 224044CA3 2.950% 06/30/2023 DD 05/01/13	94.7195 94.7195	63,131.83 63,131.83	484.53 484.53	61,567.65 61,567.65	 0.10	-1,564.18 -1,564.18
124,990.500 DBUBS 2011-LC2 MO LC2A A4 144A 23305XAD3 4.537% 07/10/2044 DD 06/01/11	102.5944 102.5944	140,338.32 140,338.32	472.50 472.50	128,233.20 128,233.20	 0.21	-12,105.12 -12,105.12
315,000.000 DBJPM 16-C1 MORTGAGE TRU C1 A4 23312LAS7 3.276% 05/10/2049 DD 04/01/16	97.2306 97.2306	339,669.81 339,669.81	860.10 860.10	306,276.30 306,276.30	 0.51	-33,393.51 -33,393.51
315,000.000 DALLAS TX AREA RAPID TRANSIT S 235241LS3 5.999% 12/01/2044 DD 06/25/09	129.0430 129.0430	453,562.30 453,562.30	6,299.00 6,299.00	406,485.45 406,485.45	 0.68	-47,076.85 -47,076.85
108,754.660 DELTA AIR LINES 2007-1 CLASS A 247367BH7 6.821% 02/10/2024 DD 02/10/08	109.5900 109.5900	121,919.46 121,919.46	1,056.98 1,056.98	119,184.23 119,184.23	 0.20	-2,735.23 -2,735.23
75,000.000 DIGNITY HEALTH 254010AD3 3.812% 11/01/2024 DD 10/15/14	98.8244 98.8244	75,000.00 75,000.00	1,191.57 1,191.57	74,118.32 74,118.32	 0.12	-881.68 -881.68
75,000.000 DISH DBS CORP 25470XAW5 5.875% 11/15/2024 DD 11/20/14	89.6250 89.6250	75,000.00 75,000.00	1,669.76 1,669.76	67,218.75 67,218.75	 0.11	-7,781.25 -7,781.25

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
55,000.000 VISTRA ENERGY CORP 26817RAN8 7.375% 11/01/2022 DD 05/01/15	103.8750 103.8750	55,077.58 55,077.58	1,689.90 1,689.90	57,131.25 57,131.25	0.10	2,053.67 2,053.67
95,000.000 EQT MIDSTREAM PARTNERS LP 26885BAA8 4.000% 08/01/2024 DD 08/01/14	95.4565 95.4565	94,086.18 94,086.18	633.62 633.62	90,683.64 90,683.64	0.15	-3,402.54 -3,402.54
10,000.000 ENERGY N W WA ELEC REVENUE 29270CL37 2.814% 07/01/2024 DD 05/06/15	96.6240 96.6240	10,000.00 10,000.00	70.52 70.52	9,662.40 9,662.40	0.02	-337.60 -337.60
70,000.000 ENERGY TRANSFER PARTNERS LP 29273RAY5 4.900% 02/01/2024 DD 09/19/13	103.0687 103.0687	73,084.82 73,084.82	571.72 571.72	72,148.09 72,148.09	0.12	-936.73 -936.73
95,000.000 ENERGY TRANSFER EQUITY LP 29273VAC4 7.500% 10/15/2020 DD 09/20/10	107.0000 107.0000	99,287.88 99,287.88	3,284.99 3,284.99	101,650.00 101,650.00	0.17	2,362.12 2,362.12
40,000.000 ENTERGY LOUISIANA LLC 29364WAK4 5.400% 11/01/2024 DD 11/16/09	108.7887 108.7887	43,819.81 43,819.81	900.33 900.33	43,515.49 43,515.49	0.07	-304.32 -304.32
50,000.000 ENTERPRISE PRODUCTS OPERATING 29379VAU7 4.050% 02/15/2022 DD 08/24/11	101.4509 101.4509	50,570.25 50,570.25	261.38 261.38	50,725.43 50,725.43	0.08	155.18 155.18
45,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBE2 3.750% 02/15/2025 DD 10/14/14	99.8310 99.8310	44,894.77 44,894.77	217.88 217.88	44,923.97 44,923.97	0.07	29.20 29.20
65,000.000 EQUIFAX INC 294429AJ4 3.300% 12/15/2022 DD 12/17/12	97.5473 97.5473	65,095.89 65,095.89	631.90 631.90	63,405.78 63,405.78	0.11	-1,690.11 -1,690.11

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,000.000 EQUINIX INC 29444UAN6 5.375% 01/01/2022 DD 11/20/14	103.2500 103.2500	40,000.00 40,000.00	537.46 537.46	41,300.00 41,300.00	0.07	1,300.00 1,300.00
40,341.559 ETHIOPIAN LEASING 2012 LLC 29766DAF1 2.646% 05/12/2026 DD 06/20/14	97.7429 97.7429	40,341.56 40,341.56	146.50 146.50	39,431.00 39,431.00	0.07	-910.56 -910.56
76.760 FHLMC POOL #E9-9936 3128H8BD1 4.500% 10/01/2018 DD 10/01/03	101.1523 101.1523	76.83 76.83	0.30 0.30	77.64 77.64	0.00	0.81 0.81
167,875.130 FHLMC POOL #G0-7032 3128M9ED0 3.000% 06/01/2042 DD 06/01/12	96.5898 96.5898	171,917.29 171,917.29	419.70 419.70	162,150.25 162,150.25	0.27	-9,767.04 -9,767.04
52,615.970 FHLMC POOL #G0-7195 3128M9KG6 4.500% 03/01/2042 DD 11/01/12	103.9730 103.9730	56,044.86 56,044.86	197.31 197.31	54,706.40 54,706.40	0.09	-1,338.46 -1,338.46
661,016.540 FHLMC POOL #G0-8775 3128MJ2H2 4.000% 07/01/2047 DD 07/01/17	101.0884 101.0884	696,906.52 696,906.52	2,203.41 2,203.41	668,211.34 668,211.34	1.11	-28,695.18 -28,695.18
72,391.136 FHLMC POOL #G0-8515 3128MJSD3 3.000% 12/01/2042 DD 12/01/12	96.5830 96.5830	75,071.47 75,071.47	180.90 180.90	69,917.56 69,917.56	0.12	-5,153.91 -5,153.91
99,468.860 FHLMC POOL #G0-8606 3128MJU81 4.000% 09/01/2044 DD 09/01/14	101.2814 101.2814	105,424.08 105,424.08	331.59 331.59	100,743.41 100,743.41	0.17	-4,680.67 -4,680.67
329,606.736 FHLMC POOL #G0-8641 3128MJWB2 3.500% 05/01/2045 DD 05/01/15	98.6987 98.6987	341,432.25 341,432.25	961.50 961.50	325,317.47 325,317.47	0.54	-16,114.78 -16,114.78

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,096,971.745 FHLMC POOL #G0-8715 3128MJYM6 3.000% 08/01/2046 DD 07/01/16	95.8496 95.8496	2,171,924.15 2,171,924.15	5,242.41 5,242.41	2,009,939.64 2,009,939.64	 3.35	 -161,984.51
245,481.160 FHLMC POOL #G0-8747 3128MJZM5 3.000% 02/01/2047 DD 01/01/17	95.7924 95.7924	242,247.72 242,247.72	613.80 613.80	235,152.19 235,152.19	 0.39	 -7,095.53
70,034.629 FHLMC POOL #C0-3814 31292LGX7 4.000% 03/01/2042 DD 03/01/12	101.8690 101.8690	74,946.79 74,946.79	233.40 233.40	71,343.56 71,343.56	 0.12	 -3,603.23
174,914.112 FHLMC POOL #C0-9029 31292SA67 3.000% 03/01/2043 DD 02/01/13	96.5481 96.5481	176,374.57 176,374.57	437.40 437.40	168,876.26 168,876.26	 0.28	 -7,498.31
111,976.679 FHLMC POOL #Q0-5991 3132GMKC5 3.500% 02/01/2042 DD 01/01/12	99.1943 99.1943	115,520.29 115,520.29	326.61 326.61	111,074.52 111,074.52	 0.18	 -4,445.77
132,701.949 FHLMC POOL #Q0-8998 3132GUKK9 3.500% 06/01/2042 DD 06/01/12	99.1959 99.1959	137,365.51 137,365.51	387.00 387.00	131,634.92 131,634.92	 0.22	 -5,730.59
4,677.337 FNMA POOL #0190315 31368HK44 6.000% 11/01/2031 DD 10/01/01	110.0927 110.0927	5,139.59 5,139.59	23.40 23.40	5,149.41 5,149.41	 0.01	 9.82
219,755.780 FNMA GTD REMIC P/T 17-T1 A 3136AV6R5 2.898% 06/25/2027 DD 04/01/17	94.7580 94.7580	219,755.78 219,755.78	530.70 530.70	208,236.16 208,236.16	 0.35	 -11,519.62
7,191.600 FNMA POOL #0252438 31371HLT3 6.000% 05/01/2029 DD 04/01/99	110.0057 110.0057	7,870.11 7,870.11	35.91 35.91	7,911.17 7,911.17	 0.01	 41.06

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,702.050 FNMA POOL #0254549 31371KWJ6 6.000% 12/01/2032 DD 11/01/02	110.0836 110.0836	4,074.14 4,074.14	18.51 18.51	4,075.35 4,075.35	 0.01	1.21 1.21
5,609.708 FNMA POOL #0256799 31371NGG4 5.500% 07/01/2037 DD 06/01/07	107.8977 107.8977	6,086.73 6,086.73	25.71 25.71	6,052.75 6,052.75	 0.01	-33.98 -33.98
1,558.650 FNMA POOL #0257123 31371NSL0 5.500% 03/01/2038 DD 02/01/08	107.2330 107.2330	1,687.38 1,687.38	7.20 7.20	1,671.39 1,671.39	 0.00	-15.99 -15.99
250,000.000 FHLMC MULTICLASS MTG KW02 A2 3137BWF9 3.360% 12/25/2026 DD 03/01/17	98.3047 98.3047	256,456.91 256,456.91	699.90 699.90	245,761.75 245,761.75	 0.41	-10,695.16 -10,695.16
240,000.000 FHLMC MULTICLASS MTG K064 A2 3137BXQY1 0.010% 03/25/2027 DD 05/01/17	97.8777 97.8777	246,301.73 246,301.73	644.70 644.70	234,906.55 234,906.55	 0.39	-11,395.18 -11,395.18
205,000.000 FHLMC MULTICLASS MTG K066 A2 3137F2LJ3 3.117% 06/25/2027 DD 08/01/17	96.8730 96.8730	210,528.75 210,528.75	532.50 532.50	198,589.69 198,589.69	 0.33	-11,939.06 -11,939.06
135,000.000 FREDDIE MAC STRUCTURED SR01 A3 3137FCJG0 3.089% 11/25/2027 DD 12/01/17	95.2620 95.2620	136,249.23 136,249.23	347.40 347.40	128,603.71 128,603.71	 0.21	-7,645.52 -7,645.52
165,000.000 FHLMC MULTICLASS MTG KGX1 AFX 3137FCKD5 3.000% 10/25/2027 DD 12/01/17	94.7587 94.7587	165,249.80 165,249.80	412.50 412.50	156,351.92 156,351.92	 0.26	-8,897.88 -8,897.88
125,000.000 FHLMC MULTICLASS MTG K071 A2 3137FCLD4 3.286% 11/25/2027 DD 12/01/17	97.7619 97.7619	128,488.01 128,488.01	342.30 342.30	122,202.33 122,202.33	 0.20	-6,285.68 -6,285.68

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
118,072.880 FHLMC MULTICLASS MTG K154 A1 3137FDER9 3.176% 11/25/2028 DD 01/01/18	98.2684 98.2684	120,298.84 120,298.84	312.60 312.60	116,028.33 116,028.33	 0.19	-4,270.51 -4,270.51
76,743.310 FNMA POOL #0AH1566 3138A2W47 5.000% 12/01/2040 DD 12/01/10	106.0086 106.0086	82,559.23 82,559.23	319.80 319.80	81,354.48 81,354.48	 0.14	-1,204.75 -1,204.75
10,073.700 FNMA POOL #0AH6893 3138A8UT1 4.500% 03/01/2041 DD 03/01/11	103.7293 103.7293	10,675.18 10,675.18	37.80 37.80	10,449.38 10,449.38	 0.02	-225.80 -225.80
15,619.275 FNMA POOL #0AI4891 3138AJNH1 4.500% 06/01/2041 DD 06/01/11	104.0642 104.0642	16,584.60 16,584.60	58.50 58.50	16,254.08 16,254.08	 0.03	-330.52 -330.52
40,846.323 FNMA POOL #0AJ4576 3138AWCN1 3.500% 11/01/2041 DD 10/01/11	99.1934 99.1934	41,733.73 41,733.73	119.19 119.19	40,516.86 40,516.86	 0.07	-1,216.87 -1,216.87
109,711.590 FNMA POOL #0AJ7547 3138E0L56 4.000% 01/01/2042 DD 12/01/11	101.7415 101.7415	116,139.48 116,139.48	365.70 365.70	111,622.25 111,622.25	 0.19	-4,517.23 -4,517.23
135,241.800 FNMA POOL #0AK9393 3138EENK1 3.500% 04/01/2042 DD 03/01/12	99.1903 99.1903	140,360.36 140,360.36	394.50 394.50	134,146.77 134,146.77	 0.22	-6,213.59 -6,213.59
153,435.157 FNMA POOL #0AL1895 3138EJC97 3.500% 06/01/2042 DD 06/01/12	99.1906 99.1906	162,592.56 162,592.56	447.60 447.60	152,193.25 152,193.25	 0.25	-10,399.31 -10,399.31
82,436.750 FNMA POOL #0AL2901 3138EKGK5 4.000% 09/01/2042 DD 12/01/12	101.7388 101.7388	84,853.31 84,853.31	274.80 274.80	83,870.16 83,870.16	 0.14	-983.15 -983.15



**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
58,548.570 FNMA POOL #0AL3319 3138EKVM4 3.500% 03/01/2043 DD 03/01/13	99.1904 99.1904	61,466.16 61,466.16	170.79 170.79	58,074.54 58,074.54	0.10	-3,391.62 -3,391.62
90,659.312 FNMA POOL #0AL3423 3138EKYV1 5.000% 05/01/2040 DD 03/01/13	106.0273 106.0273	99,636.25 99,636.25	377.70 377.70	96,123.65 96,123.65	0.16	-3,512.60 -3,512.60
366,596.080 FNMA POOL #0AL4905 3138EMNX5 3.000% 02/01/2043 DD 02/01/14	96.5939 96.5939	376,668.44 376,668.44	916.50 916.50	354,109.57 354,109.57	0.59	-22,558.87 -22,558.87
164,245.650 FNMA POOL #0AL5779 3138ENM55 3.000% 09/01/2043 DD 09/01/14	96.5240 96.5240	165,952.04 165,952.04	410.70 410.70	158,536.55 158,536.55	0.26	-7,415.49 -7,415.49
121,232.300 FNMA POOL #0AL7769 3138EQT36 3.000% 12/01/2043 DD 11/01/15	96.5060 96.5060	124,049.75 124,049.75	303.09 303.09	116,996.43 116,996.43	0.19	-7,053.32 -7,053.32
106,772.460 FNMA POOL #0AL7855 3138EQWR9 3.000% 10/01/2043 DD 12/01/15	96.5032 96.5032	110,560.03 110,560.03	267.00 267.00	103,038.87 103,038.87	0.17	-7,521.16 -7,521.16
347,039.890 FNMA POOL #0AL9106 3138ERDL1 4.500% 02/01/2046 DD 09/01/16	103.7035 103.7035	373,339.52 373,339.52	1,301.40 1,301.40	359,892.57 359,892.57	0.60	-13,446.95 -13,446.95
575,135.780 FNMA POOL #0AL9107 3138ERDM9 4.500% 03/01/2046 DD 09/01/16	103.7402 103.7402	617,695.31 617,695.31	2,156.70 2,156.70	596,647.14 596,647.14	0.99	-21,048.17 -21,048.17
112,008.600 FNMA POOL #0AR1183 3138NXJ57 3.000% 01/01/2043 DD 12/01/12	96.5823 96.5823	115,323.27 115,323.27	279.90 279.90	108,180.52 108,180.52	0.18	-7,142.75 -7,142.75

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
155,059.410 FNMA POOL #0AR6379 3138W4CR0 3.000% 02/01/2043 DD 02/01/13	96.5646 96.5646	160,139.92 160,139.92	387.60 387.60	149,732.55 149,732.55	0.25	-10,407.37 -10,407.37
481,318.830 FNMA POOL #0AS0024 3138W9A26 3.500% 07/01/2043 DD 06/01/13	99.0739 99.0739	499,696.89 499,696.89	1,403.70 1,403.70	476,861.25 476,861.25	0.79	-22,835.64 -22,835.64
912,288.498 FNMA POOL #0AS6075 3138WFXD3 4.000% 10/01/2045 DD 09/01/15	101.1249 101.1249	975,980.50 975,980.50	3,041.10 3,041.10	922,550.60 922,550.60	1.54	-53,429.90 -53,429.90
1,884,878.330 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	98.8237 98.8237	1,983,848.04 1,983,848.04	5,497.50 5,497.50	1,862,705.73 1,862,705.73	3.10	-121,142.31 -121,142.31
382,958.460 FNMA POOL #0AS8299 3138WJGH5 3.000% 11/01/2046 DD 10/01/16	95.8623 95.8623	381,304.32 381,304.32	957.30 957.30	367,112.66 367,112.66	0.61	-14,191.66 -14,191.66
130,245.246 FNMA POOL #0AT0175 3138WMFR7 3.500% 03/01/2043 DD 03/01/13	99.1904 99.1904	132,262.47 132,262.47	379.80 379.80	129,190.75 129,190.75	0.22	-3,071.72 -3,071.72
134,830.110 FNMA POOL #0AT0942 3138WNBL2 3.000% 04/01/2043 DD 04/01/13	96.5191 96.5191	139,579.22 139,579.22	337.11 337.11	130,136.79 130,136.79	0.22	-9,442.43 -9,442.43
151,861.066 FNMA POOL #0AT3868 3138WRJN1 3.500% 06/01/2043 DD 06/01/13	99.1309 99.1309	156,630.71 156,630.71	442.89 442.89	150,541.30 150,541.30	0.25	-6,089.41 -6,089.41
373,954.272 FNMA POOL #0AY5580 3138YKFW8 3.500% 06/01/2045 DD 06/01/15	98.8340 98.8340	388,319.15 388,319.15	1,090.71 1,090.71	369,594.13 369,594.13	0.62	-18,725.02 -18,725.02

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
407,518.350 FNMA POOL #0AZ0846 3138YR5G9 4.000% 07/01/2045 DD 07/01/15	101.1533 101.1533	432,714.64 432,714.64	1,358.40 1,358.40	412,218.08 412,218.08	 0.69	 -20,496.56
11,795.424 FNMA POOL #0694448 31400QP98 5.500% 04/01/2033 DD 03/01/03	107.8137 107.8137	12,809.33 12,809.33	54.09 54.09	12,717.09 12,717.09	 0.02	 -92.24
13,510.997 FNMA POOL #0694655 31400QWQ2 5.500% 04/01/2033 DD 03/01/03	107.8567 107.8567	14,672.49 14,672.49	61.80 61.80	14,572.51 14,572.51	 0.02	 -99.98
5,539.700 FNMA POOL #0702690 31401AUP0 5.000% 07/01/2033 DD 07/01/03	105.2346 105.2346	5,952.13 5,952.13	23.10 23.10	5,829.68 5,829.68	 0.01	 -122.45
21,249.365 FNMA POOL #0725236 31402CV58 4.500% 03/01/2034 DD 02/01/04	103.7301 103.7301	22,503.85 22,503.85	79.80 79.80	22,041.99 22,041.99	 0.04	 -461.86
56,886.939 FNMA POOL #0745870 31403DT33 5.000% 10/01/2036 DD 09/01/06	106.2256 106.2256	60,834.09 60,834.09	237.00 237.00	60,428.47 60,428.47	 0.10	 -405.62
2,815.610 FNMA POOL #0774845 31404PZJ3 5.500% 04/01/2034 DD 04/01/04	106.6949 106.6949	3,060.21 3,060.21	12.90 12.90	3,004.11 3,004.11	 0.01	 -56.10
8,046.380 FNMA POOL #0829186 31407FF39 5.000% 07/01/2035 DD 07/01/05	105.5068 105.5068	8,651.64 8,651.64	33.60 33.60	8,489.48 8,489.48	 0.01	 -162.16
9,826.760 FNMA POOL #0843513 31407XDS7 5.000% 11/01/2020 DD 11/01/05	103.3511 103.3511	10,181.97 10,181.97	40.80 40.80	10,156.06 10,156.06	 0.02	 -25.91

**Asset and Accrual Detail - By Asset type**

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
6,168.520	FNMA POOL #0850278	107.7840	6,705.94	28.29	6,648.68		-57.26
31408FUB3	5.500% 12/01/2035 DD 12/01/05	107.7840	6,705.94	28.29	6,648.68	0.01	-57.26
2,289.150	FNMA POOL #0879628	100.9482	2,398.73	10.50	2,310.86		-87.87
31409VHD8	5.500% 06/01/2021 DD 06/01/06	100.9482	2,398.73	10.50	2,310.86	0.00	-87.87
262,380.780	FNMA POOL #0BE2335	98.6685	267,877.58	765.30	258,887.14		-8,990.44
3140FMSZ0	3.500% 02/01/2047 DD 02/01/17	98.6685	267,877.58	765.30	258,887.14	0.43	-8,990.44
357,365.100	FNMA POOL #0BE5041	98.8341	366,698.39	1,042.20	353,198.64		-13,499.75
3140FQS73	3.500% 11/01/2046 DD 12/01/16	98.8341	366,698.39	1,042.20	353,198.64	0.59	-13,499.75
702,564.160	FNMA POOL #0BJ0639	101.0289	721,069.39	2,341.80	709,792.65		-11,276.74
3140H1V98	4.000% 03/01/2048 DD 03/01/18	101.0289	721,069.39	2,341.80	709,792.65	1.18	-11,276.74
1,513.874	FNMA POOL #0895203	109.6340	1,679.81	8.10	1,659.72		-20.09
31410RRY7	6.500% 08/01/2036 DD 08/01/06	109.6340	1,679.81	8.10	1,659.72	0.00	-20.09
3,518.860	FNMA POOL #0899147	107.7506	3,817.41	16.20	3,791.59		-25.82
31410V5G1	5.500% 04/01/2037 DD 04/01/07	107.7506	3,817.41	16.20	3,791.59	0.01	-25.82
6,021.636	FNMA POOL #0914724	107.4941	6,532.92	27.60	6,472.91		-60.01
31411UG96	5.500% 04/01/2037 DD 03/01/07	107.4941	6,532.92	27.60	6,472.91	0.01	-60.01
9,848.000	FNMA POOL #0929637	107.3886	10,678.94	45.09	10,575.63		-103.31
31412MZA9	5.500% 06/01/2038 DD 06/01/08	107.3886	10,678.94	45.09	10,575.63	0.02	-103.31

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
4,637.343	FNMA POOL #0933511	109.9806	5,078.29	23.19	5,100.18		21.89
	31412SR80 6.000% 02/01/2038 DD 02/01/08	109.9806	5,078.29	23.19	5,100.18	0.01	21.89
12,561.840	FNMA POOL #0942165	109.9764	13,746.37	62.70	13,815.06		68.69
	31413DFE2 6.000% 07/01/2037 DD 07/01/07	109.9764	13,746.37	62.70	13,815.06	0.02	68.69
1,918.752	FNMA POOL #0946019	109.6340	2,125.49	10.50	2,103.61		-21.88
	31413HPC6 6.500% 09/01/2037 DD 09/01/07	109.6340	2,125.49	10.50	2,103.61	0.00	-21.88
2,016.940	FNMA POOL #0946594	109.8490	2,207.45	10.20	2,215.59		8.14
	31413JC77 6.000% 09/01/2037 DD 08/01/07	109.8490	2,207.45	10.20	2,215.59	0.00	8.14
3,844.310	FNMA POOL #0949301	109.1592	4,206.94	19.20	4,196.42		-10.52
	31413MDE4 6.000% 10/01/2037 DD 10/01/07	109.1592	4,206.94	19.20	4,196.42	0.01	-10.52
3,666.210	FNMA POOL #0972960	104.9775	3,940.94	15.30	3,848.70		-92.24
	31414QMH7 5.000% 03/01/2038 DD 02/01/08	104.9775	3,940.94	15.30	3,848.70	0.01	-92.24
6,005.179	FNMA POOL #0974151	109.8475	6,569.47	30.00	6,596.54		27.07
	31414RWL5 6.000% 02/01/2038 DD 02/01/08	109.8475	6,569.47	30.00	6,596.54	0.01	27.07
4,815.122	FNMA POOL #0992032	107.4609	5,223.46	22.20	5,174.37		-49.09
	31415XA92 5.500% 10/01/2038 DD 10/01/08	107.4609	5,223.46	22.20	5,174.37	0.01	-49.09
5,660.530	FNMA POOL #0992293	105.5856	6,081.61	23.70	5,976.70		-104.91
	31415XKE0 5.000% 01/01/2039 DD 01/01/09	105.5856	6,081.61	23.70	5,976.70	0.01	-104.91

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
115,364.780 FNMA POOL #0AB3026 31416YLG1 4.000% 05/01/2041 DD 04/01/11	101.7369 101.7369	121,143.59 121,143.59	384.60 384.60	117,368.59 117,368.59	0.20	-3,775.00 -3,775.00
89,067.910 FNMA POOL #0AB5388 31417B7A9 4.000% 06/01/2042 DD 05/01/12	101.8031 101.8031	94,834.90 94,834.90	296.91 296.91	90,673.91 90,673.91	0.15	-4,160.99 -4,160.99
123,655.700 FNMA POOL #0AB6633 31417DLP6 3.500% 10/01/2042 DD 10/01/12	99.1903 99.1903	129,769.32 129,769.32	360.60 360.60	122,654.40 122,654.40	0.20	-7,114.92 -7,114.92
47,298.717 FNMA POOL #0AB6835 31417DSZ7 3.500% 11/01/2042 DD 11/01/12	99.1911 99.1911	50,153.64 50,153.64	138.00 138.00	46,916.14 46,916.14	0.08	-3,237.50 -3,237.50
56,781.931 FNMA POOL #0AB9549 31417GTF3 3.000% 06/01/2043 DD 05/01/13	96.5052 96.5052	56,897.32 56,897.32	141.90 141.90	54,797.54 54,797.54	0.09	-2,099.78 -2,099.78
144,066.500 FNMA POOL #0AB9659 31417GWV4 3.000% 06/01/2043 DD 05/01/13	96.5118 96.5118	144,691.20 144,691.20	360.21 360.21	139,041.19 139,041.19	0.23	-5,650.01 -5,650.01
6,658.060 FNMA POOL #0AC3299 31417MUZ4 4.500% 10/01/2039 DD 09/01/09	104.1444 104.1444	7,055.25 7,055.25	24.99 24.99	6,934.00 6,934.00	0.01	-121.25 -121.25
54,370.520 FNMA POOL #0MA0170 31417YFL6 5.000% 09/01/2039 DD 08/01/09	106.3875 106.3875	58,432.08 58,432.08	226.50 226.50	57,843.43 57,843.43	0.10	-588.65 -588.65
74,355.250 FNMA POOL #0MA0907 31418AAH1 4.000% 11/01/2041 DD 10/01/11	101.7387 101.7387	78,505.15 78,505.15	247.80 247.80	75,648.07 75,648.07	0.13	-2,857.08 -2,857.08

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
212,400.310	FNMA POOL #0MA2671	98.7617	224,245.31	619.50	209,770.15		-14,475.16
	31418B6H4 3.500% 07/01/2046 DD 06/01/16	98.7617	224,245.31	619.50	209,770.15	0.35	-14,475.16
204,009.270	FNMA POOL #0MA1926	104.1389	220,166.47	765.00	212,453.02		-7,713.45
	31418BD86 4.500% 06/01/2044 DD 05/01/14	104.1389	220,166.47	765.00	212,453.02	0.35	-7,713.45
488,794.370	FNMA POOL #0MA2549	98.8133	513,906.64	1,425.60	482,993.88		-30,912.76
	31418BZP4 3.500% 03/01/2046 DD 02/01/16	98.8133	513,906.64	1,425.60	482,993.88	0.80	-30,912.76
455,258.360	FNMA POOL #0MA3384	101.0289	462,845.69	1,517.40	459,942.74		-2,902.95
	31418CXN9 4.000% 04/01/2048 DD 05/01/18	101.0289	462,845.69	1,517.40	459,942.74	0.77	-2,902.95
38,853.280	FNMA POOL #0AD3243	104.0947	41,171.46	145.80	40,444.21		-727.25
	31418QS95 4.500% 04/01/2040 DD 04/01/10	104.0947	41,171.46	145.80	40,444.21	0.07	-727.25
92,670.604	FNMA POOL #0AD4223	104.0641	98,212.81	347.40	96,436.84		-1,775.97
	31418RVR9 4.500% 08/01/2040 DD 08/01/10	104.0641	98,212.81	347.40	96,436.84	0.16	-1,775.97
43,422.020	FNMA POOL #0AE4446	101.7401	45,317.75	144.60	44,177.59		-1,140.16
	31419E5G0 4.000% 12/01/2040 DD 01/01/11	101.7401	45,317.75	144.60	44,177.59	0.07	-1,140.16
90,541.833	FNMA POOL #0AE8306	101.7410	94,491.41	301.80	92,118.18		-2,373.23
	31419KGQ2 4.000% 11/01/2040 DD 10/01/10	101.7410	94,491.41	301.80	92,118.18	0.15	-2,373.23
47,672.899	FNMA POOL #0AE8754	101.7409	49,751.63	159.00	48,502.83		-1,248.80
	31419KWQ4 4.000% 10/01/2040 DD 12/01/10	101.7409	49,751.63	159.00	48,502.83	0.08	-1,248.80

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
135,000.000 FLORIDA ST HURRICANE CATASTROP 34074GDH4 2.995% 07/01/2020 DD 04/23/13	99.9400 99.9400	135,000.00 135,000.00	1,010.84 1,010.84	134,919.00 134,919.00	 0.22	-81.00 -81.00
100,000.000 FLUOR CORP 343412AF9 4.250% 09/15/2028 DD 08/29/18	97.9293 97.9293	99,788.98 99,788.98	388.56 388.56	97,929.26 97,929.26	 0.16	-1,859.72 -1,859.72
80,000.000 FORD MOTOR CO 345370CR9 4.346% 12/08/2026 DD 12/08/16	94.1143 94.1143	80,000.00 80,000.00	1,091.68 1,091.68	75,291.43 75,291.43	 0.13	-4,708.57 -4,708.57
15,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAH6 4.125% 10/15/2020 DD 10/29/14	100.9040 100.9040	15,000.00 15,000.00	285.10 285.10	15,135.60 15,135.60	 0.03	135.60 135.60
63,345.401 GNMA POOL #0AB9206 36178WGP8 3.000% 11/15/2042 DD 11/01/12	97.2616 97.2616	62,651.29 62,651.29	158.40 158.40	61,610.72 61,610.72	 0.10	-1,040.57 -1,040.57
54,632.768 GNMA II POOL #0MA0784 36179M2R0 4.000% 02/20/2043 DD 02/01/13	102.5887 102.5887	57,337.62 57,337.62	182.10 182.10	56,047.03 56,047.03	 0.09	-1,290.59 -1,290.59
57,939.480 GNMA II POOL #0MA0935 36179NBC1 4.000% 04/20/2043 DD 04/01/13	102.6124 102.6124	60,247.93 60,247.93	193.11 193.11	59,453.08 59,453.08	 0.10	-794.85 -794.85
49,547.747 GNMA II POOL #0MA1092 36179NF94 4.500% 06/20/2043 DD 06/01/13	104.8266 104.8266	52,572.48 52,572.48	185.70 185.70	51,939.22 51,939.22	 0.09	-633.26 -633.26
39,271.270 GNMA II POOL #0MA1226 36179NLF3 4.500% 08/20/2043 DD 08/01/13	104.7169 104.7169	42,195.32 42,195.32	147.30 147.30	41,123.66 41,123.66	 0.07	-1,071.66 -1,071.66



**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
18,653.520 GNMA II POOL #0MA1523 36179NVQ8 4.500% 12/20/2043 DD 12/01/13	104.7613 104.7613	19,896.22 19,896.22	69.90 69.90	19,541.67 19,541.67	0.03	-354.55 -354.55
69,769.190 GNMA II POOL #0MA2075 36179QJU6 4.500% 07/20/2044 DD 07/01/14	104.7585 104.7585	75,950.32 75,950.32	261.60 261.60	73,089.16 73,089.16	0.12	-2,861.16 -2,861.16
68,076.190 GNMA II POOL #0MA2147 36179QL41 3.000% 08/20/2044 DD 08/01/14	97.7245 97.7245	68,460.88 68,460.88	170.10 170.10	66,527.15 66,527.15	0.11	-1,933.73 -1,933.73
139,288.906 GNMA POOL #0AE7016 36181AYM8 3.500% 06/15/2043 DD 06/01/13	99.8900 99.8900	144,006.62 144,006.62	406.20 406.20	139,135.64 139,135.64	0.23	-4,870.98 -4,870.98
67,042.842 GNMA POOL #0AE7500 36181BKM1 3.500% 06/15/2043 DD 06/01/13	99.8282 99.8282	69,275.07 69,275.07	195.60 195.60	66,927.65 66,927.65	0.11	-2,347.42 -2,347.42
3,717.278 GNMA POOL #0481609 36209UAJ5 7.000% 08/15/2029 DD 08/01/99	100.1650 100.1650	4,236.67 4,236.67	21.60 21.60	3,723.41 3,723.41	0.01	-513.26 -513.26
10,647.515 GNMA POOL #0568857 36213Y5S7 6.500% 12/15/2031 DD 12/01/01	109.7109 109.7109	12,089.34 12,089.34	57.60 57.60	11,681.49 11,681.49	0.02	-407.85 -407.85
75,017.180 GNMA POOL #0758269 36230TFJ6 4.000% 04/15/2041 DD 04/01/11	102.3528 102.3528	80,185.04 80,185.04	250.20 250.20	76,782.17 76,782.17	0.13	-3,402.87 -3,402.87
240,000.000 GTP ACQUISITION PARTNERS 144A 36246MAU3 3.482% 06/15/2050 DD 05/29/15	97.3030 97.3030	240,000.00 240,000.00	371.36 371.36	233,527.08 233,527.08	0.39	-6,472.92 -6,472.92

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
275,000.000 GS MORTGAGE SECURITIES GC34 A4 36250VAD4 3.506% 10/10/2048 DD 10/01/15	98.9020 98.9020	282,814.34 282,814.34	803.40 803.40	271,980.39 271,980.39	 0.45	 -10,833.95
300,000.000 GS MORTGAGE SECURITIES GS1 A3 36252AAC0 3.734% 11/10/2048 DD 11/01/15	100.0456 100.0456	309,440.48 309,440.48	933.60 933.60	300,136.74 300,136.74	 0.50	 -9,303.74
115,000.000 GENERAL DYNAMICS CORP 369550BG2 3.500% 05/15/2025 DD 05/11/18	99.8591 99.8591	113,660.17 113,660.17	1,568.86 1,568.86	114,837.97 114,837.97	 0.19	 1,177.80
145,000.000 GENERAL ELECTRIC CO 36962G6F6 3.150% 09/07/2022 DD 09/07/12	98.5800 98.5800	139,766.49 139,766.49	304.56 304.56	142,940.98 142,940.98	 0.24	 3,174.49
50,000.000 GENERAL MOTORS CO 37045VAK6 6.600% 04/01/2036 DD 02/23/16	106.6119 106.6119	49,966.63 49,966.63	1,650.21 1,650.21	53,305.95 53,305.95	 0.09	 3,339.32
40,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBK1 3.700% 05/09/2023 DD 05/09/16	97.7075 97.7075	39,932.20 39,932.20	584.90 584.90	39,083.01 39,083.01	 0.07	 -849.19
100,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBT2 4.350% 01/17/2027 DD 01/17/17	95.5373 95.5373	101,343.42 101,343.42	900.14 900.14	95,537.26 95,537.26	 0.16	 -5,806.16
60,000.000 GLENCORE FUNDING LLC 144A 378272AH1 4.625% 04/29/2024 DD 04/29/14	100.6130 100.6130	59,842.36 59,842.36	1,171.80 1,171.80	60,367.80 60,367.80	 0.10	 525.44
115,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8H7 3.750% 02/25/2026 DD 02/25/16	97.1664 97.1664	115,088.43 115,088.43	440.53 440.53	111,741.38 111,741.38	 0.19	 -3,347.05

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 HALFMOON PARENT INC 144A 40573LAQ9 4.125% 11/15/2025 DD 09/17/18	99.7150	74,938.45	120.26	74,786.27		-152.18
	99.7150	74,938.45	120.26	74,786.27	0.12	-152.18
25,000.000 HEALTHCARE TRUST OF AMERICA HO 42225UAC8 3.375% 07/15/2021 DD 06/26/14	99.2175	24,900.93	179.16	24,804.38		-96.55
	99.2175	24,900.93	179.16	24,804.38	0.04	-96.55
60,000.000 HP INC 428236BM4 4.300% 06/01/2021 DD 05/31/11	102.1420	60,796.25	860.48	61,285.19		488.94
	102.1420	60,796.25	860.48	61,285.19	0.10	488.94
300,000.000 HONDA AUTO RECEIVABLES 20 3 A4 438124AD1 1.330% 11/18/2022 DD 08/23/16	98.3831	299,949.69	144.04	295,149.30		-4,800.39
	98.3831	299,949.69	144.04	295,149.30	0.49	-4,800.39
75,000.000 HOSPITALITY PROPERTIES TRUST 44106MAV4 5.250% 02/15/2026 DD 02/03/16	100.8727	73,596.65	508.06	75,654.51		2,057.86
	100.8727	73,596.65	508.06	75,654.51	0.13	2,057.86
50,000.000 HOST HOTELS & RESORTS LP 44107TAQ9 6.000% 10/01/2021 DD 04/01/12	105.3549	50,188.59	1,499.28	52,677.44		2,488.85
	105.3549	50,188.59	1,499.28	52,677.44	0.09	2,488.85
35,000.000 HOST HOTELS & RESORTS LP 44107TAT3 4.750% 03/01/2023 DD 08/09/12	102.1485	36,786.12	138.60	35,751.98		-1,034.14
	102.1485	36,786.12	138.60	35,751.98	0.06	-1,034.14
75,000.000 HOUSTON TX UTILITY SYS REVENUE 4424354X8 2.923% 05/15/2021 DD 03/27/14	99.7460	75,000.00	830.71	74,809.50		-190.50
	99.7460	75,000.00	830.71	74,809.50	0.12	-190.50
35,000.000 HOWARD HUGHES MEDICAL INSTITUT 44266RAC1 3.500% 09/01/2023 DD 07/22/13	100.6723	34,951.75	102.00	35,235.30		283.55
	100.6723	34,951.75	102.00	35,235.30	0.06	283.55

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
90,000.000 HUDSON PACIFIC PROPERTIES LP 44409MAA4 3.950% 11/01/2027 DD 10/02/17	93.0992 93.0992	89,850.17 89,850.17	1,481.28 1,481.28	83,789.31 83,789.31	0.14	-6,060.86 -6,060.86
40,000.000 HUNTINGTON BANCSHARES INC/OH 446150AG9 7.000% 12/15/2020 DD 12/17/10	107.1275 107.1275	42,562.32 42,562.32	824.74 824.74	42,851.02 42,851.02	0.07	288.70 288.70
7,069.040 HYUNDAI AUTO RECEIVABLES C A3 44918LAD4 1.460% 02/18/2020 DD 09/16/15	99.8536 99.8536	7,067.75 7,067.75	4.64 4.64	7,058.69 7,058.69	0.01	-9.06 -9.06
185,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BJ5 6.250% 02/01/2022 DD 01/18/17	102.5000 102.5000	185,571.80 185,571.80	1,927.08 1,927.08	189,625.00 189,625.00	0.32	4,053.20 4,053.20
195,000.000 INDIANAPOLIS IN LOCAL PUBLIC I 45528S4Z6 6.004% 01/15/2040 DD 02/17/10	122.3530 122.3530	246,736.50 246,736.50	2,486.16 2,486.16	238,588.35 238,588.35	0.40	-8,148.15 -8,148.15
25,000.000 INTERCONTINENTAL EXCHANGE INC 45866FAA2 4.000% 10/15/2023 DD 10/08/13	101.8394 101.8394	24,869.88 24,869.88	461.45 461.45	25,459.85 25,459.85	0.04	589.97 589.97
60,000.000 INTERNATIONAL LEASE FINANCE CO 459745GH2 6.250% 05/15/2019 DD 05/24/11	101.9450 101.9450	60,545.22 60,545.22	1,421.52 1,421.52	61,167.01 61,167.01	0.10	621.79 621.79
275,000.000 JPMBB COMMERCIAL MORTGA C32 A5 46590JAW7 3.598% 11/15/2048 DD 10/01/15	99.1196 99.1196	282,835.44 282,835.44	824.70 824.70	272,578.79 272,578.79	0.45	-10,256.65 -10,256.65
205,000.000 JPMORGAN CHASE & CO 46625HJJ0 3.375% 05/01/2023 DD 05/01/13	98.1602 98.1602	203,702.14 203,702.14	2,883.00 2,883.00	201,228.42 201,228.42	0.34	-2,473.72 -2,473.72

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	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 JP MORGAN CHASE COMMERC C10 A5 46639JAE0 3.143% 12/15/2047 DD 03/01/13	98.6983 98.6983	104,300.96 104,300.96	261.90 261.90	98,698.34 98,698.34	 0.16	-5,602.62 -5,602.62
300,000.000 JPMBB COMMERCIAL MORTGA C31 A3 46644YAU4 3.801% 08/15/2048 DD 08/01/15	100.8240 100.8240	331,954.20 331,954.20	950.40 950.40	302,471.91 302,471.91	 0.50	-29,482.29 -29,482.29
110,000.000 JOBSOHIO BEVERAGE SYS STWD LIQ 47770VAY6 3.985% 01/01/2029 DD 02/01/13	100.4580 100.4580	110,000.00 110,000.00	1,095.76 1,095.76	110,503.80 110,503.80	 0.18	503.80 503.80
180,000.000 KELLOGG CO 487836BW7 4.300% 05/15/2028 DD 05/14/18	99.3142 99.3142	179,382.40 179,382.40	2,954.80 2,954.80	178,765.58 178,765.58	 0.30	-616.82 -616.82
45,000.000 KEYCORP 49326EED1 5.100% 03/24/2021 DD 03/24/11	104.0291 104.0291	45,714.00 45,714.00	44.66 44.66	46,813.09 46,813.09	 0.08	1,099.09 1,099.09
25,000.000 KEYCORP 49326EEF6 2.900% 09/15/2020 DD 09/15/15	99.3183 99.3183	24,995.50 24,995.50	32.16 32.16	24,829.58 24,829.58	 0.04	-165.92 -165.92
100,000.000 KEYSIGHT TECHNOLOGIES INC 49338LAE3 4.600% 04/06/2027 DD 04/06/17	99.9993 99.9993	99,889.29 99,889.29	2,236.71 2,236.71	99,999.29 99,999.29	 0.17	110.00 110.00
40,000.000 KILROY REALTY LP 49427RAL6 4.375% 10/01/2025 DD 09/16/15	99.7342 99.7342	39,833.15 39,833.15	874.50 874.50	39,893.68 39,893.68	 0.07	60.53 60.53
65,000.000 KRAFT HEINZ FOODS CO 50077LAD8 3.000% 06/01/2026 DD 05/24/16	91.2805 91.2805	64,777.62 64,777.62	650.08 650.08	59,332.29 59,332.29	 0.10	-5,445.33 -5,445.33

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 LABORATORY CORP OF AMERICA HOL 50540RAN2 4.000% 11/01/2023 DD 11/01/13	100.6340 100.6340	14,878.98 14,878.98	249.93 249.93	15,095.10 15,095.10	0.03	216.12 216.12
170,000.000 LAZARD GROUP LLC 52107QAJ4 4.500% 09/19/2028 DD 09/19/18	98.3566 98.3566	168,438.50 168,438.50	255.00 255.00	167,206.21 167,206.21	0.28	-1,232.29 -1,232.29
90,000.000 LEXINGTON REALTY TRUST 529043AD3 4.400% 06/15/2024 DD 05/20/14	98.0404 98.0404	90,547.64 90,547.64	1,166.30 1,166.30	88,236.34 88,236.34	0.15	-2,311.30 -2,311.30
115,000.000 LIFE STORAGE LP 53227JAA2 3.875% 12/15/2027 DD 12/07/17	94.1090 94.1090	114,488.43 114,488.43	1,485.56 1,485.56	108,225.29 108,225.29	0.18	-6,263.14 -6,263.14
75,000.000 LINCOLN NATIONAL CORP 534187BD0 4.000% 09/01/2023 DD 08/16/13	101.1292 101.1292	76,125.81 76,125.81	249.90 249.90	75,846.91 75,846.91	0.13	-278.90 -278.90
315,000.000 LOS ANGELES CA CMNTY CLG DIST 54438CNZ1 6.600% 08/01/2042 DD 07/22/10	137.7020 137.7020	478,971.08 478,971.08	3,465.09 3,465.09	433,761.30 433,761.30	0.72	-45,209.78 -45,209.78
55,000.000 LOS ANGELES CA DEPT WTR & PWR 544495UG7 5.716% 07/01/2039 DD 06/02/10	121.9260 121.9260	67,557.17 67,557.17	785.80 785.80	67,059.30 67,059.30	0.11	-497.87 -497.87
200,000.000 KEURIG DR PEPPER INC 144A 565122AB4 4.597% 05/25/2028 DD 05/25/18	100.4875 100.4875	200,000.00 200,000.00	3,238.08 3,238.08	200,974.95 200,974.95	0.33	974.95 974.95
45,000.000 MARSH & MCLENNAN COS INC 571748AR3 4.800% 07/15/2021 DD 07/15/11	103.1636 103.1636	46,333.84 46,333.84	458.88 458.88	46,423.64 46,423.64	0.08	89.80 89.80

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
90,000.000 MASCO CORP 574599AY2 6.500% 08/15/2032 DD 08/20/02	109.6014	93,180.09	754.91	98,641.26		5,461.17
	109.6014	93,180.09	754.91	98,641.26	0.16	5,461.17
50,000.000 MEDTRONIC INC 585055BS4 3.500% 03/15/2025 DD 03/15/15	99.1684	49,662.71	77.76	49,584.22		-78.49
	99.1684	49,662.71	77.76	49,584.22	0.08	-78.49
175,000.000 MERCY HEALTH/OH 58942HAA9 3.382% 11/01/2025 DD 04/29/15	95.9052	175,000.00	2,466.03	167,834.15		-7,165.85
	95.9052	175,000.00	2,466.03	167,834.15	0.28	-7,165.85
125,000.000 MERCY HEALTH/OH 58942HAB7 3.555% 08/01/2027 DD 12/21/17	96.0507	125,000.00	740.65	120,063.37		-4,936.63
	96.0507	125,000.00	740.65	120,063.37	0.20	-4,936.63
85,000.000 MET TRANSPRTN AUTH NY REVENUE 59259YBY4 6.668% 11/15/2039 DD 01/13/10	129.5820	112,194.37	2,148.36	110,144.70		-2,049.67
	129.5820	112,194.37	2,148.36	110,144.70	0.18	-2,049.67
145,000.000 MICHIGAN ST 5946106Q5 4.140% 11/01/2020 DD 10/20/10	102.2040	147,402.94	2,501.82	148,195.80		792.86
	102.2040	147,402.94	2,501.82	148,195.80	0.25	792.86
230,000.000 MICROCHIP TECHNOLOGY INC 144A 595017AL8 4.333% 06/01/2023 DD 05/29/18	99.3788	230,000.00	3,402.15	228,571.30		-1,428.70
	99.3788	230,000.00	3,402.15	228,571.30	0.38	-1,428.70
100,000.000 MORGAN STANLEY 6174467Y9 4.350% 09/08/2026 DD 09/08/14	99.2285	100,344.55	277.84	99,228.55		-1,116.00
	99.2285	100,344.55	277.84	99,228.55	0.17	-1,116.00
65,000.000 MOUNT SINAI HOSPITALS GROUP IN 623115AC6 3.831% 07/01/2035 DD 12/21/17	94.4293	65,000.00	622.38	61,379.05		-3,620.95
	94.4293	65,000.00	622.38	61,379.05	0.10	-3,620.95

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
70,000.000 NGL ENERGY PARTNERS LP / NGL E 62913TAE2 5.125% 07/15/2019 DD 01/15/15	100.5000 100.5000	70,061.17 70,061.17	761.82 761.82	70,350.00 70,350.00	0.12	288.83 288.83
50,000.000 NABORS INDUSTRIES INC 629568BB1 5.100% 09/15/2023 DD 03/15/14	95.3357 95.3357	49,886.18 49,886.18	113.28 113.28	47,667.83 47,667.83	0.08	-2,218.35 -2,218.35
45,000.000 NAVIENT CORP 63938CAB4 5.875% 10/25/2024 DD 11/06/14	98.0000 98.0000	44,705.97 44,705.97	1,145.67 1,145.67	44,100.00 44,100.00	0.07	-605.97 -605.97
30,000.000 NAVIENT CORP 63938CAD0 6.625% 07/26/2021 DD 07/29/16	104.2500 104.2500	30,000.00 30,000.00	363.18 363.18	31,275.00 31,275.00	0.05	1,275.00 1,275.00
195,000.000 NEW YORK NY 64966HTX8 5.985% 12/01/2036 DD 12/17/09	120.0880 120.0880	239,741.54 239,741.54	3,890.14 3,890.14	234,171.60 234,171.60	0.39	-5,569.94 -5,569.94
315,000.000 N TX TOLLWAY AUTH REVENUE 66285WFB7 6.718% 01/01/2049 DD 08/12/09	140.5460 140.5460	490,873.76 490,873.76	5,290.58 5,290.58	442,719.90 442,719.90	0.74	-48,153.86 -48,153.86
55,000.000 NUSTAR LOGISTICS LP 67059TAD7 6.750% 02/01/2021 DD 08/19/13	104.7500 104.7500	55,000.00 55,000.00	618.68 618.68	57,612.50 57,612.50	0.10	2,612.50 2,612.50
200,000.000 O'REILLY AUTOMOTIVE INC 67103HAG2 4.350% 06/01/2028 DD 05/17/18	100.3776 100.3776	199,536.94 199,536.94	3,251.23 3,251.23	200,755.21 200,755.21	0.33	1,218.27 1,218.27
50,000.000 OAKLAND CA PENSN OBLG 672319CE8 4.350% 12/15/2023 DD 07/30/12	104.0000 104.0000	49,484.77 49,484.77	640.54 640.54	52,000.00 52,000.00	0.09	2,515.23 2,515.23



**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,000.000 OMEGA HEALTHCARE INVESTORS INC 681936BB5 4.950% 04/01/2024 DD 10/01/14	101.4027 101.4027	80,521.35 80,521.35	1,980.45 1,980.45	81,122.17 81,122.17	0.14	600.82 600.82
265,000.000 ONEMAIN FINANCIAL I 1A A1 144A 68267LAA6 2.370% 09/14/2032 DD 09/06/17	98.2881 98.2881	264,970.67 264,970.67	296.65 296.65	260,463.54 260,463.54	0.43	-4,507.13 -4,507.13
315,000.000 OSCEOLA CNTY FL TOURIST DEV TA 68803PDH0 4.272% 10/01/2040 DD 06/08/16	100.4930 100.4930	332,820.63 332,820.63	6,728.01 6,728.01	316,552.95 316,552.95	0.53	-16,267.68 -16,267.68
45,000.000 OWENS CORNING 690742AD3 4.200% 12/15/2022 DD 10/22/12	100.2237 100.2237	44,641.12 44,641.12	556.46 556.46	45,100.66 45,100.66	0.08	459.54 459.54
185,000.000 PACIFIC GAS & ELECTRIC CO 694308GE1 6.050% 03/01/2034 DD 03/23/04	113.6643 113.6643	208,003.45 208,003.45	932.70 932.70	210,278.91 210,278.91	0.35	2,275.46 2,275.46
45,000.000 PHILIP MORRIS INTERNATIONAL IN 718172BM0 3.250% 11/10/2024 DD 11/10/14	97.9199 97.9199	44,618.49 44,618.49	573.72 573.72	44,063.95 44,063.95	0.07	-554.54 -554.54
15,000.000 PHILLIPS 66 PARTNERS LP 718549AB4 3.605% 02/15/2025 DD 02/23/15	96.4489 96.4489	14,995.30 14,995.30	69.65 69.65	14,467.33 14,467.33	0.02	-527.97 -527.97
180,000.000 PORT OF MORROW OR TRANSMISSION 73474TAD2 3.521% 09/01/2027 DD 12/18/14	98.4470 98.4470	180,000.00 180,000.00	528.30 528.30	177,204.60 177,204.60	0.30	-2,795.40 -2,795.40
15,000.000 PRIMERICA INC 74164MAA6 4.750% 07/15/2022 DD 07/16/12	103.1989 103.1989	14,988.13 14,988.13	151.56 151.56	15,479.84 15,479.84	0.03	491.71 491.71

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 PROVIDENCE HEALTH & SERVICES O 743755AJ9 4.379% 10/01/2023 DD 09/18/13	103.5973 103.5973	75,000.00 75,000.00	1,641.99 1,641.99	77,697.94 77,697.94	0.13	2,697.94 2,697.94
50,000.000 QUALCOMM INC 747525AT0 2.900% 05/20/2024 DD 05/26/17	95.7136 95.7136	49,880.65 49,880.65	530.40 530.40	47,856.78 47,856.78	0.08	-2,023.87 -2,023.87
20,000.000 QUEST DIAGNOSTICS INC 74834LAU4 2.700% 04/01/2019 DD 03/17/14	99.9407 99.9407	19,988.24 19,988.24	269.85 269.85	19,988.13 19,988.13	0.03	-0.11 -0.11
60,000.000 QUEST DIAGNOSTICS INC 74834LAV2 4.250% 04/01/2024 DD 03/17/14	101.2882 101.2882	61,225.49 61,225.49	1,274.25 1,274.25	60,772.92 60,772.92	0.10	-452.57 -452.57
80,000.000 REALTY INCOME CORP 756109AQ7 3.875% 07/15/2024 DD 06/25/14	99.6630 99.6630	80,292.68 80,292.68	658.14 658.14	79,730.37 79,730.37	0.13	-562.31 -562.31
200,000.000 REGL TRANSPRTN AUTH IL 7599113H1 3.013% 05/29/2020 DD 05/30/18	99.7600 99.7600	200,000.00 200,000.00	2,041.20 2,041.20	199,520.00 199,520.00	0.33	-480.00 -480.00
50,000.000 RETAIL PROPERTIES OF AMERICA I 76131VAA1 4.000% 03/15/2025 DD 03/12/15	93.2351 93.2351	49,835.32 49,835.32	88.96 88.96	46,617.53 46,617.53	0.08	-3,217.79 -3,217.79
65,000.000 REYNOLDS AMERICAN INC 761713BG0 4.450% 06/12/2025 DD 06/12/15	100.7370 100.7370	64,853.76 64,853.76	875.83 875.83	65,479.03 65,479.03	0.11	625.27 625.27
120,000.000 ROPER TECHNOLOGIES INC 776743AD8 3.800% 12/15/2026 DD 12/19/16	97.2274 97.2274	119,980.80 119,980.80	1,342.94 1,342.94	116,672.85 116,672.85	0.19	-3,307.95 -3,307.95

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,000.000 RYDER SYSTEM INC 78355HJX8 2.450% 09/03/2019 DD 05/06/14	99.5523 99.5523	29,983.29 29,983.29	61.20 61.20	29,865.69 29,865.69	0.05	-117.60 -117.60
50,000.000 RYDER SYSTEM INC 78355HKB4 3.450% 11/15/2021 DD 02/24/16	99.5577 99.5577	49,980.65 49,980.65	653.96 653.96	49,778.87 49,778.87	0.08	-201.78 -201.78
80,000.000 SBA TOWER TRUST 144A 78403DAG5 2.898% 10/11/2044 DD 10/15/14	99.7992 99.7992	80,000.00 80,000.00	103.04 103.04	79,839.35 79,839.35	0.13	-160.65 -160.65
100,000.000 SOFI PROFESSIONAL D A2FX 144A 78471CAB5 2.650% 09/25/2040 DD 07/25/17	96.8942 96.8942	99,975.27 99,975.27	44.16 44.16	96,894.24 96,894.24	0.16	-3,081.03 -3,081.03
15,000.000 SABINE PASS LIQUEFACTION LLC 785592AM8 5.625% 03/01/2025 DD 09/01/15	106.6546 106.6546	15,000.00 15,000.00	70.20 70.20	15,998.18 15,998.18	0.03	998.18 998.18
315,000.000 SAN FRANCISCO CITY & CNTY CA P 79765RTK5 6.000% 11/01/2040 DD 08/04/10	122.7420 122.7420	419,938.32 419,938.32	7,875.33 7,875.33	386,637.30 386,637.30	0.64	-33,301.02 -33,301.02
90,000.000 SANTANDER HOLDINGS USA INC 80282KAP1 4.400% 07/13/2027 DD 01/13/18	95.6909 95.6909	89,856.19 89,856.19	862.50 862.50	86,121.85 86,121.85	0.14	-3,734.34 -3,734.34
65,000.000 SIMON PROPERTY GROUP LP 828807CS4 3.375% 10/01/2024 DD 09/10/14	97.8458 97.8458	64,909.80 64,909.80	1,096.80 1,096.80	63,599.77 63,599.77	0.11	-1,310.03 -1,310.03
40,000.000 SPECTRA ENERGY PARTNERS LP 84756NAD1 4.750% 03/15/2024 DD 09/25/13	103.3406 103.3406	39,942.72 39,942.72	84.48 84.48	41,336.23 41,336.23	0.07	1,393.51 1,393.51

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
103,670.590 SPIRIT AIRLINES PASS THROUGH T 84858DAA6 4.100% 10/01/2029 DD 08/11/15	99.6250 99.6250	103,670.59 103,670.59	2,125.89 2,125.89	103,281.83 103,281.83	 0.17	 -388.76
114,345.977 SPIRIT MASTER FUNDIN 1A A 144A 84861CAC9 4.360% 12/20/2047 DD 12/14/17	99.4265 99.4265	114,825.27 114,825.27	415.50 415.50	113,690.21 113,690.21	 0.19	 -1,135.06
125,000.000 SPRINGLEAF FINANCE CORP 85172FAM1 6.875% 03/15/2025 DD 03/12/18	99.7500 99.7500	125,000.00 125,000.00	381.92 381.92	124,687.50 124,687.50	 0.21	 -312.50
60,000.000 SPRINT COMMUNICATIONS INC 144A 852061AQ3 7.000% 03/01/2020 DD 03/01/12	103.7500 103.7500	61,695.74 61,695.74	350.10 350.10	62,250.00 62,250.00	 0.10	 554.26
35,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AJ4 5.750% 03/01/2025 DD 02/25/15	97.0000 97.0000	35,185.38 35,185.38	167.70 167.70	33,950.00 33,950.00	 0.06	 -1,235.38
90,000.000 SUNOCO LOGISTICS PARTNERS OPER 86765BAN9 4.250% 04/01/2024 DD 04/03/14	99.6708 99.6708	90,873.07 90,873.07	1,912.74 1,912.74	89,703.69 89,703.69	 0.15	 -1,169.38
190,000.000 SUNTRUST BANKS INC 867914BM4 2.700% 01/27/2022 DD 12/01/16	97.3076 97.3076	189,733.67 189,733.67	923.94 923.94	184,884.35 184,884.35	 0.31	 -4,849.32
50,000.000 NUVEEN FINANCE LLC 144A 87246YAC0 4.125% 11/01/2024 DD 10/30/14	98.8825 98.8825	49,968.42 49,968.42	859.02 859.02	49,441.25 49,441.25	 0.08	 -527.17
70,000.000 ANDEAVOR 881609AZ4 5.375% 10/01/2022 DD 09/27/12	101.6640 101.6640	70,860.28 70,860.28	1,880.73 1,880.73	71,164.83 71,164.83	 0.12	 304.55

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 THERMO FISHER SCIENTIFIC INC 883556BH4 3.300% 02/15/2022 DD 11/14/14	99.0803 99.0803	24,998.00 24,998.00	106.44 106.44	24,770.08 24,770.08	0.04	-227.92 -227.92
80,000.000 TOYOTA MOTOR CREDIT CORP 89236TCQ6 2.800% 07/13/2022 DD 07/13/15	98.0574 98.0574	79,887.57 79,887.57	487.60 487.60	78,445.90 78,445.90	0.13	-1,441.67 -1,441.67
25,000.000 TREEHOUSE FOODS INC 144A 89469AAC8 6.000% 02/15/2024 DD 01/29/16	103.2500 103.2500	25,000.00 25,000.00	193.61 193.61	25,812.50 25,812.50	0.04	812.50 812.50
50,000.000 TUPPERWARE BRANDS CORP 899896AC8 4.750% 06/01/2021 DD 12/01/11	101.8886 101.8886	50,218.81 50,218.81	791.56 791.56	50,944.28 50,944.28	0.08	725.47 725.47
70,000.000 TYSON FOODS INC 902494AX1 3.950% 08/15/2024 DD 08/08/14	99.7638 99.7638	70,714.19 70,714.19	356.71 356.71	69,834.66 69,834.66	0.12	-879.53 -879.53
40,000.000 UDR INC 90265EAG5 4.625% 01/10/2022 DD 01/10/12	102.3663 102.3663	41,263.66 41,263.66	417.61 417.61	40,946.53 40,946.53	0.07	-317.13 -317.13
20,663.690 US AIRWAYS 2011-1 CLASS A PASS 903436AA1 7.125% 04/22/2025 DD 06/28/11	110.6240 110.6240	19,891.10 19,891.10	650.49 650.49	22,859.00 22,859.00	0.04	2,967.90 2,967.90
85,000.000 UNITED RENTALS NORTH AMERICA I 911365BD5 5.500% 07/15/2025 DD 03/26/15	102.0000 102.0000	85,000.00 85,000.00	993.06 993.06	86,700.00 86,700.00	0.14	1,700.00 1,700.00
540,000.000 U S TREASURY BOND 912810RX8 3.000% 05/15/2047 DD 05/15/17	96.3125 96.3125	555,665.12 555,665.12	6,119.02 6,119.02	520,087.50 520,087.50	0.87	-35,577.62 -35,577.62

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
335,000.000 U S TREASURY NOTE 9128282R0 2.250% 08/15/2027 DD 08/15/17	93.7813 93.7813	334,789.11 334,789.11	962.67 962.67	314,167.19 314,167.19	0.52	-20,621.92 -20,621.92
1,000,000.000 U S TREASURY NOTE 9128283F5 2.250% 11/15/2027 DD 11/15/17	93.6016 93.6016	967,244.51 967,244.51	8,498.64 8,498.64	936,015.62 936,015.62	1.56	-31,228.89 -31,228.89
620,000.000 U S TREASURY NOTE 9128283Q1 2.000% 01/15/2021 DD 01/15/18	98.1094 98.1094	615,681.70 615,681.70	2,628.26 2,628.26	608,278.13 608,278.13	1.01	-7,403.57 -7,403.57
615,000.000 U S TREASURY NOTE 9128283W8 2.750% 02/15/2028 DD 02/15/18	97.4961 97.4961	614,298.31 614,298.31	2,160.02 2,160.02	599,600.98 599,600.98	1.00	-14,697.33 -14,697.33
900,000.000 U S TREASURY NOTE 9128283Z1 2.750% 02/28/2025 DD 02/28/18	98.5508 98.5508	899,813.07 899,813.07	2,119.48 2,119.48	886,957.03 886,957.03	1.48	-12,856.04 -12,856.04
305,000.000 U S TREASURY NOTE 9128284A5 2.625% 02/28/2023 DD 02/28/18	98.7188 98.7188	304,990.19 304,990.19	685.62 685.62	301,092.19 301,092.19	0.50	-3,898.00 -3,898.00
340,000.000 U S TREASURY NOTE 9128284B3 2.375% 03/15/2021 DD 03/15/18	98.8633 98.8633	339,967.44 339,967.44	356.91 356.91	336,135.16 336,135.16	0.56	-3,832.28 -3,832.28
305,000.000 U S TREASURY NOTE 9128284N7 2.875% 05/15/2028 DD 05/15/18	98.4922 98.4922	303,464.01 303,464.01	3,312.11 3,312.11	300,401.17 300,401.17	0.50	-3,062.84 -3,062.84
975,000.000 U S TREASURY NOTE 912828M80 2.000% 11/30/2022 DD 11/30/15	96.3477 96.3477	968,876.64 968,876.64	6,553.28 6,553.28	939,389.65 939,389.65	1.56	-29,486.99 -29,486.99

Asset and Accrual Detail - By Asset type

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
770,000.000 U S TREASURY NOTE 912828N30 2.125% 12/31/2022 DD 12/31/15	96.7539 96.7539	760,739.47 760,739.47	4,135.09 4,135.09	745,005.08 745,005.08	1.24	-15,734.39 -15,734.39
672,851.200 US TREAS-CPI INFLAT 912828S50 0.125% 07/15/2026 DD 07/15/16	94.2669 94.2669	675,666.45 675,666.45	178.27 178.27	634,276.15 634,276.15	1.06	-41,390.30 -41,390.30
620,000.000 U S TREASURY NOTE 912828V72 1.875% 01/31/2022 DD 01/31/17	96.7305 96.7305	619,688.50 619,688.50	1,958.56 1,958.56	599,728.91 599,728.91	1.00	-19,959.59 -19,959.59
255,000.000 U S TREASURY NOTE 912828W89 1.875% 03/31/2022 DD 03/31/17	96.5703 96.5703	255,490.67 255,490.67	2,403.77 2,403.77	246,254.30 246,254.30	0.41	-9,236.37 -9,236.37
1,320,000.000 U S TREASURY NOTE 912828X88 2.375% 05/15/2027 DD 05/15/17	94.9414 94.9414	1,330,891.52 1,330,891.52	11,841.44 11,841.44	1,253,226.56 1,253,226.56	2.09	-77,664.96 -77,664.96
70,000.000 UNITED TECHNOLOGIES CORP 913017BV0 3.100% 06/01/2022 DD 06/01/12	98.5298 98.5298	70,466.52 70,466.52	723.26 723.26	68,970.84 68,970.84	0.11	-1,495.68 -1,495.68
315,000.000 UNIV OF CALIFORNIA CA REVENUES 91412F7Y7 5.770% 05/15/2043 DD 08/27/09	121.1570 121.1570	420,433.92 420,433.92	6,889.34 6,889.34	381,644.55 381,644.55	0.64	-38,789.37 -38,789.37
40,000.000 UNUM GROUP 91529YAM8 3.000% 05/15/2021 DD 05/09/16	98.3841 98.3841	39,954.65 39,954.65	454.97 454.97	39,353.65 39,353.65	0.07	-601.00 -601.00
154,569.870 VSE 2016-A VOI MORTGA A A 144A 918290AA5 2.540% 07/20/2033 DD 09/20/16	97.3921 97.3921	154,553.96 154,553.96	327.11 327.11	150,538.87 150,538.87	0.25	-4,015.09 -4,015.09

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
29,825.000 VANTAGE DATA CENTER 1A A2 144A 92211MAC7 4.072% 02/16/2043 DD 02/16/18	100.0579 100.0579	29,825.00 29,825.00	53.94 53.94	29,842.28 29,842.28	0.05	17.28 17.28
25,000.000 VENTAS REALTY LP 92277GAG2 4.125% 01/15/2026 DD 07/16/15	98.4391 98.4391	24,857.46 24,857.46	218.76 218.76	24,609.77 24,609.77	0.04	-247.69 -247.69
100,000.000 VENTAS REALTY LP 92277GAL1 3.850% 04/01/2027 DD 03/29/17	96.3881 96.3881	99,298.83 99,298.83	1,924.65 1,924.65	96,388.14 96,388.14	0.16	-2,910.69 -2,910.69
125,000.000 VERIZON COMMUNICATIONS INC 92343VEA8 4.500% 08/10/2033 DD 08/10/17	99.1770 99.1770	124,664.18 124,664.18	756.18 756.18	123,971.27 123,971.27	0.21	-692.91 -692.91
185,000.000 VISA INC 92826CAE2 4.150% 12/14/2035 DD 12/14/15	103.2467 103.2467	184,770.69 184,770.69	2,282.19 2,282.19	191,006.37 191,006.37	0.32	6,235.68 6,235.68
50,000.000 WP CAREY INC 92936UAE9 4.250% 10/01/2026 DD 09/12/16	97.2430 97.2430	49,870.96 49,870.96	1,062.03 1,062.03	48,621.50 48,621.50	0.08	-1,249.46 -1,249.46
100,000.000 WASHINGTON PRIME GROUP LP 939648AE1 5.950% 08/15/2024 DD 08/04/17	94.6445 94.6445	98,678.97 98,678.97	767.73 767.73	94,644.50 94,644.50	0.16	-4,034.47 -4,034.47
50,000.000 WASTE MANAGEMENT INC 94106LBA6 3.125% 03/01/2025 DD 02/26/15	96.9601 96.9601	49,857.50 49,857.50	130.20 130.20	48,480.03 48,480.03	0.08	-1,377.47 -1,377.47
95,000.000 WELLS FARGO & CO 94974BFN5 4.125% 08/15/2023 DD 08/15/13	101.2211 101.2211	94,631.63 94,631.63	505.71 505.71	96,160.00 96,160.00	0.16	1,528.37 1,528.37



**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
130,000.000 WELLS FARGO COMMERC C1 A2 144A 94987MAB7 4.393% 11/15/2043 DD 11/01/10	101.8182 101.8182	143,296.44 143,296.44	475.80 475.80	132,363.63 132,363.63	 0.22	-10,932.81 -10,932.81
150,000.000 WELLS FARGO COMMERCIAL C30 A4 94989NBE6 3.664% 09/15/2058 DD 08/01/15	99.5869 99.5869	154,253.09 154,253.09	458.10 458.10	149,380.41 149,380.41	 0.25	-4,872.68 -4,872.68
175,000.000 WELLS FARGO COMMERCIAL LC22 A4 94989TAZ7 3.839% 09/15/2058 DD 09/01/15	100.6939 100.6939	180,080.92 180,080.92	559.80 559.80	176,214.40 176,214.40	 0.29	-3,866.52 -3,866.52
100,000.000 WELLTOWER INC 95040QAD6 4.250% 04/15/2028 DD 04/10/18	98.4718 98.4718	99,960.74 99,960.74	2,018.67 2,018.67	98,471.82 98,471.82	 0.16	-1,488.92 -1,488.92
70,000.000 WESTERN GAS PARTNERS LP 958254AF1 4.650% 07/01/2026 DD 07/12/16	98.0187 98.0187	69,881.53 69,881.53	813.70 813.70	68,613.09 68,613.09	 0.11	-1,268.44 -1,268.44
210,000.000 WABTEC CORP 960386AM2 4.700% 09/15/2028 DD 09/14/18	98.4155 98.4155	209,767.75 209,767.75	466.14 466.14	206,672.53 206,672.53	 0.34	-3,095.22 -3,095.22
85,000.000 WILLIAMS COS INC/THE 96950FAQ7 3.900% 01/15/2025 DD 06/27/14	97.8329 97.8329	83,728.35 83,728.35	703.98 703.98	83,157.97 83,157.97	 0.14	-570.38 -570.38
45,000.000 WINDSTREAM SERVICES LLC / 144A 97381LAE8 10.500% 06/30/2024 DD 08/02/18	85.0000 85.0000	39,291.00 39,291.00	774.90 774.90	38,250.00 38,250.00	 0.06	-1,041.00 -1,041.00
200,000.000 WISCONSIN ST GEN FUND ANNUAL A 977100GH3 3.154% 05/01/2027 DD 05/16/17	95.9170 95.9170	200,000.00 200,000.00	2,628.48 2,628.48	191,834.00 191,834.00	 0.32	-8,166.00 -8,166.00

Asset and Accrual Detail - By Asset type

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 WYNDHAM DESTINATIONS INC 98310WAM0 VAR RT 10/01/2025 DD 09/15/15	99.7500 99.7500	24,993.49 24,993.49	640.20 640.20	24,937.50 24,937.50	0.04	-55.99 -55.99
25,000.000 XEROX CORP 984121CG6 2.750% 03/15/2019 DD 12/06/13	99.8043 99.8043	25,002.11 25,002.11	30.56 30.56	24,951.08 24,951.08	0.04	-51.03 -51.03
235,000.000 BBCMS 2017-GLKS MO GLKS B 144A 05547WAG3 VAR RT 11/15/2034 DD 11/29/17	99.9999 99.9999	235,000.00 235,000.00	350.77 350.77	234,999.81 234,999.81	0.39	-0.19 -0.19
70,000.000 COMM 2013-CCRE9 MORTGAG CR9 A4 12625UBF9 VAR RT 07/10/2045 DD 07/01/13	103.5224 103.5224	71,974.94 71,974.94	255.04 255.04	72,465.65 72,465.65	0.12	490.71 490.71
295,000.000 FHLMC MULTICLASS MTG K063 A2 3137BVZ82 VAR RT 01/25/2027 DD 03/01/17	99.3670 99.3670	302,642.24 302,642.24	843.30 843.30	293,132.50 293,132.50	0.49	-9,509.74 -9,509.74
65,000.000 HEWLETT PACKARD ENTERPRISE CO 42824CAN9 VAR RT 10/15/2022 DD 10/15/16	102.7143 102.7143	64,925.31 64,925.31	1,318.61 1,318.61	66,764.28 66,764.28	0.11	1,838.97 1,838.97
50,000.000 JP MORGAN CHASE COMMERC C13 A4 46640JAR8 VAR RT 01/15/2046 DD 07/01/13	102.0695 102.0695	50,472.07 50,472.07	166.50 166.50	51,034.74 51,034.74	0.08	562.67 562.67
140,000.000 SOFI PROFESSIONAL LOA E B 144A 78470RAD9 VAR RT 07/25/2040 DD 11/22/16	97.5161 97.5161	137,528.82 137,528.82	80.28 80.28	136,522.54 136,522.54	0.23	-1,006.28 -1,006.28
135,660.860 WF-RBS COMMERCIAL M C2 A4 144A 92935JBC8 VAR RT 02/15/2044 DD 03/01/11	102.8588 102.8588	152,486.51 152,486.51	550.50 550.50	139,539.12 139,539.12	0.23	-12,947.39 -12,947.39

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
110,000.000 WFRBS COMMERCIAL MO C4 A4 144A 92936CAJ8 VAR RT 06/15/2044 DD 08/01/11	103.5265	118,757.23	449.40	113,879.15		-4,878.08
	103.5265	118,757.23	449.40	113,879.15	0.19	-4,878.08
8,000.000 WPX ENERGY INC 98212BAD5 6.000% 01/15/2022 DD 11/14/11	103.6250	8,000.00	101.82	8,290.00		290.00
	103.6250	8,000.00	101.82	8,290.00	0.01	290.00
37,760.000 ISHARES IBOXX INVESTMENT GRA 464287242	114.9300	4,632,053.18	0.00	4,339,756.80		-292,296.38
	114.9300	4,632,053.18	0.00	4,339,756.80	7.23	-292,296.38
<b>SUBTOTAL UNITED STATES</b>		<b>57,972,545.91</b>	<b>345,455.74</b>	<b>55,784,447.06</b>		<b>-2,188,098.85</b>
		<b>57,972,545.91</b>	<b>345,455.74</b>	<b>55,784,447.06</b>	<b>92.86</b>	<b>-2,188,098.85</b>
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>		<b>61,061,158.35</b>	<b>378,937.87</b>	<b>58,795,314.64</b>		<b>-2,265,843.71</b>
		<b>61,061,158.35</b>	<b>378,937.87</b>	<b>58,795,314.64</b>	<b>97.89</b>	<b>-2,265,843.71</b>
<b>TOTAL FIXED INCOME SECURITIES</b>		<b>61,061,158.35</b>	<b>378,937.87</b>	<b>58,795,314.64</b>	<b>97.89</b>	<b>-2,265,843.71</b>
<b>PREFERRED SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
245,000.000 HSB GROUP INC 40428NAC3 VAR RT 07/15/2027 DD 10/15/97	88.2253	207,592.30	1,724.84	216,151.99		8,559.69
	88.2253	207,592.30	1,724.84	216,151.99	0.36	8,559.69
<b>TOTAL ASSETS - BASE:</b>		<b>62,300,387.28</b>	<b>382,307.92</b>	<b>60,043,103.26</b>	<b>99.97</b>	<b>-2,257,284.02</b>
<b>NET ASSETS - BASE:</b>				<b>60,425,411.18</b>		



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX6344  
THE DGI GROWTH FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
842,579.42	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	842,579.42	842,579.42	2	891.67
		<b>842,579.42</b>	<b>842,579.42</b>	<b>2</b>	<b>891.67</b>
<b>COMMON STOCK</b>					
17,225	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	1,260,008.75	1,119,345.14	2	0.00
6,080	CUSIP # 016255101 ALIGN TECHNOLOGY INC	2,378,617.60	492,221.16	5	0.00
12,230	CUSIP # 052769106 AUTODESK INC	1,909,225.30	852,013.30	4	0.00
7,125	CUSIP # 163072101 CHEESECAKE FACTORY	381,472.50	337,201.45	1	0.00
5,400	CUSIP # 192422103 COGNEX CORPORATION	301,428.00	215,850.69	1	0.00
16,186	CUSIP # 25659T107 DOLBY LABORATORIES INC	1,132,534.42	847,222.90	2	0.00
21,830	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	3,800,603.00	1,734,193.06	7	0.00
10,885	CUSIP # 297602104 ETHAN ALLAN INTERIORS INC	225,863.75	314,847.50	0	0.00
6,875	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	1,538,006.25	1,076,127.63	3	0.00
47,650	CUSIP # 371901109 GENTEX CORP	1,022,569.00	746,627.85	2	0.00

# ACCOUNT STATEMENT

Statement Period  
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07/01/2018 through 09/30/2018  
XXXXXX6344  
THE DGI GROWTH FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,800	CUSIP # 37253A103 GENTHERM INC	536,310.00	419,559.20	1	0.00
15,525	CUSIP # 384109104 GRACO INC	719,428.50	366,882.79	1	0.00
8,855	CUSIP # 461202103 INTUIT INC	2,013,627.00	1,038,384.97	4	0.00
3,199	CUSIP # 46120E602 INTUITIVE SURGICAL INC	1,836,226.00	658,738.09	3	0.00
54,075	CUSIP # 477143101 JETBLUE AIRWAYS CORP	1,046,892.00	999,723.21	2	0.00
21,750	CUSIP # 501797104 L BRANDS INC	659,025.00	1,295,583.63	1	0.00
10,400	CUSIP # 515098101 LANDSTAR SYSTEMS INC	1,268,800.00	669,283.27	2	0.00
855	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	75,334.05	73,178.34	0	0.00
10,000	CUSIP # 562750109 MANHATTAN ASSOCIATES	546,000.00	438,308.45	1	0.00
5,362	CUSIP # 58471A105 MEDIDATA SOLUTIONS INC	393,088.22	292,285.10	1	0.00
10,425	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	822,636.75	527,472.69	2	0.00
15,050	CUSIP # 596278101 MIDDLEBY CORP	1,946,717.50	1,698,728.45	4	0.00
15,150	CUSIP # 62855J104 MYRIAD GENETICS INC	696,900.00	420,279.89	1	0.00
15,300	CUSIP # 655664100 NORDSTROM INC	915,093.00	642,959.33	2	0.00

# ACCOUNT STATEMENT

Statement Period  
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07/01/2018 through 09/30/2018  
XXXXXX6344  
THE DGI GROWTH FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,800	CUSIP # 704326107 PAYCHEX INC	500,820.00	324,935.61	1	0.00
17,125	CUSIP # 727493108 PLANTRONICS INC	1,032,637.50	802,346.85	2	0.00
27,675	CUSIP # 729132100 PLEXUS CORP	1,619,264.25	1,158,246.12	3	0.00
16,481	CUSIP # 739276103 POWER INTEGRATIONS INC	1,041,599.20	960,625.51	2	0.00
8,975	CUSIP # 743713109 PROTO LABS INC	1,451,706.25	433,564.83	3	0.00
4,350	CUSIP # 751212101 RALPH LAUREN CORP	598,342.50	478,821.72	1	2,718.75
17,200	CUSIP # 75606N109 REALPAGE INC	1,133,480.00	376,776.45	2	0.00
27,950	CUSIP # 83125X103 SLEEP NUMBER CORP	1,028,001.00	723,180.17	2	0.00
138,776	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	709,145.36	766,947.96	1	0.00
30,741	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	633,572.01	803,322.58	1	0.00
6,350	CUSIP # 87157D109 SYNAPTICS INC	289,687.00	467,559.36	1	0.00
19,925	CUSIP # 872275102 TCF FINANCIAL CORP	474,414.25	309,488.47	1	0.00
24,725	CUSIP # 872540109 TJX COMPANIES INC	2,769,694.50	1,440,912.56	5	0.00
5,300	CUSIP # 896945201 TRIPADVISOR INC	270,671.00	303,266.84	1	0.00

# ACCOUNT STATEMENT

Statement Period  
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07/01/2018 through 09/30/2018  
XXXXXX6344  
THE DGI GROWTH FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16,850	CUSIP # 90347A100 UBIQUITI NETWORKS INC	1,665,791.00	721,495.33	3	0.00
24,700	CUSIP # 904311107 UNDER ARMOUR INC CL A	524,134.00	430,570.18	1	0.00
10,225	CUSIP # 917047102 URBAN OUTFITTERS INC	418,202.50	315,842.49	1	0.00
8,650	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	968,194.50	621,727.97	2	0.00
10,550	CUSIP # 92552V100 VIASAT INC	674,672.50	690,978.31	1	0.00
11,625	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	1,510,552.50	772,482.04	3	8,137.50
		<b>46,740,988.41</b>	<b>30,180,109.44</b>	<b>89</b>	<b>10,856.25</b>
<b>FOREIGN STOCK</b>					
45,620	CUSIP # 683715106 OPEN TEXT CORP	1,735,384.80	1,113,251.42	3	0.00
131,158	CUSIP # 903914208 ULTRA PETROLUEM CORP	146,896.96	1,499,505.39	0	0.00
9,245	CUSIP # G47567105 IHS MARKIT LTD	498,860.20	328,962.82	1	0.00
23,029	CUSIP # G7945M107 SEAGATE TECHNOLOGY PLC	1,090,423.15	928,244.20	2	14,508.27
16,475	CUSIP # H2906T109 GARMIN LTD	1,154,073.75	740,154.77	2	0.00
3,750	CUSIP # N22717107 CORE LABORATORIES NV	434,362.50	419,026.58	1	0.00
		<b>5,060,001.36</b>	<b>5,029,145.18</b>	<b>10</b>	<b>14,508.27</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					

# ACCOUNT STATEMENT

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Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX6344  
THE DGI GROWTH FUND

## Preliminary Asset Detail As Of 09/30/2018

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
68,496.45	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	68,496.45	68,496.45	0	0.00
		68,496.45	68,496.45	0	0.00





## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX7637  
DSM U.S. LARGE CAP GROWTH CIF

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
59,934.38	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	59,934.38	59,934.38	0	250.40
		<b>59,934.38</b>	<b>59,934.38</b>	<b>0</b>	<b>250.40</b>
<b>COMMON STOCK</b>					
41,200	CUSIP # 002824100 ABBOTT LABORATORIES	3,022,432.00	2,113,613.78	4	0.00
20,600	CUSIP # 00724F101 ADOBE SYSTEMS INC	5,560,970.00	2,132,054.20	7	0.00
4,338	CUSIP # 02079K305 ALPHABET INC	5,236,313.04	3,619,944.35	7	0.00
8,425	CUSIP # 053015103 AUTO DATA PROCESSING INC.	1,269,310.50	1,125,507.95	2	5,813.25
9,375	CUSIP # 075887109 BECTON DICKINSON AND CO	2,446,875.00	1,911,484.03	3	0.00
1,630	CUSIP # 09857L108 BOOKING HOLDINGS INC	3,233,920.00	2,471,273.98	4	0.00
4,825	CUSIP # 122017106 BURLINGTON STORES INC	786,089.00	781,791.84	1	0.00
11,300	CUSIP # 285512109 ELECTRONIC ARTS INC	1,361,537.00	1,382,502.44	2	0.00
29,950	CUSIP # 30303M102 FACEBOOK INC	4,925,577.00	3,604,932.88	6	0.00
8,000	CUSIP # 461202103 INTUIT INC	1,819,200.00	1,372,072.42	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX7637  
DSM U.S. LARGE CAP GROWTH CIF

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12,750	CUSIP # 55354G100 MSCI INC A	2,261,977.50	1,858,996.73	3	0.00
54,325	CUSIP # 594918104 MICROSOFT CORPORATION	6,213,150.25	4,259,248.80	8	0.00
49,800	CUSIP # 61174X109 MONSTER BEVERAGE CORP	2,902,344.00	2,405,533.42	4	0.00
22,325	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	1,961,028.00	1,003,772.27	3	0.00
4,465	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	1,804,038.60	1,789,332.81	2	0.00
75,225	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	3,697,308.75	3,202,478.14	5	0.00
9,200	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	2,245,536.00	1,931,867.79	3	1,585.25
36,850	CUSIP # 92826C839 VISA INC CL A	5,530,816.50	3,028,155.68	7	0.00
39,050	CUSIP # 98978V103 ZOETIS INC	3,575,418.00	2,160,668.50	5	0.00
32,925	CUSIP # G66721104 NORWEGIAN CRUISE LINE HOLDINGS	1,890,882.75	1,808,660.60	2	0.00
19,500	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	2,533,830.00	1,686,318.28	3	13,912.50
		<b>64,278,553.89</b>	<b>45,650,210.89</b>	<b>83</b>	<b>21,311.00</b>
	<b>FOREIGN STOCK</b>				
30,450	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	5,016,942.00	2,703,037.74	7	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX7637  
DSM U.S. LARGE CAP GROWTH CIF

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,825	CUSIP # 13645T100 CANADIAN PACIFIC RAILWAY LTD	1,658,430.50	1,394,624.13	2	3,901.56
91,825	CUSIP # 88032Q109 TENCENT HOLDINGS LTD UNSPONSORED ADR	3,750,133.00	2,248,532.13	5	0.00
36,325	CUSIP # 891160509 TORONTO-DOMINION BANK	2,208,560.00	2,028,806.88	3	0.00
		<b>12,634,065.50</b>	<b>8,375,000.88</b>	<b>16</b>	<b>3,901.56</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
113,647.15	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	113,647.15	113,647.15	0	0.00
		<b>113,647.15</b>	<b>113,647.15</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX5363  
FACETS TARGET RETIREMENT 2020  
FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
1,072.638	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	122,656.16	122,110.79	5	0.00
		<b>122,656.16</b>	<b>122,110.79</b>	<b>5</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
4,758.55	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	48,200.80	47,585.30	2	0.00
78,920.24	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	869,710.59	863,484.23	36	0.00
156,386.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	156,386.24	156,386.24	6	0.00
		<b>1,074,297.63</b>	<b>1,067,455.77</b>	<b>44</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
2,397.86	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	112,483.61	72,862.62	5	0.00
4,156.75	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	219,517.14	150,120.70	9	0.00
3,962.08	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	463,528.89	326,277.73	19	0.00
17,247.23	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	372,181.70	324,044.99	15	0.00
4,996.61	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	58,858.07	58,265.16	2	0.00
		<b>1,226,569.41</b>	<b>931,571.20</b>	<b>51</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX5407  
FACETS TARGET RETIREMENT 2030  
FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
774.018	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	88,508.96	87,839.54	5	0.00
		<b>88,508.96</b>	<b>87,839.54</b>	<b>5</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,661.16	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	16,826.40	16,592.80	1	0.00
38,291.12	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	421,972.78	417,788.57	24	0.00
100,133.9	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	100,133.90	100,133.90	6	0.00
		<b>538,933.08</b>	<b>534,515.27</b>	<b>31</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
1,919.37	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	90,037.65	57,983.84	5	0.00
3,706.16	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	195,721.57	139,771.44	11	0.00
3,917.37	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	458,298.21	328,100.46	26	0.00
15,532.53	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	335,179.82	302,487.32	19	0.00
4,079.85	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	48,059.00	50,482.79	3	0.00
		<b>1,127,296.25</b>	<b>878,825.85</b>	<b>64</b>	



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX5443  
FACETS TARGET RETIREMENT 2040  
FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
485.242	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	55,487.42	55,577.75	5	0.00
		<b>55,487.42</b>	<b>55,577.75</b>	<b>5</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
16,858.68	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	185,784.69	184,778.97	16	0.00
61,549.55	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	61,549.55	61,549.55	5	0.00
		<b>247,334.24</b>	<b>246,328.52</b>	<b>22</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
1,475.34	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	69,208.20	51,536.66	6	0.00
2,882.66	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	152,232.70	117,074.90	13	0.00
2,796.38	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	327,152.13	244,914.38	29	0.00
11,392.2	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	245,834.74	217,777.12	22	0.00
3,125.67	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	36,819.14	36,807.76	3	0.00
		<b>831,246.91</b>	<b>668,110.82</b>	<b>73</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX5489  
FACETS TARGET RETIREMENT 2050  
FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
105.104	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	12,018.64	12,059.99	5	0.00
		<b>12,018.64</b>	<b>12,059.99</b>	<b>5</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,929.34	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	21,261.56	21,481.08	9	0.00
9,911.36	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	9,911.36	9,911.36	4	0.00
		<b>31,172.92</b>	<b>31,392.44</b>	<b>13</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
351.97	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	16,510.91	13,644.13	7	0.00
692.36	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	36,563.39	31,488.80	15	0.00
676.22	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	79,111.86	67,068.51	33	0.00
2,695.98	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	58,177.13	57,462.43	24	0.00
785.39	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	9,251.58	9,830.53	4	0.00
		<b>199,614.87</b>	<b>179,494.40</b>	<b>82</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX2776  
FACETS LIFESTYLE AGGRESSIVE FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
3,071.122	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	351,182.80	347,609.90	5	0.00
		<b>351,182.80</b>	<b>347,609.90</b>	<b>5</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
75,445.35	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	831,416.89	815,785.11	12	0.00
210,322.75	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	210,322.75	210,322.75	3	0.00
		<b>1,041,739.64</b>	<b>1,026,107.86</b>	<b>15</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
9,781.31	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	458,841.25	304,454.46	7	0.00
19,349.85	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,021,861.71	702,228.54	15	0.00
18,177.16	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	2,126,569.58	1,504,517.35	31	0.00
76,540.04	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,651,674.06	1,371,747.20	24	0.00
23,448.33	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	276,211.95	236,492.77	4	0.00
		<b>5,535,158.55</b>	<b>4,119,440.32</b>	<b>80</b>	<b>0.00</b>





## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX2856  
FACETS LIFESTYLE CONSERVATIVE FD

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
1,923.591	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	219,962.63	212,823.15	5	0.00
		<b>219,962.63</b>	<b>212,823.15</b>	<b>5</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
12,889.11	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	130,557.73	128,237.78	3	0.00
194,144.1	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,139,491.47	2,114,924.06	47	0.00
573,541.86	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	573,541.86	573,541.86	13	0.00
		<b>2,843,591.06</b>	<b>2,816,703.70</b>	<b>63</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
2,320.82	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	108,869.67	68,790.64	2	0.00
4,592.93	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	242,551.71	157,472.34	5	0.00
5,047.29	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	590,489.02	415,692.08	13	0.00
20,264.32	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	437,288.14	349,350.28	10	0.00
7,290.27	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	85,876.46	80,592.44	2	0.00
		<b>1,465,075.00</b>	<b>1,071,897.78</b>	<b>32</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX2810  
FACETS LIFESTYLE MODERATE FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
3,505.268	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	400,827.40	377,951.85	5	0.00
		<b>400,827.40</b>	<b>377,951.85</b>	<b>5</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
15,352.09	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	155,506.00	152,657.19	2	0.00
233,658.05	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,574,939.98	2,514,186.34	33	0.00
262,183.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	262,183.24	262,183.24	3	0.00
		<b>2,992,629.22</b>	<b>2,929,026.77</b>	<b>38</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
8,200.83	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	384,700.94	241,841.12	5	0.00
14,412.19	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	761,104.87	498,933.10	10	0.00
15,019.55	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	1,757,156.68	1,237,859.26	23	0.00
60,532.46	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,306,243.03	1,076,353.75	17	0.00
15,258.23	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	179,735.85	141,997.70	2	0.00
		<b>4,388,941.37</b>	<b>3,196,984.93</b>	<b>56</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX5327  
FACETS TARGET RETIREMENT NOW  
FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
618.901	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	70,771.33	71,963.70	5	0.00
		<b>70,771.33</b>	<b>71,963.70</b>	<b>5</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
4,108.96	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	41,620.91	41,257.34	3	0.00
61,822.5	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	681,291.43	685,428.03	48	0.00
161,219.5	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	161,219.50	161,219.50	11	0.00
		<b>884,131.84</b>	<b>887,904.87</b>	<b>62</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
750.67	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	35,213.93	28,243.73	2	0.00
1,479.39	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	78,126.29	65,429.42	6	0.00
1,606.79	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	187,980.45	150,897.30	13	0.00
6,407.82	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	138,275.73	127,319.79	10	0.00
2,305.91	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	27,162.70	28,042.99	2	0.00
		<b>466,759.10</b>	<b>399,933.23</b>	<b>33</b>	



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX1349  
FIRST TRUST TARGET DATE FUND  
2010

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
11,051.02	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	11,051.02	11,051.02	3	0.00
		<b>11,051.02</b>	<b>11,051.02</b>	<b>3</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
5	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	273.50	197.87	0	0.00
18	CUSIP # 002444107 AVX CORP	324.90	251.21	0	0.00
7	CUSIP # 002535300 AARON'S INC	381.22	235.29	0	0.18
1	CUSIP # 003654100 ABIOMED INC	449.75	192.33	0	0.00
6	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	289.20	257.73	0	0.00
5	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	258.25	277.49	0	0.00
4	CUSIP # 00971T101 AKAMA I TECHNOLOGIES INC	292.60	262.00	0	0.00
4	CUSIP # 020002101 ALLSTATE CORPORATION	394.80	398.56	0	1.84
12	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	297.96	175.64	0	0.00
5	CUSIP # 029899101 AMERICAN STATES WATER COMPANY	305.70	283.50	0	0.00

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3	CUSIP # 030506109 AMERICAN WOODMARK CORP	235 .35	356 .79	0	0 .00
28	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	286 .44	320 .28	0	2 .19
1	CUSIP # 036752103 ANTHEM INC	274 .05	225 .73	0	0 .00
16	CUSIP # 03762U105 APOLLO COMMERCIAL REAL ESTATE	301 .92	294 .33	0	7 .36
4	CUSIP # 03820C105 APPLIED INDUSTRIAL TECHNOLOGIES	313 .00	270 .42	0	0 .00
8	CUSIP # 038222105 APPLIED MATERIALS INC	309 .20	282 .45	0	0 .00
4	CUSIP # 042735100 ARROW ELECTRONICS	294 .88	286 .74	0	0 .00
3	CUSIP # 049560105 ATMOS ENERGY CORP	281 .73	207 .01	0	0 .00
2	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	362 .30	355 .43	0	2 .94
3	CUSIP # 053611109 AVERY DENNISON CORP	325 .05	233 .61	0	0 .00
7	CUSIP # 05465C100 AXOS FINANCIAL INC	240 .73	193 .88	0	0 .00
5	CUSIP # 086516101 BEST BUY INC	396 .80	213 .41	0	2 .25
7	CUSIP # 089302103 BIG LOTS INC	292 .53	366 .61	0	0 .00
1	CUSIP # 09062X103 BIOGEN IDEC INC	353 .31	288 .13	0	0 .00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	287 . 50	189 . 71	0	0 . 00
7	CUSIP # 12504L109 CBRE GROUP INC	308 . 70	305 . 30	0	0 . 00
2	CUSIP # 125509109 CIGNA CORP	416 . 50	405 . 46	0	0 . 00
2	CUSIP # 12572Q105 CME GROUP INC	340 . 42	289 . 53	0	0 . 00
6	CUSIP # 126650100 CVS HEALTH CORP	472 . 32	450 . 09	0	0 . 00
7	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	300 . 30	303 . 08	0	0 . 00
3	CUSIP # 142339100 CARLISLE COMPANIES INC	365 . 40	334 . 18	0	0 . 00
3	CUSIP # 146229109 CARTERS INC	295 . 80	355 . 13	0	0 . 00
3	CUSIP # 15135B101 CENTENE CORPORATION	434 . 34	305 . 25	0	0 . 00
6	CUSIP # 156782104 CERNER CORP	386 . 46	303 . 22	0	0 . 00
5	CUSIP # 163072101 CHEESECAKE FACTORY	267 . 70	228 . 99	0	0 . 00
2	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	255 . 60	299 . 06	0	0 . 00
11	CUSIP # 171779309 CIENA CORP	343 . 64	242 . 86	0	0 . 00
7	CUSIP # 172755100 CIRRUS LOGIC INC	270 . 20	277 . 14	0	0 . 00

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12	CUSIP # 198287203 COLUMBIA PROPERTY TRUST INC	283 .68	268 .44	0	0 .00
3	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	279 .21	171 .61	0	0 .00
5	CUSIP # 209115104 CONSOLIDATED EDISON INC	380 .95	411 .93	0	0 .00
2	CUSIP # 21676P103 COOPER-STANDARD HOLDING	239 .96	244 .05	0	0 .00
11	CUSIP # 216831107 COOPER TIRE & RUBBER	311 .30	365 .80	0	0 .00
18	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	252 .36	319 .15	0	0 .00
13	CUSIP # 219350105 CORNING INC	458 .90	303 .52	0	0 .00
2	CUSIP # 22160K105 COSTCO WHOLESALE CORP	469 .76	314 .24	0	0 .00
3	CUSIP # 231561101 CURTISS WRIGHT CORP	412 .26	367 .17	0	0 .00
9	CUSIP # 23331A109 D R HORTON INC	379 .62	441 .23	0	0 .00
3	CUSIP # 237194105 DARDEN RESTAURANTS INC	333 .57	235 .84	0	0 .00
14	CUSIP # 25271C102 DIAMOND OFFSHORE DRILLING	280 .00	246 .11	0	0 .00
8	CUSIP # 253393102 DICKS SPORTING GOODS INC	283 .84	315 .39	0	0 .00
4	CUSIP # 256677105 DOLLAR GENERAL CORP	437 .20	333 .74	0	0 .00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 256746108 DOLLAR TREE INC	326 . 20	420 . 77	0	0 . 00
4	CUSIP # 29084Q100 EMCOR GROUP INC	300 . 44	287 . 43	0	0 . 00
4	CUSIP # 29355X107 ENPRO INDUSTRIES INC	291 . 72	357 . 77	0	0 . 00
3	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	301 . 65	269 . 56	0	0 . 00
6	CUSIP # 30040W108 EVERSOURCE ENERGY	368 . 64	338 . 96	0	0 . 00
5	CUSIP # 302130109 EXPEDITORS INTL WASH INC	367 . 65	267 . 63	0	0 . 00
5	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	475 . 05	377 . 99	0	0 . 00
7	CUSIP # 302445101 FLIR SYSTEMS INC	430 . 29	327 . 21	0	0 . 00
5	CUSIP # 302941109 FTI CONSULTING	365 . 95	220 . 96	0	0 . 00
2	CUSIP # 30303M102 FACEBOOK INC	328 . 92	362 . 23	0	0 . 00
12	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	289 . 44	379 . 14	0	0 . 00
2	CUSIP # 315616102 F5 NETWORKS INC	398 . 84	264 . 06	0	0 . 00
16	CUSIP # 31787A507 FINISAR CORPORATION	304 . 80	305 . 94	0	0 . 00
5	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	257 . 95	185 . 69	0	0 . 00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	452 .28	402 .37	0	0 .35
5	CUSIP # 344849104 FOOT LOCKER INC	254 .90	244 .40	0	0 .00
19	CUSIP # 36467W109 GAMESTOP CORP CL A	290 .13	386 .03	0	7 .22
11	CUSIP # 364760108 GAP INC	317 .35	370 .72	0	0 .00
2	CUSIP # 369550108 GENERAL DYNAMICS CORP	409 .44	289 .95	0	0 .00
12	CUSIP # 371901109 GENTEX CORP	257 .52	211 .86	0	0 .00
4	CUSIP # 39304D102 GREEN DOT CORP-CLASS A	355 .28	236 .82	0	0 .00
5	CUSIP # 393657101 GREENBRIER COMPANIES INC	300 .50	264 .27	0	0 .00
3	CUSIP # 40412C101 HCA HOLDINGS INC	417 .36	268 .57	0	0 .00
82	CUSIP # 422704106 HECLA MINING CO	228 .78	338 .45	0	0 .00
9	CUSIP # 436440101 HOLOGIC INC	368 .82	379 .42	0	0 .00
10	CUSIP # 440452100 HORMEL FOODS CORP	394 .00	369 .07	0	0 .00
2	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	512 .16	448 .21	0	0 .00
3	CUSIP # 451107106 IDACORP INC	297 .69	240 .55	0	0 .00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 452327109 ILLUMINA INC	367 .06	223 .79	0	0 .00
3	CUSIP # 457187102 INGREDION INC	314 .88	374 .91	0	1 .88
4	CUSIP # 45768S105 INNOSPEC INC	307 .00	283 .02	0	0 .00
3	CUSIP # 45778Q107 INSPERITY INC	353 .85	170 .86	0	0 .00
7	CUSIP # 458140100 INTEL CORPORATION	331 .03	326 .72	0	0 .00
6	CUSIP # 460335201 INTL SPEEDWAY	262 .80	225 .18	0	0 .00
1	CUSIP # 46120E602 INTUITIVE SURGICAL INC	574 .00	373 .89	0	0 .00
18	CUSIP # 46131B100 INVESCO MORTGAGE CAPITAL	284 .76	313 .53	0	7 .56
2	CUSIP # 466032109 J&J SNACK FOODS	301 .78	268 .62	0	0 .90
15	CUSIP # 477143101 JETBLUE AIRWAYS CORP	290 .40	328 .18	0	0 .00
13	CUSIP # 50105F105 KRONOS WORLDWIDE INC	211 .25	323 .19	0	0 .00
2	CUSIP # 512807108 LAM RESEARCH CORPORATION	303 .40	376 .33	0	0 .00
3	CUSIP # 515098101 LANDSTAR SYSTEMS INC	366 .00	313 .29	0	0 .00
6	CUSIP # 53219L109 LIFEPOINT HOSPITALS INC	386 .40	308 .28	0	0 .00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	345.96	318.47	0	0.00
26	CUSIP # 552848103 MGIC INVESTMENT CORP	346.06	279.13	0	0.00
4	CUSIP # 55306N104 MKS INSTRUMENTS INC	320.60	388.77	0	0.00
5	CUSIP # 556269108 STEVEN MADDEN LTD	264.50	177.05	0	0.00
3	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	216.15	232.36	0	0.00
5	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	316.50	249.22	0	0.00
4	CUSIP # 574795100 MASIMO CORPORATION	498.16	378.37	0	0.00
9	CUSIP # 576485205 MATADOR RESOURCES CO	297.45	284.04	0	0.00
6	CUSIP # 577933104 MAXIMUS INC	390.36	352.13	0	0.00
7	CUSIP # 58502B106 MEDNAX INC	326.62	400.21	0	0.00
7	CUSIP # 589378108 MERCURY SYSTEMS INC	387.24	336.24	0	0.00
7	CUSIP # 595112103 MICRON TECHNOLOGY INC	316.61	305.11	0	0.00
2	CUSIP # 608190104 MOHAWK INDUSTRIES INC	350.70	430.85	0	0.00
5	CUSIP # 60871R209 MOLSON COORS BREWING CO B	307.50	402.68	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 61174X109 MONSTER BEVERAGE CORP	349.68	369.93	0	0.00
3	CUSIP # 617700109 MORNINGSTAR INC	377.70	290.94	0	0.00
3	CUSIP # 635017106 NATIONAL BEVERAGE	349.86	140.27	0	0.00
9	CUSIP # 651639106 NEWMONT MINING CORP	271.80	343.30	0	0.00
2	CUSIP # 65339F101 NEXTERA ENERGY INC	335.20	309.39	0	0.00
11	CUSIP # 654090109 NIDEC CORPORATION-SPON ADR	394.74	388.96	0	0.00
4	CUSIP # 654106103 NIKE INC CLASS B	338.88	210.25	0	0.80
1	CUSIP # 666807102 NORTHROP GRUMMAN CORP	317.37	215.06	0	0.00
6	CUSIP # 670346105 NUCOR CORPORATION	380.70	389.82	0	2.28
2	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	322.52	142.71	0	0.00
16	CUSIP # 682189105 ON SEMICONDUCTOR CORP	294.88	347.83	0	0.00
26	CUSIP # 684060106 ORANGE SPON ADR	413.14	399.00	0	0.00
4	CUSIP # 690742101 OWENS CORNING	217.08	219.49	0	0.00
8	CUSIP # 69331C108 PG & E CORP	368.08	353.80	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	440.76	362.36	0	0.00
2	CUSIP # 693656100 PVH CORP	288.80	181.82	0	0.00
14	CUSIP # 720190206 PIEDMONT OFFICE REALT TRUST -A	265.02	270.41	0	0.00
18	CUSIP # 72147K108 PILGRIMS PRIDE CORP	325.62	477.26	0	0.00
4	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	316.72	282.12	0	0.00
5	CUSIP # 729132100 PLEXUS CORP	292.55	302.95	0	0.00
7	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	319.27	308.67	0	2.54
3	CUSIP # 74144T108 T ROWE PRICE GROUP INC	327.54	308.42	0	0.00
5	CUSIP # 74340W103 PROLOGIS INC	338.95	317.02	0	0.00
2	CUSIP # 74460D109 PUBLIC STORAGE INC	403.26	421.49	0	0.00
3	CUSIP # 74758T303 QUALYS INC	267.30	182.04	0	0.00
8	CUSIP # 74762E102 QUANTA SERVICES INC	267.04	308.32	0	0.00
2	CUSIP # 755111507 RAYTHEON COMPANY	413.32	274.66	0	0.00
2	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	289.12	310.44	0	0.00

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3	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	255 . 87	263 . 50	0	0 . 00
22	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	268 . 18	287 . 79	0	3 . 64
4	CUSIP # 76680R206 RINGCENTRAL INC CL A	372 . 20	190 . 32	0	0 . 00
7	CUSIP # 775711104 ROLLINS INC	424 . 83	244 . 42	0	0 . 00
4	CUSIP # 778296103 ROSS STORES INC	396 . 40	254 . 42	0	0 . 00
3	CUSIP # 800013104 SANDERSON FARMS INC	310 . 11	278 . 67	0	0 . 00
5	CUSIP # 806407102 HENRY SCHEIN INC	425 . 15	356 . 97	0	0 . 00
9	CUSIP # 830566105 SKECHERS USA INC	251 . 37	223 . 69	0	0 . 00
4	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	362 . 84	322 . 17	0	0 . 00
3	CUSIP # 832696405 JM SMUCKER CO	307 . 83	354 . 17	0	0 . 00
7	CUSIP # 844741108 SOUTHWEST AIRLINES	437 . 15	317 . 55	0	0 . 00
8	CUSIP # 848577102 SPIRIT AIRLINES INC	375 . 76	390 . 94	0	0 . 00
4	CUSIP # 84857L101 SPIRE INC	294 . 20	296 . 72	0	2 . 25
13	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	356 . 33	259 . 83	0	0 . 00

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1	CUSIP # 852857200 STAMPS.COM INC	226 . 20	188 . 13	0	0 . 00
3	CUSIP # 854502101 STANLEY BLACK & DECKER INC	439 . 32	470 . 41	0	0 . 00
3	CUSIP # 87162W100 SYNNEX CORPORATION	254 . 10	372 . 64	0	0 . 00
5	CUSIP # 871829107 SYSCO CORPORATION	366 . 25	273 . 41	0	0 . 00
4	CUSIP # 872540109 TJX COMPANIES INC	448 . 08	308 . 70	0	0 . 00
6	CUSIP # 872590104 T-MOBILE US INC	421 . 08	381 . 84	0	0 . 00
5	CUSIP # 87612E106 TARGET CORPORATION	441 . 05	333 . 36	0	0 . 00
3	CUSIP # 878237106 TECH DATA CORPORATION	214 . 71	193 . 04	0	0 . 00
9	CUSIP # 880770102 TERADYNE INC	332 . 82	391 . 62	0	0 . 00
3	CUSIP # 882508104 TEXAS INSTRUMENTS INC	321 . 87	220 . 78	0	0 . 00
4	CUSIP # 885160101 THOR INDUSTRIES INC	334 . 80	469 . 06	0	0 . 00
3	CUSIP # 891027104 TORCHMARK CORP	260 . 07	270 . 84	0	0 . 00
7	CUSIP # 902104108 II-VI INC	331 . 10	330 . 22	0	0 . 00
5	CUSIP # 902494103 TYSON FOODS INC CL A	297 . 65	302 . 19	0	0 . 00

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7	CUSIP # 911163103 UNITED NATURAL FOODS INC	209 . 65	270 . 15	0	0 . 00
3	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	383 . 64	429 . 15	0	0 . 00
1	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	266 . 04	160 . 49	0	0 . 00
8	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	282 . 64	231 . 38	0	0 . 00
3	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	383 . 52	356 . 67	0	0 . 00
6	CUSIP # 917047102 URBAN OUTFITTERS INC	245 . 40	135 . 93	0	0 . 00
3	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	341 . 25	165 . 93	0	0 . 00
7	CUSIP # 92343V104 VERIZON COMMUNICATIONS	373 . 73	363 . 34	0	0 . 00
2	CUSIP # 928563402 VMWARE INC CL A	312 . 12	188 . 11	0	0 . 00
5	CUSIP # 92939U106 WEC ENERGY GROUP INC	333 . 80	324 . 91	0	0 . 00
4	CUSIP # 94106L109 WASTE MANAGEMENT INC	361 . 44	344 . 24	0	0 . 00
1	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	320 . 49	202 . 23	0	0 . 00
6	CUSIP # 95040Q104 WELLTOWER INC	385 . 92	376 . 24	0	0 . 00
8	CUSIP # 950755108 WERNER ENTERPRISES INC	282 . 80	225 . 40	0	0 . 72



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6	CUSIP # 969904101 WILLIAMS-SONOMA INC	394.32	317.40	0	0.00
8	CUSIP # 98389B100 XCEL ENERGY INC	377.68	323.53	0	3.04
		<b>60,154.09</b>	<b>54,005.34</b>	<b>14</b>	<b>49.94</b>
<b>FOREIGN STOCK</b>					
17	CUSIP # 054536107 AXA S.A. (ADR)	454.72	434.24	0	0.00
6	CUSIP # 063671101 BANK OF MONTREAL	495.18	393.28	0	0.00
13	CUSIP # 138006309 CANON INC SPONS ADR	411.45	389.07	0	0.00
11	CUSIP # 26874R108 ENI SPA (ADR)	414.26	369.16	0	7.74
6	CUSIP # 433578507 HITACHI LTD ADR	406.74	463.55	0	0.00
15	CUSIP # 438128308 HONDA MOTORS LTD ADR	451.20	455.73	0	0.00
15	CUSIP # 500458401 KOMATSU LTD SPONS ADR	456.83	518.95	0	0.00
9	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	433.22	343.95	0	0.00
128	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	389.12	479.03	0	6.97
17	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	457.39	387.35	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	416 .00	376 .64	0	0 .00
10	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	454 .65	290 .64	0	0 .00
9	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	405 .41	364 .86	0	0 .00
22	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	411 .51	438 .96	0	0 .00
9	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	424 .26	372 .04	0	0 .00
8	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	408 .16	433 .15	0	0 .00
6	CUSIP # 780087102 ROYAL BANK OF CANADA	481 .14	483 .90	0	0 .00
11	CUSIP # 80105N105 SANOFI-AVENTIS ADR	491 .37	455 .21	0	0 .00
10	CUSIP # 867224107 SUNCOR ENERGY INC	386 .90	370 .14	0	0 .00
44	CUSIP # 87969N204 TELSTRA CORP ADR	505 .78	698 .71	0	16 .26
9	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	443 .66	372 .69	0	0 .00
7	CUSIP # 891160509 TORONTO-DOMINION BANK	425 .60	310 .31	0	0 .00
7	CUSIP # 89151E109 TOTAL SA SPON ADR	450 .73	355 .91	0	4 .37
3	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	373 .05	327 .04	0	0 .00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # G1151C101 ACCENTURE PLC	510.60	410.58	0	0.00
6	CUSIP # G29183103 EATON CORP PLC	520.38	436.18	0	0.00
5	CUSIP # H84989104 TE CONNECTIVITY LTD	439.65	470.12	0	0.00
4	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	410.04	338.37	0	0.00
		<b>12,329.00</b>	<b>11,539.76</b>	<b>3</b>	<b>35.34</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
642	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	17,321.16	18,234.63	4	0.00
1,858	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	43,049.86	43,196.97	10	0.00
264	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	29,203.68	29,939.00	7	0.00
260	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	29,881.80	30,880.53	7	0.00
581	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	58,779.77	60,508.58	13	0.00
490	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	50,631.70	52,558.96	12	0.00
533	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF (FORMERLY BARCLAYS 1-3 YR CDT)	27,625.39	27,959.35	6	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,230	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	61,727.55	61,702.58	14	0.00
613	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	16,783.94	16,258.25	4	0.00
480	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	12,846.48	12,821.29	3	0.00
		<b>347,851.33</b>	<b>354,060.14</b>	<b>79</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
36	CUSIP # 78463V107 SPDR GOLD TRUST	4,059.36	4,361.89	1	0.00
50	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,050.00	1,864.87	0	23.73
		<b>6,109.36</b>	<b>6,226.76</b>	<b>1</b>	<b>23.73</b>



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
161,066.81	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	161,066.81	161,066.81	4	0.00
		<b>161,066.81</b>	<b>161,066.81</b>	<b>4</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
100	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	5,470.00	4,146.88	0	0.00
375	CUSIP # 002444107 AVX CORP	6,768.75	5,241.70	0	0.00
135	CUSIP # 002535300 AARON'S INC	7,352.10	3,957.77	0	4.05
14	CUSIP # 003654100 ABIOMED INC	6,296.50	2,797.09	0	0.00
122	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	5,880.40	5,261.93	0	0.00
101	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	5,216.65	5,848.54	0	0.00
72	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	5,266.80	4,747.02	0	0.00
64	CUSIP # 020002101 ALLSTATE CORPORATION	6,316.80	6,440.25	0	29.44
253	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	6,281.99	3,647.92	0	0.00
103	CUSIP # 029899101 AMERICAN STATES WATER COMPANY	6,297.42	5,811.80	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
64	CUSIP # 030506109 AMERICAN WOODMARK CORP	5,020.80	7,690.50	0	0.00
514	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	5,258.22	5,892.24	0	40.23
25	CUSIP # 036752103 ANTHEM INC	6,851.25	3,994.15	0	0.00
321	CUSIP # 03762U105 APOLLO COMMERCIAL REAL ESTATE	6,057.27	5,894.15	0	147.66
84	CUSIP # 03820C105 APPLIED INDUSTRIAL TECHNOLOGIES	6,573.00	5,724.41	0	0.00
153	CUSIP # 038222105 APPLIED MATERIALS INC	5,913.45	6,087.91	0	0.00
70	CUSIP # 042735100 ARROW ELECTRONICS	5,160.40	5,174.89	0	0.00
59	CUSIP # 049560105 ATMOS ENERGY CORP	5,540.69	4,447.93	0	0.00
34	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	6,159.10	5,995.73	0	49.98
58	CUSIP # 053611109 AVERY DENNISON CORP	6,284.30	4,713.55	0	0.00
144	CUSIP # 05465C100 AXOS FINANCIAL INC	4,952.16	4,145.21	0	0.00
94	CUSIP # 086516101 BEST BUY INC	7,459.84	4,602.32	0	42.30
141	CUSIP # 089302103 BIG LOTS INC	5,892.39	7,404.22	0	0.00
24	CUSIP # 09062X103 BIOGEN IDEC INC	8,479.44	6,933.88	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
20	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	5,750.00	3,777.30	0	0.00
123	CUSIP # 12504L109 CBRE GROUP INC	5,424.30	5,389.29	0	0.00
35	CUSIP # 125509109 CIGNA CORP	7,288.75	6,825.26	0	0.00
36	CUSIP # 12572Q105 CME GROUP INC	6,127.56	5,232.85	0	0.00
91	CUSIP # 126650100 CVS HEALTH CORP	7,163.52	6,795.72	0	0.00
151	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	6,477.90	6,490.43	0	0.00
49	CUSIP # 142339100 CARLISLE COMPANIES INC	5,968.20	5,637.92	0	0.00
54	CUSIP # 146229109 CARTERS INC	5,324.40	6,282.73	0	0.00
48	CUSIP # 15135B101 CENTENE CORPORATION	6,949.44	4,889.79	0	0.00
118	CUSIP # 156782104 CERNER CORP	7,600.38	6,514.95	0	0.00
107	CUSIP # 163072101 CHEESECAKE FACTORY	5,728.78	5,032.16	0	0.00
49	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	6,262.20	7,028.19	0	0.00
222	CUSIP # 171779309 CIENA CORP	6,935.28	4,765.07	0	0.00
153	CUSIP # 172755100 CIRRUS LOGIC INC	5,905.80	6,715.36	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
259	CUSIP # 198287203 COLUMBIA PROPERTY TRUST INC	6,122.76	5,821.07	0	0.00
58	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	5,398.06	3,600.05	0	0.00
75	CUSIP # 209115104 CONSOLIDATED EDISON INC	5,714.25	6,210.69	0	0.00
45	CUSIP # 21676P103 COOPER-STANDARD HOLDING	5,399.10	5,491.62	0	0.00
223	CUSIP # 216831107 COOPER TIRE & RUBBER	6,310.90	7,394.33	0	0.00
374	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	5,243.48	6,643.85	0	0.00
213	CUSIP # 219350105 CORNING INC	7,518.90	5,297.45	0	0.00
34	CUSIP # 22160K105 COSTCO WHOLESALE CORP	7,985.92	5,565.65	0	0.00
49	CUSIP # 231561101 CURTISS WRIGHT CORP	6,733.58	6,014.39	0	0.00
143	CUSIP # 23331A109 D R HORTON INC	6,031.74	6,974.15	0	0.00
55	CUSIP # 237194105 DARDEN RESTAURANTS INC	6,115.45	4,449.35	0	0.00
282	CUSIP # 25271C102 DIAMOND OFFSHORE DRILLING	5,640.00	4,954.28	0	0.00
167	CUSIP # 253393102 DICKS SPORTING GOODS INC	5,925.16	4,910.47	0	0.00
71	CUSIP # 256677105 DOLLAR GENERAL CORP	7,760.30	5,239.12	0	0.00



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83	CUSIP # 256746108 DOLLAR TREE INC	6,768.65	8,638.60	0	0.00
69	CUSIP # 29084Q100 EMCOR GROUP INC	5,182.59	5,024.10	0	0.00
84	CUSIP # 29355X107 ENPRO INDUSTRIES INC	6,126.12	7,411.34	0	0.00
56	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	5,630.80	5,047.48	0	0.00
100	CUSIP # 30040W108 EVERSOURCE ENERGY	6,144.00	5,877.55	0	0.00
80	CUSIP # 302130109 EXPEDITORS INTL WASH INC	5,882.40	4,414.39	0	0.00
76	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	7,220.76	5,132.16	0	0.00
113	CUSIP # 302445101 FLIR SYSTEMS INC	6,946.11	5,306.42	0	0.00
97	CUSIP # 302941109 FTI CONSULTING	7,099.43	3,904.77	0	0.00
36	CUSIP # 30303M102 FACEBOOK INC	5,920.56	6,391.57	0	0.00
252	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	6,078.24	8,008.47	0	0.00
34	CUSIP # 315616102 F5 NETWORKS INC	6,780.28	4,503.94	0	0.00
326	CUSIP # 31787A507 FINISAR CORPORATION	6,210.30	6,403.11	0	0.00
102	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	5,262.18	4,251.14	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	5,879.64	5,233.43	0	4.55
100	CUSIP # 344849104 FOOT LOCKER INC	5,098.00	3,815.15	0	0.00
403	CUSIP # 36467W109 GAMESTOP CORP CL A	6,153.81	7,574.98	0	153.14
181	CUSIP # 364760108 GAP INC	5,221.85	6,079.06	0	0.00
38	CUSIP # 369550108 GENERAL DYNAMICS CORP	7,779.36	6,002.08	0	0.00
230	CUSIP # 371901109 GENTEX CORP	4,935.80	4,596.06	0	0.00
80	CUSIP # 39304D102 GREEN DOT CORP-CLASS A	7,105.60	4,791.75	0	0.00
111	CUSIP # 393657101 GREENBRIER COMPANIES INC	6,671.10	5,922.07	0	0.00
69	CUSIP # 40412C101 HCA HOLDINGS INC	9,599.28	6,226.45	0	0.00
1,687	CUSIP # 422704106 HECLA MINING CO	4,706.73	6,966.10	0	0.00
148	CUSIP # 436440101 HOLOGIC INC	6,065.04	6,205.05	0	0.00
158	CUSIP # 440452100 HORMEL FOODS CORP	6,225.20	5,688.66	0	0.00
27	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	6,914.16	6,149.54	0	0.00
57	CUSIP # 451107106 IDACORP INC	5,656.11	4,812.36	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
25	CUSIP # 452327109 ILLUMINA INC	9,176.50	5,616.88	0	0.00
53	CUSIP # 457187102 INGREDION INC	5,562.88	6,637.41	0	33.13
77	CUSIP # 45768S105 INNOSPEC INC	5,909.75	5,473.24	0	0.00
62	CUSIP # 45778Q107 INSPERITY INC	7,312.90	3,584.68	0	0.00
118	CUSIP # 458140100 INTEL CORPORATION	5,580.22	5,564.06	0	0.00
131	CUSIP # 460335201 INTL SPEEDWAY	5,737.80	5,074.11	0	0.00
15	CUSIP # 46120E602 INTUITIVE SURGICAL INC	8,610.00	5,693.97	0	0.00
369	CUSIP # 46131B100 INVESCO MORTGAGE CAPITAL	5,837.58	6,442.12	0	154.98
39	CUSIP # 466032109 J&J SNACK FOODS	5,884.71	5,012.88	0	17.55
278	CUSIP # 477143101 JETBLUE AIRWAYS CORP	5,382.08	5,756.72	0	0.00
261	CUSIP # 50105F105 KRONOS WORLDWIDE INC	4,241.25	6,648.30	0	0.00
41	CUSIP # 512807108 LAM RESEARCH CORPORATION	6,219.70	7,621.38	0	0.00
54	CUSIP # 515098101 LANDSTAR SYSTEMS INC	6,588.00	5,662.14	0	0.00
120	CUSIP # 53219L109 LIFEPOINT HOSPITALS INC	7,728.00	6,117.20	0	0.00

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24	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	8,303.04	7,589.41	0	0.00
493	CUSIP # 552848103 MGIC INVESTMENT CORP	6,561.83	5,512.89	0	0.00
61	CUSIP # 55306N104 MKS INSTRUMENTS INC	4,889.15	5,973.79	0	0.00
111	CUSIP # 556269108 STEVEN MADDEN LTD	5,871.90	4,186.25	0	0.00
61	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	4,395.05	4,786.62	0	0.00
109	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	6,899.70	5,487.67	0	0.00
60	CUSIP # 574795100 MASIMO CORPORATION	7,472.40	5,177.49	0	0.00
195	CUSIP # 576485205 MATADOR RESOURCES CO	6,444.75	6,111.98	0	0.00
95	CUSIP # 577933104 MAXIMUS INC	6,180.70	5,692.65	0	0.00
122	CUSIP # 58502B106 MEDNAX INC	5,692.52	5,872.76	0	0.00
154	CUSIP # 589378108 MERCURY SYSTEMS INC	8,519.28	7,297.63	0	0.00
112	CUSIP # 595112103 MICRON TECHNOLOGY INC	5,065.76	4,929.70	0	0.00
27	CUSIP # 608190104 MOHAWK INDUSTRIES INC	4,734.45	5,976.40	0	0.00
86	CUSIP # 60871R209 MOLSON COORS BREWING CO B	5,289.00	6,889.94	0	0.00

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123	CUSIP # 61174X109 MONSTER BEVERAGE CORP	7,168.44	7,642.53	0	0.00
46	CUSIP # 617700109 MORNINGSTAR INC	5,791.40	4,471.26	0	0.00
2	CUSIP # 62944T105 NVR INC	4,941.60	5,042.71	0	0.00
55	CUSIP # 635017106 NATIONAL BEVERAGE	6,414.10	4,019.32	0	0.00
156	CUSIP # 651639106 NEWMONT MINING CORP	4,711.20	5,945.71	0	0.00
35	CUSIP # 65339F101 NEXTERA ENERGY INC	5,866.00	5,411.76	0	0.00
266	CUSIP # 654090109 NIDEC CORPORATION-SPON ADR	9,545.41	9,472.13	0	0.00
88	CUSIP # 654106103 NIKE INC CLASS B	7,455.36	4,986.48	0	17.60
23	CUSIP # 666807102 NORTHROP GRUMMAN CORP	7,299.51	5,789.60	0	0.00
94	CUSIP # 670346105 NUCOR CORPORATION	5,964.30	6,195.80	0	35.72
39	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	6,289.14	3,798.90	0	0.00
264	CUSIP # 682189105 ON SEMICONDUCTOR CORP	4,865.52	5,761.75	0	0.00
599	CUSIP # 684060106 ORANGE SPON ADR	9,518.11	9,438.21	0	0.00
83	CUSIP # 690742101 OWENS CORNING	4,504.41	5,046.40	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
138	CUSIP # 69331C108 PG & E CORP	6,349.38	6,094.48	0	0.00
63	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	6,941.97	5,660.92	0	0.00
35	CUSIP # 693656100 PVH CORP	5,054.00	3,507.36	0	0.00
295	CUSIP # 720190206 PIEDMONT OFFICE REALT TRUST -A	5,584.35	5,708.07	0	0.00
292	CUSIP # 72147K108 PILGRIMS PRIDE CORP	5,282.28	7,842.59	0	0.00
66	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	5,225.88	5,034.48	0	0.00
99	CUSIP # 729132100 PLEXUS CORP	5,792.49	6,015.70	0	0.00
124	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	5,655.64	5,474.15	0	44.95
61	CUSIP # 74144T108 T ROWE PRICE GROUP INC	6,659.98	6,339.26	0	0.00
89	CUSIP # 74340W103 PROLOGIS INC	6,033.31	5,690.64	0	0.00
31	CUSIP # 74460D109 PUBLIC STORAGE INC	6,250.53	6,896.57	0	0.00
70	CUSIP # 74758T303 QUALYS INC	6,237.00	4,308.85	0	0.00
158	CUSIP # 74762E102 QUANTA SERVICES INC	5,274.04	6,045.36	0	0.00
36	CUSIP # 755111507 RAYTHEON COMPANY	7,439.76	5,611.30	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
40	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	5,782.40	6,104.09	0	0.00
60	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	5,117.40	5,285.63	0	0.00
459	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	5,595.21	6,032.89	0	76.02
83	CUSIP # 76680R206 RINGCENTRAL INC CL A	7,723.15	3,989.31	0	0.00
112	CUSIP # 775711104 ROLLINS INC	6,797.28	3,443.24	0	0.00
83	CUSIP # 778296103 ROSS STORES INC	8,225.30	4,915.15	0	0.00
56	CUSIP # 800013104 SANDERSON FARMS INC	5,788.72	5,982.02	0	0.00
81	CUSIP # 806407102 HENRY SCHEIN INC	6,887.43	5,755.21	0	0.00
1	CUSIP # 811543107 SEABOARD CORP	3,710.04	4,019.99	0	0.00
176	CUSIP # 830566105 SKECHERS USA INC	4,915.68	5,360.98	0	0.00
73	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	6,621.83	6,075.98	0	0.00
49	CUSIP # 832696405 JM SMUCKER CO	5,027.89	5,968.19	0	0.00
138	CUSIP # 844741108 SOUTHWEST AIRLINES	8,618.10	6,571.60	0	0.00
162	CUSIP # 848577102 SPIRIT AIRLINES INC	7,609.14	6,400.67	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
83	CUSIP # 84857L101 SPIRE INC	6,104.65	6,148.21	0	46.69
266	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	7,291.06	5,636.09	0	0.00
23	CUSIP # 852857200 STAMPS.COM INC	5,202.60	4,340.69	0	0.00
44	CUSIP # 854502101 STANLEY BLACK & DECKER INC	6,443.36	7,116.22	0	0.00
55	CUSIP # 87162W100 SYNNEX CORPORATION	4,658.50	6,872.14	0	0.00
103	CUSIP # 871829107 SYSCO CORPORATION	7,544.75	5,716.96	0	0.00
74	CUSIP # 872540109 TJX COMPANIES INC	8,289.48	5,710.83	0	0.00
98	CUSIP # 872590104 T-MOBILE US INC	6,877.64	6,261.31	0	0.00
77	CUSIP # 87612E106 TARGET CORPORATION	6,792.17	4,900.03	0	0.00
72	CUSIP # 878237106 TECH DATA CORPORATION	5,153.04	5,923.22	0	0.00
154	CUSIP # 880770102 TERADYNE INC	5,694.92	6,660.42	0	0.00
64	CUSIP # 882508104 TEXAS INSTRUMENTS INC	6,866.56	4,827.15	0	0.00
60	CUSIP # 885160101 THOR INDUSTRIES INC	5,022.00	8,142.59	0	0.00
65	CUSIP # 891027104 TORCHMARK CORP	5,634.85	5,807.68	0	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
135	CUSIP # 902104108 II-VI INC	6,385.50	6,355.92	0	0.00
85	CUSIP # 902494103 TYSON FOODS INC CL A	5,060.05	5,909.23	0	0.00
138	CUSIP # 911163103 UNITED NATURAL FOODS INC	4,133.10	5,827.44	0	0.00
47	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	6,010.36	6,561.60	0	0.00
29	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	7,715.16	5,183.47	0	0.00
160	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	5,652.80	5,144.40	0	0.00
47	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	6,008.48	5,424.40	0	0.00
119	CUSIP # 917047102 URBAN OUTFITTERS INC	4,867.10	2,714.10	0	0.00
53	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	6,028.75	3,464.21	0	0.00
140	CUSIP # 92343V104 VERIZON COMMUNICATIONS	7,474.60	7,375.73	0	0.00
48	CUSIP # 928563402 VMWARE INC CL A	7,490.88	4,472.30	0	0.00
91	CUSIP # 92939U106 WEC ENERGY GROUP INC	6,075.16	5,950.74	0	0.00
87	CUSIP # 94106L109 WASTE MANAGEMENT INC	7,861.32	7,464.64	0	0.00
24	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	7,691.76	4,819.71	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
94	CUSIP # 95040Q104 WELLTOWER INC	6,046.08	5,855.18	0	0.00
156	CUSIP # 950755108 WERNER ENTERPRISES INC	5,514.60	4,437.67	0	14.04
96	CUSIP # 969904101 WILLIAMS-SONOMA INC	6,309.12	5,047.60	0	0.00
129	CUSIP # 98389B100 XCEL ENERGY INC	6,090.09	5,596.32	0	49.02
		<b>1,137,436.00</b>	<b>1,030,138.97</b>	<b>31</b>	<b>961.05</b>
<b>FOREIGN STOCK</b>					
410	CUSIP # 054536107 AXA S.A. (ADR)	10,966.68	10,596.50	0	0.00
129	CUSIP # 063671101 BANK OF MONTREAL	10,646.37	8,509.77	0	0.00
305	CUSIP # 138006309 CANON INC SPONS ADR	9,653.25	9,475.02	0	0.00
269	CUSIP # 26874R108 ENI SPA (ADR)	10,130.54	9,026.87	0	189.35
142	CUSIP # 433578507 HITACHI LTD ADR	9,626.18	11,025.16	0	0.00
341	CUSIP # 438128308 HONDA MOTORS LTD ADR	10,257.28	9,927.61	0	0.00
351	CUSIP # 500458401 KOMATSU LTD SPONS ADR	10,689.71	12,252.28	0	0.00
203	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	9,771.41	7,655.62	0	0.00

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2,998	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	9,113.92	11,258.43	0	167.11
393	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	10,573.67	9,538.26	0	0.00
129	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	10,732.80	10,077.23	0	0.00
245	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	11,138.93	8,110.88	0	0.00
220	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	9,909.90	9,715.26	0	0.00
514	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	9,614.37	9,873.09	0	0.00
216	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	10,182.24	9,049.43	0	0.00
180	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	9,183.60	9,852.62	0	0.00
133	CUSIP # 780087102 ROYAL BANK OF CANADA	10,665.27	10,839.41	0	0.00
250	CUSIP # 80105N105 SANOFI-AVENTIS ADR	11,167.50	10,299.06	0	0.00
245	CUSIP # 867224107 SUNCOR ENERGY INC	9,479.05	9,045.56	0	0.00
1,025	CUSIP # 87969N204 TELSTRA CORP ADR	11,782.38	15,183.58	0	387.60
212	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	10,450.54	9,009.83	0	0.00
173	CUSIP # 891160509 TORONTO-DOMINION BANK	10,518.40	7,794.67	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
165	CUSIP # 89151E109 TOTAL SA SPON ADR	10,624.35	8,562.79	0	103.05
78	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	9,699.30	8,919.72	0	0.00
61	CUSIP # G1151C101 ACCENTURE PLC	10,382.20	6,993.41	0	0.00
134	CUSIP # G29183103 EATON CORP PLC	11,621.82	9,489.20	0	0.00
111	CUSIP # H84989104 TE CONNECTIVITY LTD	9,760.23	10,468.68	0	0.00
91	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	9,328.41	8,205.64	0	0.00
		<b>287,670.30</b>	<b>270,755.58</b>	<b>8</b>	<b>847.11</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
3,986	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	107,542.28	114,172.83	3	0.00
10,001	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	231,723.17	232,118.58	6	0.00
1,561	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	172,677.82	177,254.65	5	0.00
1,845	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	212,045.85	219,752.15	6	0.00
3,265	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	330,320.05	340,922.81	9	0.00

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2,537	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	262,148.21	271,877.99	7	0.00
3,058	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF (FORMERLY BARCLAYS 1-3 YR CDT)	158,496.14	160,353.63	4	0.00
7,023	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	352,449.26	352,257.51	9	0.00
2,539	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	69,517.82	70,207.99	2	0.00
3,313	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	88,667.48	87,429.54	2	0.00
		<b>1,985,588.08</b>	<b>2,026,347.68</b>	<b>53</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
353	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	35,328.24	35,944.88	1	277.63
297	CUSIP # 78463V107 SPDR GOLD TRUST	33,489.72	35,950.98	1	0.00
2,087	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	85,567.00	80,695.64	2	990.49
		<b>154,384.96</b>	<b>152,591.50</b>	<b>4</b>	<b>1,268.12</b>



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
241,428.74	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	241,428.74	241,428.74	4	0.00
		<b>241,428.74</b>	<b>241,428.74</b>	<b>4</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
263	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	14,386.10	10,596.39	0	0.00
920	CUSIP # 002444107 AVX CORP	16,606.00	12,285.63	0	0.00
332	CUSIP # 002535300 AARON'S INC	18,080.72	9,551.15	0	9.96
40	CUSIP # 003654100 ABIOMED INC	17,990.00	8,013.39	0	0.00
300	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	14,460.00	12,984.43	0	0.00
265	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	13,687.25	15,972.87	0	0.00
184	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	13,459.60	12,067.88	0	0.00
169	CUSIP # 020002101 ALLSTATE CORPORATION	16,680.30	16,940.00	0	77.74
662	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	16,437.46	9,181.77	0	0.00
269	CUSIP # 029899101 AMERICAN STATES WATER COMPANY	16,446.66	15,154.91	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
168	CUSIP # 030506109 AMERICAN WOODMARK CORP	13,179.60	20,003.13	0	0.00
1,308	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	13,380.84	14,960.33	0	102.36
65	CUSIP # 036752103 ANTHEM INC	17,813.25	9,961.39	0	0.00
789	CUSIP # 03762U105 APOLLO COMMERCIAL REAL ESTATE	14,888.43	14,470.93	0	362.94
219	CUSIP # 03820C105 APPLIED INDUSTRIAL TECHNOLOGIES	17,136.75	14,963.15	0	0.00
395	CUSIP # 038222105 APPLIED MATERIALS INC	15,266.75	14,680.74	0	0.00
179	CUSIP # 042735100 ARROW ELECTRONICS	13,195.88	13,209.43	0	0.00
149	CUSIP # 049560105 ATMOS ENERGY CORP	13,992.59	10,611.37	0	0.00
89	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	16,122.35	15,629.08	0	130.83
160	CUSIP # 053611109 AVERY DENNISON CORP	17,336.00	12,835.77	0	0.00
353	CUSIP # 05465C100 AXOS FINANCIAL INC	12,139.67	9,947.90	0	0.00
245	CUSIP # 086516101 BEST BUY INC	19,443.20	11,047.26	0	110.25
368	CUSIP # 089302103 BIG LOTS INC	15,378.72	19,261.90	0	0.00
63	CUSIP # 09062X103 BIOGEN IDEC INC	22,258.53	18,012.78	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
51	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	14,662.50	9,692.37	0	0.00
342	CUSIP # 12504L109 CBRE GROUP INC	15,082.20	14,968.24	0	0.00
91	CUSIP # 125509109 CIGNA CORP	18,950.75	17,752.51	0	0.00
94	CUSIP # 12572Q105 CME GROUP INC	15,999.74	13,732.61	0	0.00
239	CUSIP # 126650100 CVS HEALTH CORP	18,814.08	18,091.85	0	0.00
395	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	16,945.50	16,925.01	0	0.00
124	CUSIP # 142339100 CARLISLE COMPANIES INC	15,103.20	14,231.01	0	0.00
151	CUSIP # 146229109 CARTERS INC	14,888.60	17,633.85	0	0.00
125	CUSIP # 15135B101 CENTENE CORPORATION	18,097.50	12,744.61	0	0.00
306	CUSIP # 156782104 CERNER CORP	19,709.46	16,302.98	0	0.00
279	CUSIP # 163072101 CHEESECAKE FACTORY	14,937.66	13,082.68	0	0.00
127	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	16,230.60	18,197.74	0	0.00
544	CUSIP # 171779309 CIENA CORP	16,994.56	11,611.38	0	0.00
401	CUSIP # 172755100 CIRRUS LOGIC INC	15,478.60	16,654.63	0	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
635	CUSIP # 198287203 COLUMBIA PROPERTY TRUST INC	15,011.40	14,227.41	0	0.00
147	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	13,681.29	8,797.13	0	0.00
197	CUSIP # 209115104 CONSOLIDATED EDISON INC	15,009.43	16,263.03	0	0.00
118	CUSIP # 21676P103 COOPER-STANDARD HOLDING	14,157.64	14,370.53	0	0.00
548	CUSIP # 216831107 COOPER TIRE & RUBBER	15,508.40	18,150.46	0	0.00
979	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	13,725.58	17,219.46	0	0.00
559	CUSIP # 219350105 CORNING INC	19,732.70	13,228.20	0	0.00
87	CUSIP # 22160K105 COSTCO WHOLESALE CORP	20,434.56	13,711.58	0	0.00
137	CUSIP # 231561101 CURTISS WRIGHT CORP	18,826.54	16,723.61	0	0.00
375	CUSIP # 23331A109 D R HORTON INC	15,817.50	18,176.32	0	0.00
153	CUSIP # 237194105 DARDEN RESTAURANTS INC	17,012.07	11,627.14	0	0.00
691	CUSIP # 25271C102 DIAMOND OFFSHORE DRILLING	13,820.00	11,948.91	0	0.00
409	CUSIP # 253393102 DICKS SPORTING GOODS INC	14,511.32	13,242.45	0	0.00
185	CUSIP # 256677105 DOLLAR GENERAL CORP	20,220.50	13,226.18	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
215	CUSIP # 256746108 DOLLAR TREE INC	17,533.25	22,340.83	0	0.00
177	CUSIP # 29084Q100 EMCOR GROUP INC	13,294.47	12,354.17	0	0.00
206	CUSIP # 29355X107 ENPRO INDUSTRIES INC	15,023.58	17,999.35	0	0.00
146	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	14,680.30	13,150.88	0	0.00
262	CUSIP # 30040W108 EVERSOURCE ENERGY	16,097.28	14,444.68	0	0.00
224	CUSIP # 302130109 EXPEDITORS INTL WASH INC	16,470.72	11,280.57	0	0.00
199	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	18,906.99	13,497.11	0	0.00
314	CUSIP # 302445101 FLIR SYSTEMS INC	19,301.58	14,746.50	0	0.00
238	CUSIP # 302941109 FTI CONSULTING	17,419.22	9,447.93	0	0.00
94	CUSIP # 30303M102 FACEBOOK INC	15,459.24	16,730.59	0	0.00
660	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	15,919.20	20,823.62	0	0.00
95	CUSIP # 315616102 F5 NETWORKS INC	18,944.90	12,641.36	0	0.00
801	CUSIP # 31787A507 FINISAR CORPORATION	15,259.05	15,507.41	0	0.00
260	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	13,413.40	10,615.01	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
33	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	14,925.24	13,402.85	0	11.55
256	CUSIP # 344849104 FOOT LOCKER INC	13,050.88	10,384.85	0	0.00
990	CUSIP # 36467W109 GAMESTOP CORP CL A	15,117.30	18,769.40	0	376.20
505	CUSIP # 364760108 GAP INC	14,569.25	16,922.60	0	0.00
98	CUSIP # 369550108 GENERAL DYNAMICS CORP	20,062.56	15,661.15	0	0.00
585	CUSIP # 371901109 GENTEX CORP	12,554.10	11,373.67	0	0.00
210	CUSIP # 39304D102 GREEN DOT CORP-CLASS A	18,652.20	12,553.57	0	0.00
273	CUSIP # 393657101 GREENBRIER COMPANIES INC	16,407.30	14,571.84	0	0.00
178	CUSIP # 40412C101 HCA HOLDINGS INC	24,763.36	16,063.53	0	0.00
4,144	CUSIP # 422704106 HECLA MINING CO	11,561.76	16,929.02	0	0.00
411	CUSIP # 436440101 HOLOGIC INC	16,842.78	17,178.27	0	0.00
413	CUSIP # 440452100 HORMEL FOODS CORP	16,272.20	15,174.77	0	0.00
75	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	19,206.00	17,115.50	0	0.00
146	CUSIP # 451107106 IDACORP INC	14,487.58	12,050.65	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
65	CUSIP # 452327109 ILLUMINA INC	23,858.90	14,499.24	0	0.00
148	CUSIP # 457187102 INGREDION INC	15,534.08	18,071.72	0	92.50
188	CUSIP # 45768S105 INNOSPEC INC	14,429.00	13,295.31	0	0.00
161	CUSIP # 45778Q107 INSPERITY INC	18,989.95	9,338.62	0	0.00
309	CUSIP # 458140100 INTEL CORPORATION	14,612.61	14,483.71	0	0.00
323	CUSIP # 460335201 INTL SPEEDWAY	14,147.40	12,272.76	0	0.00
38	CUSIP # 46120E602 INTUITIVE SURGICAL INC	21,812.00	14,347.48	0	0.00
907	CUSIP # 46131B100 INVESCO MORTGAGE CAPITAL	14,348.74	15,781.95	0	380.94
101	CUSIP # 466032109 J&J SNACK FOODS	15,239.89	11,949.60	0	45.45
709	CUSIP # 477143101 JETBLUE AIRWAYS CORP	13,726.24	14,269.68	0	0.00
683	CUSIP # 50105F105 KRONOS WORLDWIDE INC	11,098.75	17,336.17	0	0.00
106	CUSIP # 512807108 LAM RESEARCH CORPORATION	16,080.20	19,570.84	0	0.00
150	CUSIP # 515098101 LANDSTAR SYSTEMS INC	18,300.00	15,771.25	0	0.00
296	CUSIP # 53219L109 LIFEPOINT HOSPITALS INC	19,062.40	15,031.43	0	0.00

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62	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	21,449.52	19,643.74	0	0.00
1,256	CUSIP # 552848103 MGIC INVESTMENT CORP	16,717.36	13,653.66	0	0.00
171	CUSIP # 55306N104 MKS INSTRUMENTS INC	13,705.65	16,698.68	0	0.00
290	CUSIP # 556269108 STEVEN MADDEN LTD	15,341.00	10,605.03	0	0.00
150	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	10,807.50	11,695.56	0	0.00
269	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	17,027.70	13,570.96	0	0.00
167	CUSIP # 574795100 MASIMO CORPORATION	20,798.18	14,400.31	0	0.00
512	CUSIP # 576485205 MATADOR RESOURCES CO	16,921.60	16,026.86	0	0.00
263	CUSIP # 577933104 MAXIMUS INC	17,110.78	15,158.05	0	0.00
311	CUSIP # 58502B106 MEDNAX INC	14,511.26	14,977.61	0	0.00
404	CUSIP # 589378108 MERCURY SYSTEMS INC	22,349.28	18,955.81	0	0.00
293	CUSIP # 595112103 MICRON TECHNOLOGY INC	13,252.39	12,730.63	0	0.00
72	CUSIP # 608190104 MOHAWK INDUSTRIES INC	12,625.20	15,049.21	0	0.00
226	CUSIP # 60871R209 MOLSON COORS BREWING CO B	13,899.00	18,066.44	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
319	CUSIP # 61174X109 MONSTER BEVERAGE CORP	18,591.32	19,910.34	0	0.00
127	CUSIP # 617700109 MORNINGSTAR INC	15,989.30	12,338.12	0	0.00
6	CUSIP # 62944T105 NVR INC	14,824.80	11,664.28	0	0.00
153	CUSIP # 635017106 NATIONAL BEVERAGE	17,842.86	11,402.25	0	0.00
408	CUSIP # 651639106 NEWMONT MINING CORP	12,321.60	15,555.98	0	0.00
92	CUSIP # 65339F101 NEXTERA ENERGY INC	15,419.20	14,207.11	0	0.00
871	CUSIP # 654090109 NIDEC CORPORATION-SPON ADR	31,255.84	31,088.57	1	0.00
229	CUSIP # 654106103 NIKE INC CLASS B	19,400.88	12,532.01	0	45.80
59	CUSIP # 666807102 NORTHROP GRUMMAN CORP	18,724.83	13,993.60	0	0.00
246	CUSIP # 670346105 NUCOR CORPORATION	15,608.70	16,170.11	0	93.48
110	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	17,738.60	9,229.26	0	0.00
735	CUSIP # 682189105 ON SEMICONDUCTOR CORP	13,546.05	15,965.59	0	0.00
1,961	CUSIP # 684060106 ORANGE SPON ADR	31,160.29	30,378.85	1	0.00
212	CUSIP # 690742101 OWENS CORNING	11,505.24	12,579.29	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
361	CUSIP # 69331C108 PG & E CORP	16,609.61	15,841.46	0	0.00
175	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	19,283.25	15,687.55	0	0.00
90	CUSIP # 693656100 PVH CORP	12,996.00	9,221.13	0	0.00
724	CUSIP # 720190206 PIEDMONT OFFICE REALT TRUST -A	13,705.32	13,997.58	0	0.00
812	CUSIP # 72147K108 PILGRIMS PRIDE CORP	14,689.08	21,565.52	0	0.00
167	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	13,223.06	12,155.37	0	0.00
242	CUSIP # 729132100 PLEXUS CORP	14,159.42	14,630.91	0	0.00
315	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	14,367.15	13,898.62	0	114.19
157	CUSIP # 74144T108 T ROWE PRICE GROUP INC	17,141.26	16,280.75	0	0.00
234	CUSIP # 74340W103 PROLOGIS INC	15,862.86	14,920.92	0	0.00
81	CUSIP # 74460D109 PUBLIC STORAGE INC	16,332.03	18,232.12	0	0.00
182	CUSIP # 74758T303 QUALYS INC	16,216.20	11,107.11	0	0.00
403	CUSIP # 74762E102 QUANTA SERVICES INC	13,452.14	15,297.23	0	0.00
95	CUSIP # 755111507 RAYTHEON COMPANY	19,632.70	14,314.89	0	0.00

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101	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	14,600.56	15,385.22	0	0.00
154	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	13,134.66	13,532.38	0	0.00
1,128	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	13,750.32	14,751.50	0	186.83
219	CUSIP # 76680R206 RINGCENTRAL INC CL A	20,377.95	10,539.27	0	0.00
311	CUSIP # 775711104 ROLLINS INC	18,874.59	9,635.03	0	0.00
216	CUSIP # 778296103 ROSS STORES INC	21,405.60	13,391.59	0	0.00
137	CUSIP # 800013104 SANDERSON FARMS INC	14,161.69	13,764.54	0	0.00
225	CUSIP # 806407102 HENRY SCHEIN INC	19,131.75	15,940.97	0	0.00
3	CUSIP # 811543107 SEABOARD CORP	11,130.12	11,997.20	0	0.00
449	CUSIP # 830566105 SKECHERS USA INC	12,540.57	11,997.41	0	0.00
189	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	17,144.19	15,491.28	0	0.00
125	CUSIP # 832696405 JM SMUCKER CO	12,826.25	15,144.28	0	0.00
359	CUSIP # 844741108 SOUTHWEST AIRLINES	22,419.55	16,368.84	0	0.00
397	CUSIP # 848577102 SPIRIT AIRLINES INC	18,647.09	15,618.67	0	0.00



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204	CUSIP # 84857L101 SPIRE INC	15,004.20	15,038.97	0	114.75
697	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	19,104.77	14,080.49	0	0.00
61	CUSIP # 852857200 STAMPS.COM INC	13,798.20	11,428.56	0	0.00
116	CUSIP # 854502101 STANLEY BLACK & DECKER INC	16,987.04	18,691.54	0	0.00
139	CUSIP # 87162W100 SYNNEX CORPORATION	11,773.30	17,140.01	0	0.00
267	CUSIP # 871829107 SYSCO CORPORATION	19,557.75	14,491.51	0	0.00
192	CUSIP # 872540109 TJX COMPANIES INC	21,507.84	14,767.06	0	0.00
257	CUSIP # 872590104 T-MOBILE US INC	18,036.26	16,285.90	0	0.00
202	CUSIP # 87612E106 TARGET CORPORATION	17,818.42	12,159.94	0	0.00
176	CUSIP # 878237106 TECH DATA CORPORATION	12,596.32	13,749.11	0	0.00
429	CUSIP # 880770102 TERADYNE INC	15,864.42	18,416.91	0	0.00
166	CUSIP # 882508104 TEXAS INSTRUMENTS INC	17,810.14	12,696.06	0	0.00
168	CUSIP # 885160101 THOR INDUSTRIES INC	14,061.60	22,541.47	0	0.00
165	CUSIP # 891027104 TORCHMARK CORP	14,303.85	14,711.86	0	0.00

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354	CUSIP # 902104108 II-VI INC	16,744.20	16,564.94	0	0.00
223	CUSIP # 902494103 TYSON FOODS INC CL A	13,275.19	13,712.58	0	0.00
338	CUSIP # 911163103 UNITED NATURAL FOODS INC	10,123.10	13,661.76	0	0.00
119	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	15,217.72	16,531.10	0	0.00
74	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	19,686.96	12,252.13	0	0.00
420	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	14,838.60	11,654.20	0	0.00
121	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	15,468.64	13,898.30	0	0.00
302	CUSIP # 917047102 URBAN OUTFITTERS INC	12,351.80	6,516.35	0	0.00
139	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	15,811.25	8,377.64	0	0.00
363	CUSIP # 92343V104 VERIZON COMMUNICATIONS	19,380.57	18,684.76	0	0.00
124	CUSIP # 928563402 VMWARE INC CL A	19,351.44	10,756.52	0	0.00
238	CUSIP # 92939U106 WEC ENERGY GROUP INC	15,888.88	15,530.28	0	0.00
225	CUSIP # 94106L109 WASTE MANAGEMENT INC	20,331.00	19,253.82	0	0.00
66	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	21,152.34	13,276.50	0	0.00

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245	CUSIP # 95040Q104 WELLTOWER INC	15,758.40	15,176.33	0	0.00
410	CUSIP # 950755108 WERNER ENTERPRISES INC	14,493.50	10,460.07	0	36.90
266	CUSIP # 969904101 WILLIAMS-SONOMA INC	17,481.52	14,019.45	0	0.00
337	CUSIP # 98389B100 XCEL ENERGY INC	15,909.77	13,728.86	0	128.06
		<b>2,976,316.27</b>	<b>2,653,841.13</b>	<b>48</b>	<b>2,420.73</b>
<b>FOREIGN STOCK</b>					
1,342	CUSIP # 054536107 AXA S.A. (ADR)	35,895.82	34,521.51	1	0.00
423	CUSIP # 063671101 BANK OF MONTREAL	34,910.19	26,814.43	1	0.00
1,000	CUSIP # 138006309 CANON INC SPONS ADR	31,650.00	30,304.64	1	0.00
881	CUSIP # 26874R108 ENI SPA (ADR)	33,178.46	29,549.65	1	620.15
464	CUSIP # 433578507 HITACHI LTD ADR	31,454.56	35,947.32	1	0.00
1,117	CUSIP # 438128308 HONDA MOTORS LTD ADR	33,599.36	32,348.87	1	0.00
1,148	CUSIP # 500458401 KOMATSU LTD SPONS ADR	34,962.34	39,961.98	1	0.00
665	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	32,009.78	24,187.12	1	0.00

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9,816	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	29,840.64	36,736.34	0	547.16
1,287	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	34,626.74	29,908.77	1	0.00
422	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	35,110.40	32,184.51	1	0.00
801	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	36,417.47	25,933.58	1	0.00
721	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	32,477.45	30,871.01	1	0.00
1,682	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	31,461.81	32,305.37	1	0.00
709	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	33,422.26	28,080.08	1	0.00
589	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	30,050.78	32,351.90	0	0.00
434	CUSIP # 780087102 ROYAL BANK OF CANADA	34,802.46	35,320.76	1	0.00
817	CUSIP # 80105N105 SANOFI-AVENTIS ADR	36,495.39	33,923.53	1	0.00
804	CUSIP # 867224107 SUNCOR ENERGY INC	31,106.76	29,632.46	1	0.00
3,356	CUSIP # 87969N204 TELSTRA CORP ADR	38,577.22	49,577.73	1	1,269.05
693	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	34,161.44	28,799.88	1	0.00
565	CUSIP # 891160509 TORONTO-DOMINION BANK	34,352.00	24,908.97	1	0.00

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540	CUSIP # 89151E109 TOTAL SA SPON ADR	34,770.60	27,608.20	1	337.26
254	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	31,584.90	28,539.03	1	0.00
200	CUSIP # G1151C101 ACCENTURE PLC	34,040.00	22,630.62	1	0.00
437	CUSIP # G29183103 EATON CORP PLC	37,901.01	31,008.15	1	0.00
363	CUSIP # H84989104 TE CONNECTIVITY LTD	31,918.59	34,227.55	1	0.00
298	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	30,547.98	25,711.69	0	0.00
		<b>941,326.41</b>	<b>873,895.65</b>	<b>15</b>	<b>2,773.62</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
6,525	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	176,044.50	186,166.70	3	0.00
5,038	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	116,730.46	117,176.56	2	0.00
1,022	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	113,053.64	115,810.75	2	0.00
1,007	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	115,734.51	118,914.43	2	0.00
1,970	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	199,304.90	204,978.01	3	0.00

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1,384	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	143,008.72	148,690.92	2	0.00
1,668	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF (FORMERLY BARCLAYS 1-3 YR CDT)	86,452.44	87,541.50	1	0.00
4,599	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	230,800.82	230,691.49	4	0.00
4,157	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	113,818.66	111,677.07	2	0.00
10,850	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	290,383.98	290,901.12	5	0.00
		<b>1,585,332.63</b>	<b>1,612,548.55</b>	<b>26</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
578	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	57,846.24	56,970.50	1	454.59
729	CUSIP # 78463V107 SPDR GOLD TRUST	82,202.04	88,650.86	1	0.00
6,151	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	252,191.00	227,724.68	4	2,919.26
		<b>392,239.28</b>	<b>373,346.04</b>	<b>6</b>	<b>3,373.85</b>



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
123,986.33	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	123,986.33	123,986.33	2	0.00
		<b>123,986.33</b>	<b>123,986.33</b>	<b>2</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
281	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	15,370.70	11,263.17	0	0.00
1,051	CUSIP # 002444107 AVX CORP	18,970.55	14,597.42	0	0.00
379	CUSIP # 002535300 AARON'S INC	20,640.34	10,494.84	0	11.37
45	CUSIP # 003654100 ABIOMED INC	20,238.75	8,926.98	0	0.00
342	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	16,484.40	14,717.22	0	0.00
283	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	14,616.95	16,168.19	0	0.00
200	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	14,630.00	13,126.92	0	0.00
190	CUSIP # 020002101 ALLSTATE CORPORATION	18,753.00	19,087.76	0	0.00
708	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	17,579.64	10,236.25	0	0.00
288	CUSIP # 029899101 AMERICAN STATES WATER COMPANY	17,608.32	16,248.58	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
180	CUSIP # 030506109 AMERICAN WOODMARK CORP	14,121.00	21,585.70	0	0.00
1,422	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	14,547.06	16,327.16	0	111.29
73	CUSIP # 036752103 ANTHEM INC	20,005.65	11,412.12	0	0.00
901	CUSIP # 03762U105 APOLLO COMMERCIAL REAL ESTATE	17,001.87	16,545.61	0	414.46
235	CUSIP # 03820C105 APPLIED INDUSTRIAL TECHNOLOGIES	18,388.75	16,028.14	0	0.00
416	CUSIP # 038222105 APPLIED MATERIALS INC	16,078.40	15,137.67	0	0.00
194	CUSIP # 042735100 ARROW ELECTRONICS	14,301.68	14,109.59	0	0.00
162	CUSIP # 049560105 ATMOS ENERGY CORP	15,213.42	10,713.50	0	0.00
101	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	18,296.15	17,781.18	0	148.47
179	CUSIP # 053611109 AVERY DENNISON CORP	19,394.65	13,796.51	0	0.00
402	CUSIP # 05465C100 AXOS FINANCIAL INC	13,824.78	11,384.90	0	0.00
258	CUSIP # 086516101 BEST BUY INC	20,474.88	11,317.12	0	116.10
394	CUSIP # 089302103 BIG LOTS INC	16,465.26	20,707.08	0	0.00
66	CUSIP # 09062X103 BIOGEN IDEC INC	23,318.46	18,795.33	0	0.00



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55	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	15,812.50	10,380.84	0	0.00
383	CUSIP # 12504L109 CBRE GROUP INC	16,890.30	16,792.10	0	0.00
102	CUSIP # 125509109 CIGNA CORP	21,241.50	19,978.84	0	0.00
106	CUSIP # 12572Q105 CME GROUP INC	18,042.26	15,459.49	0	0.00
270	CUSIP # 126650100 CVS HEALTH CORP	21,254.40	20,320.78	0	0.00
423	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	18,146.70	18,230.48	0	0.00
135	CUSIP # 142339100 CARLISLE COMPANIES INC	16,443.00	15,532.25	0	0.00
169	CUSIP # 146229109 CARTERS INC	16,663.40	19,720.85	0	0.00
141	CUSIP # 15135B101 CENTENE CORPORATION	20,413.98	14,368.73	0	0.00
321	CUSIP # 156782104 CERNER CORP	20,675.61	16,868.72	0	0.00
299	CUSIP # 163072101 CHEESECAKE FACTORY	16,008.46	14,020.22	0	0.00
136	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	17,380.80	19,557.57	0	0.00
621	CUSIP # 171779309 CIENA CORP	19,400.04	13,216.02	0	0.00
429	CUSIP # 172755100 CIRRUS LOGIC INC	16,559.40	15,931.12	0	0.00

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725	CUSIP # 198287203 COLUMBIA PROPERTY TRUST INC	17,139.00	16,291.57	0	0.00
160	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	14,891.20	9,359.83	0	0.00
223	CUSIP # 209115104 CONSOLIDATED EDISON INC	16,990.37	18,448.72	0	0.00
126	CUSIP # 21676P103 COOPER-STANDARD HOLDING	15,117.48	15,363.98	0	0.00
626	CUSIP # 216831107 COOPER TIRE & RUBBER	17,715.80	20,778.43	0	0.00
1,047	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	14,678.94	18,464.79	0	0.00
632	CUSIP # 219350105 CORNING INC	22,309.60	14,480.84	0	0.00
92	CUSIP # 22160K105 COSTCO WHOLESALE CORP	21,608.96	14,224.35	0	0.00
154	CUSIP # 231561101 CURTISS WRIGHT CORP	21,162.68	18,863.89	0	0.00
424	CUSIP # 23331A109 D R HORTON INC	17,884.32	20,617.58	0	0.00
171	CUSIP # 237194105 DARDEN RESTAURANTS INC	19,013.49	12,773.91	0	0.00
789	CUSIP # 25271C102 DIAMOND OFFSHORE DRILLING	15,780.00	13,871.36	0	0.00
467	CUSIP # 253393102 DICKS SPORTING GOODS INC	16,569.16	16,587.23	0	0.00
195	CUSIP # 256677105 DOLLAR GENERAL CORP	21,313.50	14,081.02	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
226	CUSIP # 256746108 DOLLAR TREE INC	18,430.30	23,520.32	0	0.00
192	CUSIP # 29084Q100 EMCOR GROUP INC	14,421.12	13,416.43	0	0.00
235	CUSIP # 29355X107 ENPRO INDUSTRIES INC	17,138.55	20,687.23	0	0.00
156	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	15,685.80	13,988.61	0	0.00
296	CUSIP # 30040W108 EVERSOURCE ENERGY	18,186.24	16,082.37	0	0.00
250	CUSIP # 302130109 EXPEDITORS INTL WASH INC	18,382.50	12,242.02	0	0.00
225	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	21,377.25	15,205.14	0	0.00
352	CUSIP # 302445101 FLIR SYSTEMS INC	21,637.44	16,521.00	0	0.00
272	CUSIP # 302941109 FTI CONSULTING	19,907.68	11,277.87	0	0.00
99	CUSIP # 30303M102 FACEBOOK INC	16,281.54	17,633.58	0	0.00
706	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	17,028.72	22,417.26	0	0.00
106	CUSIP # 315616102 F5 NETWORKS INC	21,138.52	14,070.91	0	0.00
915	CUSIP # 31787A507 FINISAR CORPORATION	17,430.75	17,927.03	0	0.00
283	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	14,599.97	11,243.83	0	0.00

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36	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	16,282.08	14,554.03	0	0.00
278	CUSIP # 344849104 FOOT LOCKER INC	14,172.44	11,503.15	0	0.00
1,130	CUSIP # 36467W109 GAMESTOP CORP CL A	17,255.10	22,077.28	0	429.40
565	CUSIP # 364760108 GAP INC	16,300.25	18,954.56	0	0.00
103	CUSIP # 369550108 GENERAL DYNAMICS CORP	21,086.16	16,120.45	0	0.00
636	CUSIP # 371901109 GENTEX CORP	13,648.56	11,679.26	0	0.00
224	CUSIP # 39304D102 GREEN DOT CORP-CLASS A	19,895.68	13,442.00	0	0.00
312	CUSIP # 393657101 GREENBRIER COMPANIES INC	18,751.20	16,693.06	0	0.00
187	CUSIP # 40412C101 HCA HOLDINGS INC	26,015.44	16,810.01	0	0.00
4,731	CUSIP # 422704106 HECLA MINING CO	13,199.49	19,440.86	0	0.00
460	CUSIP # 436440101 HOLOGIC INC	18,850.80	19,351.67	0	0.00
467	CUSIP # 440452100 HORMEL FOODS CORP	18,399.80	17,272.60	0	0.00
84	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	21,510.72	19,240.91	0	0.00
159	CUSIP # 451107106 IDACORP INC	15,777.57	12,993.98	0	0.00

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69	CUSIP # 452327109 ILLUMINA INC	25,327.14	15,413.74	0	0.00
165	CUSIP # 457187102 INGREDION INC	17,318.40	20,218.81	0	103.13
215	CUSIP # 45768S105 INNOSPEC INC	16,501.25	15,204.42	0	0.00
173	CUSIP # 45778Q107 INSPERITY INC	20,405.35	10,034.96	0	0.00
350	CUSIP # 458140100 INTEL CORPORATION	16,551.50	16,465.25	0	0.00
368	CUSIP # 460335201 INTL SPEEDWAY	16,118.40	13,904.88	0	0.00
40	CUSIP # 46120E602 INTUITIVE SURGICAL INC	22,960.00	15,050.59	0	0.00
1,035	CUSIP # 46131B100 INVESCO MORTGAGE CAPITAL	16,373.70	18,073.46	0	434.70
108	CUSIP # 466032109 J&J SNACK FOODS	16,296.12	12,280.23	0	48.60
771	CUSIP # 477143101 JETBLUE AIRWAYS CORP	14,926.56	15,802.76	0	0.00
731	CUSIP # 50105F105 KRONOS WORLDWIDE INC	11,878.75	18,600.68	0	0.00
111	CUSIP # 512807108 LAM RESEARCH CORPORATION	16,838.70	20,602.40	0	0.00
168	CUSIP # 515098101 LANDSTAR SYSTEMS INC	20,496.00	17,617.47	0	0.00
337	CUSIP # 53219L109 LIFEPOINT HOSPITALS INC	21,702.80	17,115.04	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
65	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	22,487.40	20,552.64	0	0.00
1,365	CUSIP # 552848103 MGIC INVESTMENT CORP	18,168.15	14,621.98	0	0.00
191	CUSIP # 55306N104 MKS INSTRUMENTS INC	15,308.65	18,653.80	0	0.00
310	CUSIP # 556269108 STEVEN MADDEN LTD	16,399.00	11,272.53	0	0.00
172	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	12,392.60	13,384.03	0	0.00
307	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	19,433.10	15,508.14	0	0.00
187	CUSIP # 574795100 MASIMO CORPORATION	23,288.98	16,123.46	0	0.00
548	CUSIP # 576485205 MATADOR RESOURCES CO	18,111.40	17,224.42	0	0.00
295	CUSIP # 577933104 MAXIMUS INC	19,192.70	16,860.61	0	0.00
338	CUSIP # 58502B106 MEDNAX INC	15,771.08	17,139.11	0	0.00
433	CUSIP # 589378108 MERCURY SYSTEMS INC	23,953.56	20,472.63	0	0.00
331	CUSIP # 595112103 MICRON TECHNOLOGY INC	14,971.13	14,423.04	0	0.00
81	CUSIP # 608190104 MOHAWK INDUSTRIES INC	14,203.35	16,372.74	0	0.00
255	CUSIP # 60871R209 MOLSON COORS BREWING CO B	15,682.50	20,395.29	0	0.00

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335	CUSIP # 61174X109 MONSTER BEVERAGE CORP	19,523.80	20,843.24	0	0.00
143	CUSIP # 617700109 MORNINGSTAR INC	18,003.70	13,831.74	0	0.00
6	CUSIP # 62944T105 NVR INC	14,824.80	11,100.85	0	0.00
171	CUSIP # 635017106 NATIONAL BEVERAGE	19,942.02	12,144.16	0	0.00
461	CUSIP # 651639106 NEWMONT MINING CORP	13,922.20	17,545.44	0	0.00
104	CUSIP # 65339F101 NEXTERA ENERGY INC	17,430.40	16,069.11	0	0.00
1,023	CUSIP # 654090109 NIDEC CORPORATION-SPON ADR	36,710.36	36,426.97	1	0.00
241	CUSIP # 654106103 NIKE INC CLASS B	20,417.52	13,286.35	0	0.00
62	CUSIP # 666807102 NORTHROP GRUMMAN CORP	19,676.94	13,842.51	0	0.00
278	CUSIP # 670346105 NUCOR CORPORATION	17,639.10	18,313.46	0	105.64
123	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	19,834.98	9,395.31	0	0.00
823	CUSIP # 682189105 ON SEMICONDUCTOR CORP	15,167.89	17,888.57	0	0.00
2,304	CUSIP # 684060106 ORANGE SPON ADR	36,610.56	35,633.51	1	0.00
231	CUSIP # 690742101 OWENS CORNING	12,536.37	13,355.69	0	0.00

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408	CUSIP # 69331C108 PG & E CORP	18,772.08	17,968.80	0	0.00
196	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	21,597.24	17,557.61	0	0.00
98	CUSIP # 693656100 PVH CORP	14,151.20	9,637.85	0	0.00
826	CUSIP # 720190206 PIEDMONT OFFICE REALT TRUST -A	15,636.18	15,985.32	0	0.00
909	CUSIP # 72147K108 PILGRIMS PRIDE CORP	16,443.81	24,400.22	0	0.00
182	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	14,410.76	12,777.88	0	0.00
276	CUSIP # 729132100 PLEXUS CORP	16,148.76	16,739.18	0	0.00
342	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	15,598.62	15,148.12	0	123.98
165	CUSIP # 74144T108 T ROWE PRICE GROUP INC	18,014.70	17,097.12	0	0.00
265	CUSIP # 74340W103 PROLOGIS INC	17,964.35	16,936.31	0	0.00
85	CUSIP # 74460D109 PUBLIC STORAGE INC	17,138.55	19,244.35	0	0.00
195	CUSIP # 74758T303 QUALYS INC	17,374.50	11,951.27	0	0.00
438	CUSIP # 74762E102 QUANTA SERVICES INC	14,620.44	16,752.75	0	0.00
99	CUSIP # 755111507 RAYTHEON COMPANY	20,459.34	14,221.70	0	0.00



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110	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	15,901.60	16,770.32	0	0.00
167	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	14,243.43	14,690.76	0	0.00
1,288	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	15,700.72	16,953.35	0	213.33
234	CUSIP # 76680R206 RINGCENTRAL INC CL A	21,773.70	11,262.69	0	0.00
348	CUSIP # 775711104 ROLLINS INC	21,120.12	10,164.54	0	0.00
227	CUSIP # 778296103 ROSS STORES INC	22,495.70	13,474.06	0	0.00
157	CUSIP # 800013104 SANDERSON FARMS INC	16,229.09	14,997.39	0	50.24
252	CUSIP # 806407102 HENRY SCHEIN INC	21,427.56	17,848.05	0	0.00
4	CUSIP # 811543107 SEABOARD CORP	14,840.16	16,061.03	0	0.00
488	CUSIP # 830566105 SKECHERS USA INC	13,629.84	12,655.72	0	0.00
199	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	18,051.29	15,766.26	0	0.00
136	CUSIP # 832696405 JM SMUCKER CO	13,954.96	16,562.58	0	0.00
377	CUSIP # 844741108 SOUTHWEST AIRLINES	23,543.65	16,504.19	0	0.00
453	CUSIP # 848577102 SPIRIT AIRLINES INC	21,277.41	19,083.50	0	0.00

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233	CUSIP # 84857L101 SPIRE INC	17,137.15	17,266.47	0	131.06
746	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	20,447.86	14,777.66	0	0.00
65	CUSIP # 852857200 STAMPS.COM INC	14,703.00	12,242.30	0	0.00
131	CUSIP # 854502101 STANLEY BLACK & DECKER INC	19,183.64	21,153.59	0	0.00
152	CUSIP # 87162W100 SYNNEX CORPORATION	12,874.40	18,923.67	0	0.00
281	CUSIP # 871829107 SYSICO CORPORATION	20,583.25	15,328.81	0	0.00
202	CUSIP # 872540109 TJX COMPANIES INC	22,628.04	15,598.37	0	0.00
291	CUSIP # 872590104 T-MOBILE US INC	20,422.38	18,564.98	0	0.00
228	CUSIP # 87612E106 TARGET CORPORATION	20,111.88	14,685.51	0	0.00
200	CUSIP # 878237106 TECH DATA CORPORATION	14,314.00	14,699.41	0	0.00
480	CUSIP # 880770102 TERADYNE INC	17,750.40	20,686.20	0	0.00
174	CUSIP # 882508104 TEXAS INSTRUMENTS INC	18,668.46	12,960.44	0	0.00
188	CUSIP # 885160101 THOR INDUSTRIES INC	15,735.60	25,468.13	0	0.00
180	CUSIP # 891027104 TORCHMARK CORP	15,604.20	16,069.28	0	0.00

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379	CUSIP # 902104108 II-VI INC	17,926.70	17,852.24	0	0.00
252	CUSIP # 902494103 TYSON FOODS INC CL A	15,001.56	14,982.21	0	0.00
386	CUSIP # 911163103 UNITED NATURAL FOODS INC	11,560.70	15,341.93	0	0.00
129	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	16,496.52	17,997.71	0	0.00
78	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	20,751.12	12,857.78	0	0.00
450	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	15,898.50	11,739.56	0	0.00
131	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	16,747.04	15,063.12	0	0.00
328	CUSIP # 917047102 URBAN OUTFITTERS INC	13,415.20	7,490.18	0	0.00
157	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	17,858.75	9,032.45	0	0.00
382	CUSIP # 92343V104 VERIZON COMMUNICATIONS	20,394.98	19,946.29	0	0.00
131	CUSIP # 928563402 VMWARE INC CL A	20,443.86	10,744.46	0	0.00
269	CUSIP # 92939U106 WEC ENERGY GROUP INC	17,958.44	17,580.24	0	0.00
236	CUSIP # 94106L109 WASTE MANAGEMENT INC	21,324.96	20,249.84	0	0.00
74	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	23,716.26	14,905.93	0	0.00

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277	CUSIP # 95040Q104 WELLTOWER INC	17,816.64	17,278.53	0	0.00
438	CUSIP # 950755108 WERNER ENTERPRISES INC	15,483.30	11,262.63	0	39.42
298	CUSIP # 969904101 WILLIAMS-SONOMA INC	19,584.56	15,651.74	0	0.00
380	CUSIP # 98389B100 XCEL ENERGY INC	17,939.80	15,030.06	0	144.40
		<b>3,274,525.00</b>	<b>2,913,172.53</b>	<b>57</b>	<b>2,625.59</b>
<b>FOREIGN STOCK</b>					
1,577	CUSIP # 054536107 AXA S.A. (ADR)	42,181.60	40,378.30	1	0.00
497	CUSIP # 063671101 BANK OF MONTREAL	41,017.41	31,039.94	1	0.00
1,175	CUSIP # 138006309 CANON INC SPONS ADR	37,188.75	36,260.22	1	0.00
1,035	CUSIP # 26874R108 ENI SPA (ADR)	38,978.10	34,670.48	1	728.55
545	CUSIP # 433578507 HITACHI LTD ADR	36,945.55	42,214.20	1	0.00
1,312	CUSIP # 438128308 HONDA MOTORS LTD ADR	39,464.96	38,986.91	1	0.00
1,349	CUSIP # 500458401 KOMATSU LTD SPONS ADR	41,083.80	47,013.98	1	0.00
781	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	37,593.44	28,468.96	1	0.00

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11,535	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	35,066.40	43,258.79	1	642.98
1,512	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	40,680.36	33,945.14	1	0.00
496	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	41,267.20	37,868.70	1	0.00
942	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	42,828.03	29,993.63	1	0.00
847	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	38,153.12	34,648.72	1	0.00
1,977	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	36,979.79	38,440.59	1	0.00
833	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	39,267.62	34,877.71	1	0.00
692	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	35,305.84	37,826.03	1	0.00
510	CUSIP # 780087102 ROYAL BANK OF CANADA	40,896.90	41,506.77	1	0.00
960	CUSIP # 80105N105 SANOFI-AVENTIS ADR	42,883.20	39,731.50	1	0.00
944	CUSIP # 867224107 SUNCOR ENERGY INC	36,523.36	34,869.80	1	0.00
3,944	CUSIP # 87969N204 TELSTRA CORP ADR	45,336.28	62,477.26	1	1,491.40
814	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	40,126.13	33,714.87	1	0.00
664	CUSIP # 891160509 TORONTO-DOMINION BANK	40,371.20	28,931.75	1	0.00

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634	CUSIP # 89151E109 TOTAL SA SPON ADR	40,823.26	32,302.88	1	395.97
298	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	37,056.30	34,783.00	1	0.00
235	CUSIP # G1151C101 ACCENTURE PLC	39,997.00	25,054.48	1	0.00
514	CUSIP # G29183103 EATON CORP PLC	44,579.22	36,178.75	1	0.00
427	CUSIP # H84989104 TE CONNECTIVITY LTD	37,546.11	40,207.30	1	0.00
350	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	35,878.50	30,267.65	1	0.00
		<b>1,106,019.43</b>	<b>1,029,918.31</b>	<b>19</b>	<b>3,258.90</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
4,138	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	111,643.24	118,780.52	2	0.00
3,594	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	83,272.98	83,107.47	1	0.00
486	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	53,761.32	55,211.61	1	0.00
479	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	55,051.47	56,460.45	1	0.00
535	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	54,125.95	54,835.25	1	0.00

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1,641	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	82,353.59	82,424.20	1	0.00
3,955	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	108,287.90	106,085.31	2	0.00
10,321	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	276,226.08	280,153.92	5	0.00
		<b>824,722.53</b>	<b>837,058.73</b>	<b>14</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
549	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	54,943.92	54,329.61	1	431.79
925	CUSIP # 78463V107 SPDR GOLD TRUST	104,303.00	113,287.46	2	0.00
6,502	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	266,582.00	238,942.47	5	0.00
		<b>425,828.92</b>	<b>406,559.54</b>	<b>7</b>	<b>431.79</b>



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
32,463.06	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	32,463.06	32,463.06	2	0.00
		<b>32,463.06</b>	<b>32,463.06</b>	<b>2</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
66	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	3,610.20	3,096.08	0	0.00
248	CUSIP # 002444107 AVX CORP	4,476.40	4,166.87	0	0.00
90	CUSIP # 002535300 AARON'S INC	4,901.40	3,553.12	0	2.58
11	CUSIP # 003654100 ABIOMED INC	4,947.25	2,984.93	0	0.00
81	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	3,904.20	3,657.76	0	0.00
67	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	3,460.55	4,217.43	0	0.00
47	CUSIP # 00971T101 AKAMAII TECHNOLOGIES INC	3,438.05	3,237.61	0	0.00
45	CUSIP # 020002101 ALLSTATE CORPORATION	4,441.50	4,468.94	0	17.48
167	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	4,146.61	2,893.15	0	0.00
68	CUSIP # 029899101 AMERICAN STATES WATER COMPANY	4,157.52	3,882.26	0	0.00



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43	CUSIP # 030506109 AMERICAN WOODMARK CORP	3,373.35	4,627.33	0	0.00
336	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	3,437.28	3,723.42	0	26.30
17	CUSIP # 036752103 ANTHEM INC	4,658.85	3,554.86	0	0.00
213	CUSIP # 03762U105 APOLLO COMMERCIAL REAL ESTATE	4,019.31	3,952.16	0	97.98
55	CUSIP # 03820C105 APPLIED INDUSTRIAL TECHNOLOGIES	4,303.75	3,886.64	0	0.00
98	CUSIP # 038222105 APPLIED MATERIALS INC	3,787.70	4,218.70	0	0.00
46	CUSIP # 042735100 ARROW ELECTRONICS	3,391.12	3,490.96	0	0.00
38	CUSIP # 049560105 ATMOS ENERGY CORP	3,568.58	3,173.83	0	0.00
24	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	4,347.60	4,182.93	0	35.28
42	CUSIP # 053611109 AVERY DENNISON CORP	4,550.70	4,012.88	0	0.00
95	CUSIP # 05465C100 AXOS FINANCIAL INC	3,267.05	2,965.46	0	0.00
61	CUSIP # 086516101 BEST BUY INC	4,840.96	3,610.72	0	26.55
93	CUSIP # 089302103 BIG LOTS INC	3,886.47	4,575.45	0	0.00
16	CUSIP # 09062X103 BIOGEN IDEC INC	5,652.96	4,936.24	0	0.00

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13	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	3,737.50	2,932.42	0	0.00
91	CUSIP # 12504L109 CBRE GROUP INC	4,013.10	4,092.80	0	0.00
24	CUSIP # 125509109 CIGNA CORP	4,998.00	4,586.89	0	0.00
25	CUSIP # 12572Q105 CME GROUP INC	4,255.25	3,878.50	0	0.00
64	CUSIP # 126650100 CVS HEALTH CORP	5,038.08	4,721.60	0	0.00
100	CUSIP # 130788102 CALIFORNIA WATER SERVICE GROUP	4,290.00	4,194.91	0	0.00
32	CUSIP # 142339100 CARLISLE COMPANIES INC	3,897.60	3,711.27	0	0.00
40	CUSIP # 146229109 CARTERS INC	3,944.00	4,445.31	0	0.00
33	CUSIP # 15135B101 CENTENE CORPORATION	4,777.74	3,739.88	0	0.00
76	CUSIP # 156782104 CERNER CORP	4,895.16	4,506.88	0	0.00
71	CUSIP # 163072101 CHEESECAKE FACTORY	3,801.34	3,651.12	0	0.00
32	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	4,089.60	4,415.89	0	0.00
147	CUSIP # 171779309 CIENA CORP	4,592.28	3,480.60	0	0.00
102	CUSIP # 172755100 CIRRUS LOGIC INC	3,937.20	4,841.69	0	0.00

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171	CUSIP # 198287203 COLUMBIA PROPERTY TRUST INC	4,042.44	3,854.21	0	0.00
38	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	3,536.66	2,704.22	0	0.00
53	CUSIP # 209115104 CONSOLIDATED EDISON INC	4,038.07	4,287.02	0	0.00
30	CUSIP # 21676P103 COOPER-STANDARD HOLDING	3,599.40	3,763.72	0	0.00
148	CUSIP # 216831107 COOPER TIRE & RUBBER	4,188.40	4,674.41	0	0.00
248	CUSIP # 218352102 CORCEPT THERAPEUTICS INC	3,476.96	4,203.69	0	0.00
149	CUSIP # 219350105 CORNING INC	5,259.70	4,255.62	0	0.00
22	CUSIP # 22160K105 COSTCO WHOLESALE CORP	5,167.36	4,048.32	0	0.00
36	CUSIP # 231561101 CURTISS WRIGHT CORP	4,947.12	4,510.36	0	0.00
100	CUSIP # 23331A109 D R HORTON INC	4,218.00	4,664.87	0	0.00
40	CUSIP # 237194105 DARDEN RESTAURANTS INC	4,447.60	3,638.01	0	0.00
187	CUSIP # 25271C102 DIAMOND OFFSHORE DRILLING	3,740.00	3,262.42	0	0.00
110	CUSIP # 253393102 DICKS SPORTING GOODS INC	3,902.80	3,686.52	0	0.00
46	CUSIP # 256677105 DOLLAR GENERAL CORP	5,027.80	3,950.59	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
53	CUSIP # 256746108 DOLLAR TREE INC	4,322.15	5,196.98	0	0.00
45	CUSIP # 29084Q100 EMCOR GROUP INC	3,379.95	3,258.13	0	0.00
56	CUSIP # 29355X107 ENPRO INDUSTRIES INC	4,084.08	4,625.67	0	0.00
37	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	3,720.35	3,528.06	0	0.00
70	CUSIP # 30040W108 EVERSOURCE ENERGY	4,300.80	4,120.19	0	0.00
59	CUSIP # 302130109 EXPEDITORS INTL WASH INC	4,338.27	3,679.84	0	0.00
53	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	5,035.53	3,828.23	0	0.00
83	CUSIP # 302445101 FLIR SYSTEMS INC	5,102.01	4,223.96	0	0.00
64	CUSIP # 302941109 FTI CONSULTING	4,684.16	3,143.59	0	0.00
23	CUSIP # 30303M102 FACEBOOK INC	3,782.58	4,033.97	0	0.00
167	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	4,028.04	4,862.83	0	0.00
25	CUSIP # 315616102 F5 NETWORKS INC	4,985.50	3,798.51	0	0.00
216	CUSIP # 31787A507 FINISAR CORPORATION	4,114.80	4,077.05	0	0.00
67	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	3,456.53	3,178.51	0	0.00

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9	CUSIP # 31946M103 FIRST CITIZENS BANC SHARES A	4,070.52	3,779.98	0	2.80
66	CUSIP # 344849104 FOOT LOCKER INC	3,364.68	2,843.24	0	0.00
267	CUSIP # 36467W109 GAMESTOP CORP CL A	4,077.09	4,427.82	0	98.04
134	CUSIP # 364760108 GAP INC	3,865.90	4,299.99	0	0.00
24	CUSIP # 369550108 GENERAL DYNAMICS CORP	4,913.28	4,598.69	0	0.00
150	CUSIP # 371901109 GENTEX CORP	3,219.00	3,201.56	0	0.00
53	CUSIP # 39304D102 GREEN DOT CORP-CLASS A	4,707.46	3,558.08	0	0.00
74	CUSIP # 393657101 GREENBRIER COMPANIES INC	4,447.40	3,956.62	0	0.00
44	CUSIP # 40412C101 HCA HOLDINGS INC	6,121.28	4,407.35	0	0.00
1,118	CUSIP # 422704106 HECLA MINING CO	3,119.22	4,221.54	0	0.00
109	CUSIP # 436440101 HOLOGIC INC	4,466.82	4,464.64	0	0.00
110	CUSIP # 440452100 HORMEL FOODS CORP	4,334.00	3,913.72	0	0.00
20	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	5,121.60	4,649.20	0	0.00
38	CUSIP # 451107106 IDACORP INC	3,770.74	3,330.82	0	0.00

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16	CUSIP # 452327109 ILLUMINA INC	5,872.96	4,092.02	0	0.00
39	CUSIP # 457187102 INGREDION INC	4,093.44	4,543.39	0	24.38
51	CUSIP # 45768S105 INNOSPEC INC	3,914.25	3,702.92	0	0.00
41	CUSIP # 45778Q107 INSPERITY INC	4,835.95	3,080.56	0	0.00
83	CUSIP # 458140100 INTEL CORPORATION	3,925.07	3,972.05	0	0.00
87	CUSIP # 460335201 INTL SPEEDWAY	3,810.60	3,469.26	0	0.00
9	CUSIP # 46120E602 INTUITIVE SURGICAL INC	5,166.00	3,787.71	0	0.00
245	CUSIP # 46131B100 INVESCO MORTGAGE CAPITAL	3,875.90	4,164.61	0	99.12
26	CUSIP # 466032109 J&J SNACK FOODS	3,923.14	3,572.68	0	11.25
182	CUSIP # 477143101 JETBLUE AIRWAYS CORP	3,523.52	3,600.36	0	0.00
173	CUSIP # 50105F105 KRONOS WORLDWIDE INC	2,811.25	4,132.80	0	0.00
26	CUSIP # 512807108 LAM RESEARCH CORPORATION	3,944.20	4,730.12	0	0.00
40	CUSIP # 515098101 LANDSTAR SYSTEMS INC	4,880.00	4,344.16	0	0.00
80	CUSIP # 53219L109 LIFEPOINT HOSPITALS INC	5,152.00	4,284.69	0	0.00

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15	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	5,189.40	4,813.89	0	0.00
323	CUSIP # 552848103 MGIC INVESTMENT CORP	4,299.13	3,789.95	0	0.00
45	CUSIP # 55306N104 MKS INSTRUMENTS INC	3,606.75	4,380.94	0	0.00
73	CUSIP # 556269108 STEVEN MADDEN LTD	3,861.70	3,266.34	0	0.00
41	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	2,954.05	3,323.69	0	0.00
73	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	4,620.90	3,982.73	0	0.00
44	CUSIP # 574795100 MASIMO CORPORATION	5,479.76	4,139.88	0	0.00
130	CUSIP # 576485205 MATADOR RESOURCES CO	4,296.50	4,048.99	0	0.00
70	CUSIP # 577933104 MAXIMUS INC	4,554.20	4,358.76	0	0.00
80	CUSIP # 58502B106 MEDNAX INC	3,732.80	3,877.53	0	0.00
102	CUSIP # 589378108 MERCURY SYSTEMS INC	5,642.64	4,799.94	0	0.00
78	CUSIP # 595112103 MICRON TECHNOLOGY INC	3,527.94	3,558.16	0	0.00
19	CUSIP # 608190104 MOHAWK INDUSTRIES INC	3,331.65	4,060.45	0	0.00
60	CUSIP # 60871R209 MOLSON COORS BREWING CO B	3,690.00	4,480.94	0	0.00

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79	CUSIP # 61174X109 MONSTER BEVERAGE CORP	4,604.12	4,806.09	0	0.00
34	CUSIP # 617700109 MORNINGSTAR INC	4,280.60	3,695.38	0	0.00
1	CUSIP # 62944T105 NVR INC	2,470.80	1,641.22	0	0.00
40	CUSIP # 635017106 NATIONAL BEVERAGE	4,664.80	4,000.48	0	0.00
109	CUSIP # 651639106 NEWMONT MINING CORP	3,291.80	4,013.37	0	0.00
25	CUSIP # 65339F101 NEXTERA ENERGY INC	4,190.00	3,980.85	0	0.00
242	CUSIP # 654090109 NIDEC CORPORATION-SPON ADR	8,684.17	8,746.41	1	0.00
57	CUSIP # 654106103 NIKE INC CLASS B	4,829.04	3,674.00	0	9.80
15	CUSIP # 666807102 NORTHROP GRUMMAN CORP	4,760.55	4,119.02	0	0.00
66	CUSIP # 670346105 NUCOR CORPORATION	4,187.70	4,294.77	0	25.08
29	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	4,676.54	3,447.10	0	0.00
195	CUSIP # 682189105 ON SEMICONDUCTOR CORP	3,593.85	4,260.16	0	0.00
545	CUSIP # 684060106 ORANGE SPON ADR	8,660.05	8,840.33	1	0.00
55	CUSIP # 690742101 OWENS CORNING	2,984.85	3,465.52	0	0.00



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97	CUSIP # 69331C108 PG & E CORP	4,462.97	4,280.00	0	0.00
46	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	5,068.74	4,257.50	0	0.00
23	CUSIP # 693656100 PVH CORP	3,321.20	2,735.93	0	0.00
195	CUSIP # 720190206 PIEDMONT OFFICE REALT TRUST -A	3,691.35	3,757.83	0	0.00
215	CUSIP # 72147K108 PILGRIMS PRIDE CORP	3,889.35	5,182.84	0	0.00
43	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	3,404.74	3,423.00	0	0.00
65	CUSIP # 729132100 PLEXUS CORP	3,803.15	3,942.50	0	0.00
81	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	3,694.41	3,573.98	0	28.28
39	CUSIP # 74144T108 T ROWE PRICE GROUP INC	4,258.02	4,215.03	0	0.00
63	CUSIP # 74340W103 PROLOGIS INC	4,270.77	4,053.51	0	0.00
20	CUSIP # 74460D109 PUBLIC STORAGE INC	4,032.60	4,197.32	0	0.00
46	CUSIP # 74758T303 QUALYS INC	4,098.60	3,237.53	0	0.00
104	CUSIP # 74762E102 QUANTA SERVICES INC	3,471.52	3,817.34	0	0.00
24	CUSIP # 755111507 RAYTHEON COMPANY	4,959.84	4,267.14	0	0.00

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26	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	3,758.56	3,894.87	0	0.00
40	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	3,411.60	3,515.90	0	0.00
305	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	3,717.95	3,903.88	0	48.69
55	CUSIP # 76680R206 RINGCENTRAL INC CL A	5,117.75	3,360.06	0	0.00
82	CUSIP # 775711104 ROLLINS INC	4,976.58	3,609.98	0	0.00
54	CUSIP # 778296103 ROSS STORES INC	5,351.40	3,998.27	0	0.00
37	CUSIP # 800013104 SANDERSON FARMS INC	3,824.69	4,078.79	0	0.00
60	CUSIP # 806407102 HENRY SCHEIN INC	5,101.80	4,398.71	0	0.00
1	CUSIP # 811543107 SEABOARD CORP	3,710.04	4,018.95	0	0.00
115	CUSIP # 830566105 SKECHERS USA INC	3,211.95	3,306.92	0	0.00
47	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	4,263.37	4,363.88	0	0.00
32	CUSIP # 832696405 JM SMUCKER CO	3,283.52	3,768.71	0	0.00
89	CUSIP # 844741108 SOUTHWEST AIRLINES	5,558.05	4,786.15	0	0.00
107	CUSIP # 848577102 SPIRIT AIRLINES INC	5,025.79	4,407.97	0	0.00

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55	CUSIP # 84857L101 SPIRE INC	4,045.25	4,034.81	0	29.81
176	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	4,824.16	3,962.13	0	0.00
15	CUSIP # 852857200 STAMPS.COM INC	3,393.00	3,181.38	0	0.00
31	CUSIP # 854502101 STANLEY BLACK & DECKER INC	4,539.64	4,793.84	0	0.00
36	CUSIP # 87162W100 SYNNEX CORPORATION	3,049.20	4,127.37	0	0.00
66	CUSIP # 871829107 SYSCO CORPORATION	4,834.50	3,930.20	0	0.00
48	CUSIP # 872540109 TJX COMPANIES INC	5,376.96	4,128.94	0	0.00
69	CUSIP # 872590104 T-MOBILE US INC	4,842.42	4,364.17	0	0.00
54	CUSIP # 87612E106 TARGET CORPORATION	4,763.34	3,571.58	0	0.00
47	CUSIP # 878237106 TECH DATA CORPORATION	3,363.79	4,033.29	0	0.00
114	CUSIP # 880770102 TERADYNE INC	4,215.72	4,780.14	0	0.00
41	CUSIP # 882508104 TEXAS INSTRUMENTS INC	4,398.89	3,845.12	0	0.00
44	CUSIP # 885160101 THOR INDUSTRIES INC	3,682.80	5,364.28	0	0.00
42	CUSIP # 891027104 TORCHMARK CORP	3,640.98	3,713.83	0	0.00

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90	CUSIP # 902104108 II-VI INC	4,257.00	4,159.34	0	0.00
60	CUSIP # 902494103 TYSON FOODS INC CL A	3,571.80	3,952.03	0	0.00
91	CUSIP # 911163103 UNITED NATURAL FOODS INC	2,725.45	3,687.89	0	0.00
31	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	3,964.28	4,062.91	0	0.00
19	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	5,054.76	4,040.80	0	0.00
106	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	3,744.98	3,547.59	0	0.00
31	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	3,963.04	3,640.94	0	0.00
78	CUSIP # 917047102 URBAN OUTFITTERS INC	3,190.20	2,365.87	0	0.00
37	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	4,208.75	3,259.35	0	0.00
90	CUSIP # 92343V104 VERIZON COMMUNICATIONS	4,805.10	4,473.11	0	0.00
31	CUSIP # 928563402 VMWARE INC CL A	4,837.86	3,651.98	0	0.00
64	CUSIP # 92939U106 WEC ENERGY GROUP INC	4,272.64	4,181.69	0	0.00
56	CUSIP # 94106L109 WASTE MANAGEMENT INC	5,060.16	4,846.99	0	0.00
18	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	5,768.82	4,133.37	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
66	CUSIP # 95040Q104 WELLTOWER INC	4,245.12	4,077.64	0	0.00
104	CUSIP # 950755108 WERNER ENTERPRISES INC	3,676.40	3,321.13	0	9.36
70	CUSIP # 969904101 WILLIAMS-SONOMA INC	4,600.40	3,917.86	0	0.00
90	CUSIP # 98389B100 XCEL ENERGY INC	4,248.90	4,059.44	0	33.06
		<b>773,663.45</b>	<b>727,891.96</b>	<b>57</b>	<b>625.84</b>
<b>FOREIGN STOCK</b>					
373	CUSIP # 054536107 AXA S.A. (ADR)	9,977.00	9,847.26	1	0.00
118	CUSIP # 063671101 BANK OF MONTREAL	9,738.54	8,874.78	1	0.00
278	CUSIP # 138006309 CANON INC SPONS ADR	8,798.70	8,890.42	1	0.00
245	CUSIP # 26874R108 ENI SPA (ADR)	9,226.70	8,549.84	1	166.12
129	CUSIP # 433578507 HITACHI LTD ADR	8,744.91	9,620.08	1	0.00
310	CUSIP # 438128308 HONDA MOTORS LTD ADR	9,324.80	9,318.44	1	0.00
319	CUSIP # 500458401 KOMATSU LTD SPONS ADR	9,715.15	10,521.21	1	0.00
185	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	8,904.98	7,825.73	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,727	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	8,290.08	9,794.20	1	125.03
358	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	9,631.99	8,761.58	1	0.00
117	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	9,734.40	9,247.90	1	0.00
223	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	10,138.70	8,928.92	1	0.00
200	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	9,009.00	9,006.52	1	0.00
467	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	8,735.24	9,123.02	1	0.00
197	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	9,286.58	8,541.21	1	0.00
164	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	8,367.28	8,796.86	1	0.00
121	CUSIP # 780087102 ROYAL BANK OF CANADA	9,702.99	9,712.31	1	0.00
227	CUSIP # 80105N105 SANOFI-AVENTIS ADR	10,140.09	9,657.21	1	0.00
223	CUSIP # 867224107 SUNCOR ENERGY INC	8,627.87	8,405.43	1	0.00
932	CUSIP # 87969N204 TELSTRA CORP ADR	10,713.34	12,332.88	1	300.25
192	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	9,464.64	8,503.40	1	0.00
157	CUSIP # 891160509 TORONTO-DOMINION BANK	9,545.60	8,469.67	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
150	CUSIP # 89151E109 TOTAL SA SPON ADR	9,658.50	8,307.94	1	90.56
71	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	8,828.85	8,517.31	1	0.00
56	CUSIP # G1151C101 ACCENTURE PLC	9,531.20	7,887.02	1	0.00
122	CUSIP # G29183103 EATON CORP PLC	10,581.06	9,337.96	1	0.00
101	CUSIP # H84989104 TE CONNECTIVITY LTD	8,880.93	9,477.32	1	0.00
83	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	8,508.33	8,123.04	1	0.00
		<b>261,807.45</b>	<b>254,379.46</b>	<b>19</b>	<b>681.96</b>
	<b>MUTUAL FUNDS - FIXED INCOME</b>				
978	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	26,386.44	27,660.06	2	0.00
850	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	19,694.50	19,711.30	1	0.00
115	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	12,721.30	12,949.14	1	0.00
113	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	12,987.09	13,299.36	1	0.00
127	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	12,848.59	13,001.92	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
388	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	19,471.78	19,474.27	1	0.00
935	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	25,600.30	25,642.36	2	0.00
2,440	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	65,302.94	64,511.03	5	0.00
		<b>195,012.94</b>	<b>196,249.44</b>	<b>14</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
130	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	13,010.40	12,901.99	1	102.24
219	CUSIP # 78463V107 SPDR GOLD TRUST	24,694.44	25,970.99	2	0.00
1,537	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	63,017.00	63,410.43	5	729.46
		<b>100,721.84</b>	<b>102,283.41</b>	<b>7</b>	<b>831.70</b>





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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
52,367.49	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	52,367.49	52,367.49	1	0.00
		<b>52,367.49</b>	<b>52,367.49</b>	<b>1</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
439	CUSIP # 00206R102 AT&T INC	14,741.62	18,859.44	0	0.00
986	CUSIP # 002444107 AVX CORP	17,797.30	11,652.03	1	0.00
420	CUSIP # 002896207 ABERCROMBIE & FITCH CO	8,870.40	7,671.17	0	0.00
120	CUSIP # 003654100 ABIOMED INC	53,970.00	23,154.17	2	0.00
1,667	CUSIP # 004446100 ACETO CORPORATION	3,767.42	17,529.84	0	16.67
359	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	17,303.80	15,349.05	0	0.00
409	CUSIP # 00766T100 AECOM TECHNOLOGY CORP	13,357.94	15,468.38	0	0.00
548	CUSIP # 007800105 AEROJET ROCKETDYNE HOLDINGS	18,626.52	17,159.52	1	0.00
1,541	CUSIP # 015857105 ALGONQUIN POWE & UTILITIES	15,964.76	17,211.43	0	197.56
101	CUSIP # 016255101 ALIGN TECHNOLOGY INC	39,513.22	9,768.21	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
922	CUSIP # 01973R101 ALLISON TRANSMISSION HLDGS INC	47,953.22	40,326.25	1	0.00
164	CUSIP # 020002101 ALLSTATE CORPORATION	16,186.80	16,764.85	0	75.44
244	CUSIP # 025676206 AMERICAN EQUITY INVT LIFE HL	8,627.84	7,559.12	0	0.00
305	CUSIP # 02913V103 AMERICAN PUBLIC EDUCATION INC	10,080.25	7,748.53	0	0.00
1,700	CUSIP # 032359309 AMTRUST FINANCIAL SERVICES	24,684.00	17,812.43	1	0.00
411	CUSIP # 03762U105 APOLLO COMMERCIAL REAL ESTATE	7,755.57	7,552.13	0	189.06
444	CUSIP # 038222105 APPLIED MATERIALS INC	17,160.60	14,172.43	0	0.00
399	CUSIP # 03852U106 ARAMARK	17,164.98	17,218.73	0	0.00
841	CUSIP # 03938L203 ARCELORMITTAL	25,953.26	28,465.75	1	0.00
428	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	21,515.56	15,601.93	1	0.00
722	CUSIP # 03957W106 ARCHROCK INC	8,808.40	7,264.55	0	0.00
95	CUSIP # 040413106 ARISTA NETWORKS INC	25,256.70	9,226.40	1	0.00
295	CUSIP # 042315507 ARMOUR RESIDENTIAL REIT INC	6,622.75	7,557.81	0	0.00
214	CUSIP # 042735100 ARROW ELECTRONICS	15,776.08	15,450.23	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
433	CUSIP # 053807103 AVNET INC	19,385.41	17,257.22	1	0.00
916	CUSIP # 06777U101 BARNES & NOBLE EDUCATION INC	5,276.16	7,877.60	0	0.00
293	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	14,178.27	14,473.91	0	0.00
18	CUSIP # 08986R309 BIGLARI HOLDINGS INC CL B	3,264.30	7,547.93	0	0.00
1	CUSIP # 08986R408 BIGLARI HOLDINGS INC CL A	922.00	1,175.00	0	0.00
246	CUSIP # 12514G108 CDW CORP OF DELAWARE	21,874.32	17,119.07	1	0.00
84	CUSIP # 125509109 CIGNA CORP	17,493.00	17,057.88	0	0.00
617	CUSIP # 12621E103 CNO FINANCIAL GROUP INC	13,092.74	11,534.68	0	0.00
236	CUSIP # 126650100 CVS HEALTH CORP	18,577.92	17,370.71	1	0.00
514	CUSIP # 12673P105 CA INC	22,693.10	17,188.11	1	0.00
1,238	CUSIP # 13123X102 CALLON PETROLEUM COMPANY	14,843.62	15,458.29	0	0.00
277	CUSIP # 14149Y108 CARDINAL HEALTH INC	14,958.00	17,427.46	0	131.94
1,080	CUSIP # 149205106 CATO CORP CLASS A	22,701.60	17,513.82	1	356.40
1,252	CUSIP # 150602209 CEDAR SHOPPING CENTERS INC	5,834.32	7,774.79	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
159	CUSIP # 150870103 CELANESE CORP SERIES A	18,126.00	16,932.66	1	0.00
167	CUSIP # 15135B101 CENTENE CORPORATION	24,178.26	17,016.97	1	0.00
452	CUSIP # 163851108 THE CHEMOURS CO	17,826.88	23,241.70	1	0.00
715	CUSIP # 171779309 CIENA CORP	22,336.60	15,165.08	1	0.00
187	CUSIP # 171798101 CIMAREX ENERGY CO	17,379.78	23,410.01	0	0.00
1,720	CUSIP # 18911Q102 CLOUD PEAK ENERGY INC	3,956.00	8,083.95	0	0.00
372	CUSIP # 192422103 COGNEX CORPORATION	20,765.04	22,771.87	1	0.00
427	CUSIP # 20030N101 COMCAST CORP	15,120.07	17,492.57	0	0.00
1,809	CUSIP # 203668108 COMMUNITY HEALT SYSTEMS INC	6,259.14	8,154.79	0	0.00
345	CUSIP # 205826209 COMTECH TELECOMMUNICATIONS	12,513.15	7,729.62	0	0.00
533	CUSIP # 219350105 CORNING INC	18,814.90	12,900.47	1	0.00
1,632	CUSIP # 222795106 COUSINS PROPERTIES INC	14,508.48	15,190.49	0	0.00
306	CUSIP # 228368106 CROWN HOLDINGS, INC	14,688.00	17,501.67	0	0.00
109	CUSIP # 244199105 DEERE & CO	16,385.97	17,121.72	0	75.21

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
550	CUSIP # 25179M103 DEVON ENERGY CORPORATION	21,967.00	23,187.95	1	0.00
829	CUSIP # 25271C102 DIAMOND OFFSHORE DRILLING	16,580.00	15,691.73	0	0.00
184	CUSIP # 277432100 EASTMAN CHEMICAL CO	17,612.48	13,927.15	0	103.04
454	CUSIP # 278642103 EBAY INC	14,991.08	13,529.15	0	0.00
269	CUSIP # 281020107 EDISON INTERNATIONAL	18,205.92	16,992.73	1	162.75
301	CUSIP # 288853104 PERRY ELLIS INTERNATIONAL	8,226.33	7,645.31	0	0.00
347	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	27,048.65	17,384.60	1	93.69
723	CUSIP # 30219E103 EXPRESS INC	7,996.38	6,946.51	0	0.00
638	CUSIP # 302301106 EZCORP INC-CL A	6,826.60	7,727.78	0	0.00
69	CUSIP # 31428X106 FEDEX CORPORATION	16,614.51	17,670.90	0	44.85
1,369	CUSIP # 345370860 FORD MOTOR COMPANY	12,663.25	17,266.12	0	0.00
469	CUSIP # 349553107 FORTIS INC	15,204.98	17,088.02	0	0.00
1,191	CUSIP # 35671D857 FREEPORT-MCMORAN COPPER & GOLD INC	16,578.72	23,385.29	0	0.00
275	CUSIP # 361448103 GATX CORP	23,812.25	16,897.31	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
948	CUSIP # 36467W109 GAMESTOP CORP CL A	14,475.96	23,983.45	0	360.24
667	CUSIP # 364760108 GAP INC	19,242.95	22,529.86	1	0.00
416	CUSIP # 37045V100 GENERAL MOTORS CO	14,006.72	14,609.92	0	0.00
801	CUSIP # 377316104 GLATFELTER (P.H.)CO	15,307.11	16,466.97	0	0.00
105	CUSIP # 398905109 GROUP 1 AUTOMOTIVE INC	6,814.50	7,572.08	0	0.00
1,163	CUSIP # 402635304 GULFPORT ENERGY CORP	12,106.83	15,394.05	0	0.00
579	CUSIP # 40416E103 HCI GROUP INC	25,331.25	17,942.63	1	0.00
373	CUSIP # 428567101 HIBBETT SPORTS INC	7,012.40	7,946.77	0	0.00
1,489	CUSIP # 43114K108 HIGHPOINT RESOURCES CORPORATION	7,266.32	9,489.48	0	0.00
121	CUSIP # 437076102 HOME DEPOT INC	25,065.15	22,918.01	1	0.00
69	CUSIP # 444859102 HUMANA INC	23,357.88	17,395.59	1	34.50
96	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	24,583.68	22,144.28	1	0.00
106	CUSIP # 452327109 ILLUMINA INC	38,908.36	23,632.70	1	0.00
383	CUSIP # 460335201 INTL SPEEDWAY	16,775.40	14,448.66	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
424	CUSIP # 46131B100 INVESCO MORTGAGE CAPITAL	6,707.68	7,506.79	0	178.08
640	CUSIP # 46269C102 IRIDIUM COMMUNICATIONS INC	14,400.00	7,399.04	0	0.00
220	CUSIP # 482539103 KLX INC	13,811.60	10,172.13	0	0.00
88	CUSIP # 48253L106 KLX ENERGY SERVICES HOLDINGS	2,816.88	86.47	0	0.00
475	CUSIP # 48666K109 K B HOME	11,357.25	15,099.54	0	0.00
859	CUSIP # 502160104 LSB INDUSTRIES INC	8,401.02	7,821.20	0	0.00
107	CUSIP # 50540R409 LABORATORY CORP AMERICA	18,583.76	17,276.22	1	0.00
124	CUSIP # 512807108 LAM RESEARCH CORPORATION	18,810.80	23,355.13	1	0.00
96	CUSIP # 521865204 LEAR CORPORATION	13,920.00	11,178.21	0	0.00
363	CUSIP # 524901105 LEGG MASON INC	11,336.49	15,182.48	0	0.00
109	CUSIP # 526107107 LENNOX INTERNATIONAL INC	23,805.60	22,462.18	1	69.76
308	CUSIP # 53219L109 LIFEPOINT HOSPITALS INC	19,835.20	17,531.52	1	0.00
53	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	18,335.88	16,854.95	1	0.00
649	CUSIP # 546347105 LOUISIANA PACIFIC	17,192.01	17,177.67	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
185	CUSIP # 548661107 LOWES COS INC	21,241.70	17,167.02	1	0.00
239	CUSIP # 552676108 MDC HOLDINGS INC	7,069.62	7,624.10	0	0.00
223	CUSIP # 55305B101 M/I HOMES INC	5,336.39	7,742.94	0	0.00
135	CUSIP # 56418H100 MANPOWER INC	11,604.60	17,108.55	0	0.00
382	CUSIP # 580037703 MCDERMOTT INTERNATIONAL INC	7,040.26	7,926.31	0	0.00
148	CUSIP # 59001A102 MERITAGE HOMES CORP	5,905.20	7,698.38	0	0.00
338	CUSIP # 59156R108 METLIFE INC	15,791.36	17,923.41	0	0.00
549	CUSIP # 595112103 MICRON TECHNOLOGY INC	24,831.27	23,638.02	1	0.00
365	CUSIP # 61174X109 MONSTER BEVERAGE CORP	21,272.20	22,963.87	1	0.00
484	CUSIP # 626717102 MURPHY OIL CORP	16,136.56	15,442.60	0	0.00
7	CUSIP # 62944T105 NVR INC	17,295.60	24,448.69	0	0.00
279	CUSIP # 635906100 NATIONAL HEALTHCARE CORP	21,028.23	20,119.64	1	139.50
1,288	CUSIP # 63938C108 NAVIENT CORPORATION	17,362.24	17,626.28	0	0.00
1,166	CUSIP # 649445103 NEW YORK COMMUNITY BANCORP INC	12,091.42	15,307.13	0	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
116	CUSIP # 67066G104 NVIDIA CORP	32,598.32	11,823.40	1	0.00
1,584	CUSIP # 684060106 ORANGE SPON ADR	25,169.76	27,841.18	1	0.00
911	CUSIP # 690732102 OWENS & MINOR INC	15,049.72	25,137.49	0	236.86
147	CUSIP # 69327R101 PDC ENERGY INC	7,197.12	7,769.74	0	0.00
384	CUSIP # 69331C108 PG & E CORP	17,667.84	16,947.66	0	0.00
142	CUSIP # 695156109 PACKAGING CORP OF AMERICA	15,575.98	17,439.53	0	112.18
675	CUSIP # 703481101 PATTERSON-UTI ENERGY INC	11,549.25	15,549.64	0	0.00
548	CUSIP # 707569109 PENN NATIONAL GAMING INC	18,040.16	16,964.16	1	0.00
519	CUSIP # 71377A103 PERFORMANCE FOOD GROUP COMPANY	17,282.70	17,444.11	0	0.00
1,271	CUSIP # 72147K108 PILGRIMS PRIDE CORP	22,992.39	38,116.02	1	0.00
218	CUSIP # 74144T108 T ROWE PRICE GROUP INC	23,801.24	22,562.67	1	0.00
511	CUSIP # 745867101 PULTEGROUP INC	12,657.47	16,913.59	0	45.99
1,557	CUSIP # 74733V100 QEP RESOURCES INC	17,625.24	15,660.15	0	0.00
516	CUSIP # 751452202 RAMCO-GERSHENSON PROPERTIES	7,017.60	7,693.51	0	113.52

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PORTFOLIO

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
198	CUSIP # 758750103 REGAL BELOIT CORP	16,325.10	13,943.40	0	55.44
208	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	30,068.48	28,930.77	1	0.00
374	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	31,898.46	32,788.06	1	0.00
285	CUSIP # 778296103 ROSS STORES INC	28,243.50	23,045.10	1	0.00
677	CUSIP # 78454L100 SM ENERGY COMPANY	21,345.81	15,726.71	1	0.00
121	CUSIP # 800013104 SANDERSON FARMS INC	12,507.77	11,659.32	0	0.00
433	CUSIP # 80589M102 SCANA CORPORATION	16,839.37	16,882.67	0	53.56
377	CUSIP # 808541106 SCHWEITZER MAUDUIT INTL INC	14,442.87	17,154.89	0	0.00
574	CUSIP # 81663A105 SEMGROUP CORP CL A	12,656.70	17,512.57	0	0.00
460	CUSIP # 817565104 SERVICE CORP INTERNATIONAL	20,332.00	17,325.76	1	0.00
286	CUSIP # 824889109 SHOE CARNIVAL INC	11,011.00	7,766.24	0	0.00
587	CUSIP # 827048109 SILGAN HOLDINGS INC	16,318.60	17,345.79	0	0.00
1,133	CUSIP # 858155203 STEELCASE INC CL A	20,960.50	17,062.64	1	152.96
255	CUSIP # 860630102 STIFEL FINANCIAL CORP	13,071.30	15,330.60	0	0.00

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FIRST TRUST ALL EQUITY ALLOCATN  
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## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
742	CUSIP # 872275102 TCF FINANCIAL CORP	17,667.02	14,605.80	0	0.00
268	CUSIP # 872590104 T-MOBILE US INC	18,808.24	17,208.28	1	0.00
357	CUSIP # 87612G101 TARGA RESOURCES CORP	20,102.67	17,464.44	1	0.00
609	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	18,531.87	15,721.98	1	0.00
150	CUSIP # 885160101 THOR INDUSTRIES INC	12,555.00	23,309.76	0	0.00
417	CUSIP # 89400J107 TRANSUNION	30,682.86	22,922.36	1	0.00
389	CUSIP # 896288107 TRINET GROUP INC	21,908.48	16,972.07	1	0.00
366	CUSIP # 902681105 UGI CORPORATION	20,305.68	17,456.26	1	95.16
346	CUSIP # 909218109 UNIT CORPORATION	9,016.76	7,760.78	0	0.00
310	CUSIP # 911163103 UNITED NATURAL FOODS INC	9,284.50	15,383.01	0	0.00
145	CUSIP # 911312106 UNITED PARCEL SERVICE INC	16,928.75	17,726.11	0	0.00
328	CUSIP # 913456109 UNIVERSAL CORPORATION	21,320.00	17,487.56	1	0.00
187	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	21,271.25	12,193.40	1	0.00
1,282	CUSIP # 92840M102 VISTRA ENERGY CORP	31,896.16	23,417.65	1	0.00

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## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,134	CUSIP # 93964W108 WASHINGTON PRIME GROUP INC	15,578.20	15,663.35	0	0.00
85	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	27,241.65	11,624.09	1	0.00
1,078	CUSIP # 98212B103 WPX ENERGY INC	21,689.36	15,379.29	1	0.00
148	CUSIP # 98310W108 WYNDHAM DESTINATIONS INC	6,417.28	9,451.14	0	0.00
148	CUSIP # 98311A105 WYNDHAM HOTELS & RESORTS INC	8,224.36	7,773.78	0	0.00
514	CUSIP # G8827U100 THIRD POINT REINSURANCE LTD	6,682.00	7,363.05	0	0.00
215	CUSIP # N3167Y103 FERRARI NV	29,435.65	12,663.29	1	0.00
		<b>2,649,109.49</b>	<b>2,469,574.71</b>	<b>75</b>	<b>3,094.36</b>
<b>FOREIGN STOCK</b>					
360	CUSIP # 05534B760 BCE INC	14,587.20	17,281.69	0	208.86
658	CUSIP # 055622104 BP AMOCO PLC SPONS ADR	30,333.80	25,019.59	1	0.00
3,233	CUSIP # 05946K101 BANCO BILBAO VIZCAYA ARGENT SA SPONSORED ADR	20,367.90	22,494.43	1	0.00
4,206.18	CUSIP # 05964H105 BANCO SANTANDER SA SPONSORED ADR	21,030.90	20,719.65	1	0.00
2,520	CUSIP # 06738E204 BARCLAYS PLC SPONSORED ADR	22,554.00	27,896.15	1	0.00

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FIRST TRUST ALL EQUITY ALLOCATN  
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## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,906	CUSIP # 067901108 BARRICK GOLD CORP	21,118.48	28,507.09	1	0.00
191	CUSIP # 126132109 CNOOC LIMITED SPONS ADR	37,730.14	28,124.88	1	653.13
2,493	CUSIP # 15135U109 GENOVUS ENERGY INC	25,004.79	24,005.60	1	0.00
551	CUSIP # 16941M109 CHINA MOBILE LTD	26,960.43	28,995.67	1	576.80
2,038	CUSIP # 16945R104 CHINA UNICOM HONG KONG LTD ADR	23,824.22	23,938.75	1	0.00
653	CUSIP # 257559203 DOMTAR CORP	34,067.01	25,928.09	1	0.00
825	CUSIP # 26874R108 ENI SPA (ADR)	31,069.50	27,621.00	1	580.73
1,723	CUSIP # 292505104 ENCANA CORP	22,588.53	23,448.31	1	0.00
439	CUSIP # 29250N105 ENBRIDGE INC	14,175.31	17,641.22	0	0.00
300	CUSIP # 344419106 FOMENTO ECONOMICO MEXICANO SAB	29,691.00	22,910.70	1	0.00
805	CUSIP # 438128308 HONDA MOTORS LTD ADR	24,214.40	23,822.85	1	0.00
1,560	CUSIP # 500631106 KOREA ELECTRIC POWER CO ADR	20,545.20	28,882.21	1	0.00
7,405	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	22,511.20	24,066.25	1	412.77
3,794	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	23,484.86	22,715.08	1	0.00

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## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,527	CUSIP # 60687Y109 MIZUHO FINANCIAL GROUP-ADR	26,344.50	27,542.80	1	0.00
350	CUSIP # 693483109 POSCO ADR	23,100.00	28,718.24	1	0.00
2,695	CUSIP # 71654V408 PETROLEO BRASILEIRO SA ADR	32,528.65	29,041.28	1	0.00
414	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	28,209.96	18,922.50	1	0.00
3,174	CUSIP # 86562M209 SUMITOMO MITSUI-SPONS ADR	25,487.22	23,857.32	1	0.00
455	CUSIP # 87971M103 TELUS CORPORATION	16,762.20	14,588.72	0	183.40
496	CUSIP # 89151E109 TOTAL SA SPON ADR	31,937.44	23,987.58	1	309.78
215	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	26,735.25	27,585.51	1	0.00
2,262	CUSIP # 91912E105 VALE SA SPONS ADR	33,568.08	28,783.95	1	79.39
727	CUSIP # G0129K104 AIRCATTLE LTD	15,928.57	15,448.67	0	0.00
589	CUSIP # G0551A103 ARRIS INTL PLC	15,308.11	15,223.59	0	0.00
256	CUSIP # G16962105 BUNGE LTD	17,589.76	18,413.40	0	0.00
220	CUSIP # G29183103 EATON CORP PLC	19,080.60	17,219.33	1	0.00
2,612	CUSIP # G3157S106 ENSCO PLC CL A	22,045.28	15,709.74	1	0.00

# ACCOUNT STATEMENT

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PORTFOLIO

## Preliminary Asset Detail As Of 09/30/2018

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
983	CUSIP # G7665A101 ROWAN COMPANIES PLC CL A	18,509.89	18,253.05	1	0.00
1,502	CUSIP # N31738102 FIAT CHRYSLER AUTOMOBILES NV	26,300.02	27,576.57	1	0.00
		845,294.40	814,891.46	24	3,004.86



## ACCOUNT STATEMENT

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XXXXXX0019  
HB&T FIXED INCOME FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
14,606.21	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	14,606.21	14,606.21	1	12.20
		<b>14,606.21</b>	<b>14,606.21</b>	<b>1</b>	<b>12.20</b>
<b>U S GOVERNMENT OBLIGATIONS</b>					
303,000	CUSIP # 9128282X7 UNITED STATES TREASURY NOTES 1.375% 09/30/2019	299,176.14	299,939.48	11	2,094.64
303,000	CUSIP # 912828TC4 UNITED STATES TREASURY NOTES 1% 06/30/2019	299,603.37	300,050.92	11	769.92
		<b>598,779.51</b>	<b>599,990.40</b>	<b>22</b>	<b>2,864.56</b>
<b>CORPORATE BONDS</b>					
187,000	CUSIP # 00206RAX0 AT&T INC 4.45% 05/15/2021	191,525.40	196,035.62	7	3,143.68
200,000	CUSIP # 0258M0EE5 AMERICAN EXPRESS CREDIT CO DOMESTIC MED TERM NOTE 2.2% 03/03/2020	197,760.00	201,045.84	7	342.22
100,000	CUSIP # 037833BS8 APPLE INC SR UNSECURED 2.25% 02/23/2021	98,218.00	101,020.91	4	237.50
98,000	CUSIP # 06051GFW4 BANK OF AMERICA CORP 2.625% 04/19/2021	96,427.10	98,570.96	4	1,157.63
196,000	CUSIP # 06406RAA5 BANK OF NY MELLON CORP 2.6% 02/07/2022	191,137.24	197,597.20	7	764.40



# ACCOUNT STATEMENT

Statement Period  
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07/01/2018 through 09/30/2018  
XXXXXX0019  
HB&T FIXED INCOME FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
100,000	CUSIP # 11271RAA7 BROOKFIELD FINANCE LLC 4% 04/01/2024	99,603.00	102,047.91	4	2,000.00
191,000	CUSIP # 151020AR5 CELGENE CORP 3.55% 08/15/2022	190,427.00	196,596.58	7	866.40
100,000	CUSIP # 30231GAJ1 EXXON MOBIL CORPORATION 2.397% 03/06/2022	97,363.00	101,033.72	4	166.46
100,000	CUSIP # 458140AR1 INTEL CORPORATION 3.1% 07/29/2022	99,344.00	102,665.70	4	533.89
100,000	CUSIP # 46625HKC3 JP MORGAN CHASE & CO 3.125% 01/23/2025	95,927.00	100,029.80	4	590.28
100,000	CUSIP # 494368BE2 KIMBERLY-CLARK CORP SR UNSECURED 3.625% 08/01/2020	100,930.00	103,556.23	4	604.17
188,000	CUSIP # 50540RAJ1 LABORATORY CORP AMERICA 4.625% 11/15/2020	191,893.48	196,184.80	7	3,284.78
100,000	CUSIP # 57636QAB0 MASTERCARD INC 3.375% 04/01/2024	99,983.00	103,412.37	4	1,687.50
95,000	CUSIP # 91324PBM3 UNITEDHEALTH GROUP INC 3.875% 10/15/2020-2020	96,325.25	97,831.14	4	1,697.47
		<b>1,846,863.47</b>	<b>1,897,628.78</b>	<b>69</b>	<b>17,076.38</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
212,514.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	212,514.24	212,514.24	8	0.00
		<b>212,514.24</b>	<b>212,514.24</b>	<b>8</b>	<b>0.00</b>



## ACCOUNT STATEMENT

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XXXXXX0402  
HB&T LARGE CAP 500 INDEX FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
48,319.27	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	48,319.27	48,319.27	1	0.00
		48,319.27	48,319.27	1	0.00
<b>COMMON TRUST FUNDS - EQUITY</b>					
27,284.684	CUSIP # 06427F694 BNY MELLON STOCK INDEX FUND INSTL	8,803,676.14	8,206,530.35	99	0.00
		8,803,676.14	8,206,530.35	99	0.00



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XXXXXX1232  
HB&T METLIFE STABLE VALUE FUND  
#29551

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,557,500.7	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,557,500.70	1,557,500.70	3	0.00
		1,557,500.70	1,557,500.70	3	0.00
<b>INSURANCE POLICIES/ANNUITIES</b>					
3,733,762.294	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	46,810,177.88	44,209,398.35	97	0.00
		46,810,177.88	44,209,398.35	97	0.00



## ACCOUNT STATEMENT

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XXXXXX0046  
HB&T SHORT TERM INCOME FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
2,078,279.52	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	2,078,279.52	2,078,279.52	6	1,362.14
3,750,609.79	CUSIP # 94975P405 WELLS FARGO GOVERNMENT MMF-INSTL	3,750,609.79	3,750,609.79	11	7,584.94
		<b>5,828,889.31</b>	<b>5,828,889.31</b>	<b>17</b>	<b>8,947.08</b>
<b>COMMERCIAL PAPER/REPO AGREEMENTS</b>					
2,000,000	CUSIP # 13443DKH1 CAMPBELL SOUP CO A2/P2 10/17/2018	1,987,735.83	1,987,735.83	6	9,731.35
2,000,000	CUSIP # 22533UNH2 CREDIT AGRICOLE CIB A1/P1 01/17/2019	1,985,002.50	1,985,002.50	6	1,239.46
2,000,000	CUSIP # 30229BN37 EXXON MOBIL CORP A1/P1 01/03/2019	1,988,169.17	1,988,169.17	6	468.53
2,000,000	CUSIP # 57163ULM6 MARRIOTT INTERNATIONAL INC A2/P2 11/21/2018	1,992,497.50	1,992,497.50	6	517.40
2,000,000	CUSIP # 9113A3N26 UNITED PARCEL SERVICE INC A1/P1 01/02/2019	1,988,044.17	1,988,044.17	6	1,127.45
		<b>9,941,449.17</b>	<b>9,941,449.17</b>	<b>29</b>	<b>13,084.19</b>
<b>GUARANTEED CONTRACTS</b>					
5,228,595.13	CUSIP # 852320423 UNION BOND & TRUST CO STABLE VALUE FUND	5,228,595.13	5,228,595.13	15	8,433.31

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HB&T SHORT TERM INCOME FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		5,228,595.13	5,228,595.13	15	8,433.31
	<b>U S GOVERNMENT OBLIGATIONS</b>				
2,000,000	CUSIP # 912828B33 UNITED STATES TREASURY NOTES 1.5% 01/31/2019	1,994,560.00	1,997,281.90	6	5,054.35
2,000,000	CUSIP # 912828C24 UNITED STATES TREASURY NOTES 1.5% 02/28/2019	1,992,820.00	1,993,921.01	6	2,569.06
2,000,000	CUSIP # 912828N22 UNITED STATES TREASURY NOTES 1.25% 12/15/2018	1,996,140.00	1,997,000.02	6	7,377.05
2,000,000	CUSIP # 912828W97 UNITED STATES TREASURY NOTES 1.25% 03/31/2019	1,988,280.00	1,989,565.45	6	68.68
		<b>7,971,800.00</b>	<b>7,977,768.38</b>	<b>23</b>	<b>15,069.14</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
5,119,146.47	CUSIP # 381429554 GOLDMAN SACHS STABLE VALUE COLLECTIVE TRUST SELECT SERIES CL 1	5,119,146.47	5,119,146.47	15	8,217.17
		<b>5,119,146.47</b>	<b>5,119,146.47</b>	<b>15</b>	<b>8,217.17</b>



## ACCOUNT STATEMENT

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XXXXXX3249  
HORIZON CONSERVATION PLUS  
WITH RISK ASSIST FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
313.66	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	313.66	313.66	0	0.00
		<b>313.66</b>	<b>313.66</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
417	CUSIP # 233051283 DB X-TRACKERS SHRT DUR HIGH YIELD BOND ETF	20,741.58	20,736.25	8	0.00
597	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	29,766.42	29,781.16	12	0.00
300	CUSIP # 33738D408 FIRST TRUST TACTICAL HIGH YIELD ETF	14,337.00	14,223.19	6	0.00
489	CUSIP # 46137V621 INVESCO FINANCIAL PREFERRED PORTFOLIO	8,894.91	8,934.24	3	0.00
226	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	24,959.44	24,929.44	10	0.00
788	CUSIP # 78464A664 SPDR PORT LNG TRM TRSRY	26,634.40	27,586.22	10	0.00
190	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	8,996.50	9,009.43	4	0.00
912	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	43,092.00	43,647.18	17	0.00

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XXXXXX3249  
HORIZON CONSERVATION PLUS  
WITH RISK ASSIST FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		177,422.25	178,847.11	70	0.00
MUTUAL FUNDS - EQUITY					
84	CUSIP # 46137V357 INVESCO S&P 500 EQUAL WEIGHT ETF	8,972.04	8,897.09	4	0.00
10	CUSIP # 464288810 ISHARES US MEDICAL DEVICES ETF	2,274.80	1,949.35	1	1.05
100	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	9,037.00	8,366.72	4	36.83
38	CUSIP # 46432F396 ISHARES EDGE MSCI USA MOMENTUM FAC ETF	4,522.00	4,193.63	2	10.07
150	CUSIP # 78463X889 SPDR PORTFOLIO DEVELOPED WORLD EX-US	4,615.50	4,444.94	2	0.00
64	CUSIP # 78464A201 SPDR S&P 600 SMALL CAP GROWTH	4,320.00	3,854.88	2	0.00
540	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	17,982.00	17,953.01	7	0.00
178	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	6,806.72	6,565.80	3	0.00
93	CUSIP # 78464A607 SPDR DJ WILSHIRE REIT ETF	8,672.25	8,701.39	3	0.00
133	CUSIP # 78468R853 SPDR PORTFOLIO SMALL CAP ETF	4,420.92	4,360.04	2	0.00
		71,623.23	69,286.85	28	47.95
COMMON TRUST FUNDS - FIXED INCOME					

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HORIZON CONSERVATION PLUS  
WITH RISK ASSIST FUND

## Preliminary Asset Detail As Of 09/30/2018

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,643.43	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,643.43	4,643.43	2	0.00
		4,643.43	4,643.43	2	0.00





## ACCOUNT STATEMENT

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XXXXXX3203  
HORIZON CONSERVATIVE  
WITH RISK ASSIST FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
685.54	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	685.54	685.54	0	0.00
		<b>685.54</b>	<b>685.54</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
618	CUSIP # 233051283 DB X-TRACKERS SHRT DUR HIGH YIELD BOND ETF	30,739.32	30,772.94	6	0.00
884	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	44,076.24	44,232.47	9	0.00
444	CUSIP # 33738D408 FIRST TRUST TACTICAL HIGH YIELD ETF	21,218.76	21,049.31	4	0.00
724	CUSIP # 46137V621 INVESCO FINANCIAL PREFERRED PORTFOLIO	13,169.56	13,248.08	3	0.00
446	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	49,256.24	49,199.54	10	0.00
1,166	CUSIP # 78464A664 SPDR PORT LNG TRM TRSRY	39,410.80	40,789.67	8	0.00
282	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	13,352.70	13,358.98	3	0.00
1,351	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	63,834.75	64,751.15	13	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX3203  
HORIZON CONSERVATIVE  
WITH RISK ASSIST FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		275,058.37	277,402.14	55	0.00
	<b>MUTUAL FUNDS - EQUITY</b>				
331	CUSIP # 46137V357 INVESCO S&P 500 EQUAL WEIGHT ETF	35,354.11	35,058.02	7	0.00
40	CUSIP # 464288810 ISHARES US MEDICAL DEVICES ETF	9,099.20	7,838.21	2	4.19
395	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	35,696.15	33,084.23	7	145.48
151	CUSIP # 46432F396 ISHARES EDGE MSCI USA MOMENTUM FAC ETF	17,969.00	16,680.77	4	40.00
593	CUSIP # 78463X889 SPDR PORTFOLIO DEVELOPED WORLD EX-US	18,246.61	17,571.13	4	0.00
256	CUSIP # 78464A201 SPDR S&P 600 SMALL CAP GROWTH	17,280.00	15,417.80	3	0.00
800	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	26,640.00	26,598.71	5	0.00
703	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	26,882.72	25,661.79	5	0.00
138	CUSIP # 78464A607 SPDR DJ WILSHIRE REIT ETF	12,868.50	12,898.04	3	0.00
525	CUSIP # 78468R853 SPDR PORTFOLIO SMALL CAP ETF	17,451.00	17,207.48	3	0.00
		217,487.29	208,016.18	43	189.67
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				

# ACCOUNT STATEMENT

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Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX3203  
HORIZON CONSERVATIVE  
WITH RISK ASSIST FUND

## Preliminary Asset Detail As Of 09/30/2018

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,296.63	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	8,296.63	8,296.63	2	0.00
		8,296.63	8,296.63	2	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX3123  
HORIZON FOCUSED WITH RISK ASSIST  
FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
9,478.14	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	9,478.14	9,478.14	0	1.80
		<b>9,478.14</b>	<b>9,478.14</b>	<b>0</b>	<b>1.80</b>
<b>MUTUAL FUNDS - EQUITY</b>					
7,251	CUSIP # 46137V357 INVESCO S&P 500 EQUAL WEIGHT ETF	774,479.31	767,975.27	19	0.00
883	CUSIP # 464288810 ISHARES US MEDICAL DEVICES ETF	200,864.84	173,278.40	5	92.40
8,647	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	781,429.39	727,909.53	20	3,184.71
3,305	CUSIP # 46432F396 ISHARES EDGE MSCI USA MOMENTUM FAC ETF	393,295.00	369,760.96	10	875.58
12,982	CUSIP # 78463X889 SPDR PORTFOLIO DEVELOPED WORLD EX-US	399,456.14	384,529.17	10	0.00
5,610	CUSIP # 78464A201 SPDR S&P 600 SMALL CAP GROWTH	378,675.00	341,311.63	9	0.00
15,391	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	588,551.84	556,788.47	15	0.00
11,490	CUSIP # 78468R853 SPDR PORTFOLIO SMALL CAP ETF	381,927.60	376,542.54	10	0.00
		<b>3,898,679.12</b>	<b>3,698,095.97</b>	<b>97</b>	<b>4,152.69</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					

# ACCOUNT STATEMENT

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Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX3123  
HORIZON FOCUSED WITH RISK ASSIST  
FUND

## Preliminary Asset Detail As Of 09/30/2018

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
93,522.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	93,522.39	93,522.39	2	0.00
		93,522.39	93,522.39	2	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX3285  
HORIZON GROWTH WITH RISK ASSIST  
FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
9,188.94	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	9,188.94	9,188.94	0	2.69
		<b>9,188.94</b>	<b>9,188.94</b>	<b>0</b>	<b>2.69</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
1,661	CUSIP # 233051283 DB X-TRACKERS SHRT DUR HIGH YIELD BOND ETF	82,618.14	82,894.37	2	0.00
2,375	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	118,417.50	119,655.95	2	0.00
1,191	CUSIP # 33738D408 FIRST TRUST TACTICAL HIGH YIELD ETF	56,917.89	56,997.05	1	0.00
1,942	CUSIP # 46137V621 INVESCO FINANCIAL PREFERRED PORTFOLIO	35,324.98	35,597.56	1	0.00
3,113	CUSIP # 78464A664 SPDR PORT LNG TRM TRSRY	105,219.40	108,771.37	2	0.00
756	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	35,796.60	35,820.60	1	0.00
3,622	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	171,139.50	174,163.08	3	0.00
		<b>605,434.01</b>	<b>613,899.98</b>	<b>12</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX3285  
HORIZON GROWTH WITH RISK ASSIST  
FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,553	CUSIP # 46137V357 INVESCO S&P 500 EQUAL WEIGHT ETF	806,735.93	800,411.20	16	0.00
920	CUSIP # 464288810 ISHARES US MEDICAL DEVICES ETF	209,281.60	181,810.95	4	96.27
9,007	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	813,962.59	759,483.34	17	3,317.30
3,443	CUSIP # 46432F396 ISHARES EDGE MSCI USA MOMENTUM FAC ETF	409,717.00	384,387.19	8	912.14
13,523	CUSIP # 78463X889 SPDR PORTFOLIO DEVELOPED WORLD EX-US	416,102.71	400,708.17	8	0.00
5,843	CUSIP # 78464A201 SPDR S&P 600 SMALL CAP GROWTH	394,402.50	358,829.48	8	0.00
2,144	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	71,395.20	71,558.59	1	0.00
16,032	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	613,063.68	572,823.58	12	0.00
369	CUSIP # 78464A607 SPDR DJ WILSHIRE REIT ETF	34,409.25	34,521.23	1	0.00
11,968	CUSIP # 78468R853 SPDR PORTFOLIO SMALL CAP ETF	397,816.32	392,288.49	8	0.00
		<b>4,166,886.78</b>	<b>3,956,822.22</b>	<b>85</b>	<b>4,325.71</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
123,258.08	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	123,258.08	123,258.08	3	0.00
		<b>123,258.08</b>	<b>123,258.08</b>	<b>3</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX3169  
HORIZON MODERATE W/RISK ASSIST

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
12,568.17	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	12,568.17	12,568.17	0	15.80
		<b>12,568.17</b>	<b>12,568.17</b>	<b>0</b>	<b>15.80</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
5,826	CUSIP # 233051283 DB X-TRACKERS SHRT DUR HIGH YIELD BOND ETF	289,785.24	290,421.36	4	0.00
8,319	CUSIP # 233051432 DB X-TRACKERS USD HIGH YIELD CORP BOND	414,785.34	418,320.68	6	0.00
4,184	CUSIP # 33738D408 FIRST TRUST TACTICAL HIGH YIELD ETF	199,953.36	200,239.79	3	0.00
6,822	CUSIP # 46137V621 INVESCO FINANCIAL PREFERRED PORTFOLIO	124,092.18	124,847.46	2	0.00
10,986	CUSIP # 78464A664 SPDR PORT LNG TRM TRSRY	371,326.80	384,748.00	5	0.00
2,654	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	125,666.90	125,808.88	2	0.00
12,724	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	601,209.00	611,579.50	8	0.00
		<b>2,126,818.82</b>	<b>2,155,965.67</b>	<b>29</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					



# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX3169  
HORIZON MODERATE W/RISK ASSIST

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,695	CUSIP # 46137V357 INVESCO S&P 500 EQUAL WEIGHT ETF	928,712.95	921,082.85	13	0.00
1,059	CUSIP # 464288810 ISHARES US MEDICAL DEVICES ETF	240,901.32	207,578.65	3	110.82
10,369	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	937,046.53	871,452.87	13	3,818.92
3,964	CUSIP # 46432F396 ISHARES EDGE MSCI USA MOMENTUM FAC ETF	471,716.00	438,992.03	6	1,050.17
15,568	CUSIP # 78463X889 SPDR PORTFOLIO DEVELOPED WORLD EX-US	479,027.36	461,482.91	6	0.00
6,727	CUSIP # 78464A201 SPDR S&P 600 SMALL CAP GROWTH	454,072.50	408,483.05	6	0.00
7,533	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	250,848.90	251,528.95	3	0.00
18,458	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	705,833.92	655,123.66	10	0.00
1,298	CUSIP # 78464A607 SPDR DJ WILSHIRE REIT ETF	121,038.50	121,401.54	2	0.00
13,778	CUSIP # 78468R853 SPDR PORTFOLIO SMALL CAP ETF	457,980.72	451,607.66	6	0.00
		<b>5,047,178.70</b>	<b>4,788,734.17</b>	<b>68</b>	<b>4,979.91</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
186,456.63	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	186,456.63	186,456.63	3	0.00
		<b>186,456.63</b>	<b>186,456.63</b>	<b>3</b>	<b>0.00</b>

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
5,000.000 AT&T INC 00206RCN0 3.400% 05/15/2025 DD 05/04/15	95.2069 95.2069	4,985.20 4,985.20	64.54 64.54	4,760.34 4,760.34	0.37	-224.86 -224.86
10,000.000 ABBVIE INC 00287YAP4 3.200% 11/06/2022 DD 05/14/15	98.2891 98.2891	10,294.44 10,294.44	129.08 129.08	9,828.91 9,828.91	0.76	-465.53 -465.53
20,000.000 AMERICAN EXPRESS CO 025816BN8 VAR RT 08/01/2022 DD 08/01/17	100.0800 100.0800	19,997.20 19,997.20	100.08 100.08	20,015.99 20,015.99	1.54	18.79 18.79
5,000.000 AMERICREDIT AUTOMOBILE REC 1 C 03065VAF4 2.890% 01/10/2022 DD 01/21/16	99.8843 99.8843	4,999.91 4,999.91	12.00 12.00	4,994.21 4,994.21	0.39	-5.70 -5.70
10,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	101.1321 101.1321	9,976.50 9,976.50	81.72 81.72	10,113.21 10,113.21	0.78	136.71 136.71
14,000.000 APPALACHIAN POWER CO 037735CE5 5.800% 10/01/2035 DD 09/29/05	115.1974 115.1974	16,237.99 16,237.99	406.14 406.14	16,127.64 16,127.64	1.24	-110.35 -110.35
10,000.000 AUTOZONE INC 053332AL6 4.000% 11/15/2020 DD 11/15/10	101.2160 101.2160	10,330.41 10,330.41	151.92 151.92	10,121.60 10,121.60	0.78	-208.81 -208.81
15,000.000 BANK OF AMERICA CORP 06051GHE2 VAR RT 03/05/2024 DD 03/05/18	99.9344 99.9344	14,978.93 14,978.93	33.64 33.64	14,990.17 14,990.17	1.16	11.24 11.24

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,662.120 BEAR STEARNS ASSET BACK BO1 M4	100.2229	2,648.22	1.52	2,668.05		19.83
073879JP4 VAR RT 10/25/2034 DD 10/26/04	100.2229	2,648.22	1.52	2,668.05	0.21	19.83
<b>SUBTOTAL UNITED STATES</b>		<b>94,448.80</b>	<b>980.64</b>	<b>93,620.12</b>		<b>-828.68</b>
		<b>94,448.80</b>	<b>980.64</b>	<b>93,620.12</b>	<b>7.23</b>	<b>-828.68</b>
<b>CANADA</b>						
5,000.000 BROOKFIELD FINANCE INC	98.7285	4,996.70	70.15	4,936.43		-60.27
11271LAA0 4.250% 06/02/2026 DD 06/02/16	98.7285	4,996.70	70.15	4,936.43	0.38	-60.27
<b>UNITED STATES</b>						
10,000.000 BROWN-FORMAN CORP	98.9900	9,959.08	180.36	9,899.00		-60.08
115637AS9 3.500% 04/15/2025 DD 03/26/18	98.9900	9,959.08	180.36	9,899.00	0.76	-60.08
10,000.000 BURLINGTON NORTHERN SANTA FE L	107.2197	10,870.49	374.50	10,721.97		-148.52
12189TAQ7 8.125% 04/15/2020 DD 04/14/00	107.2197	10,870.49	374.50	10,721.97	0.83	-148.52
10,000.000 CFCRE COMMERCIAL MORTGAG C8 A3	96.1921	9,633.03	27.56	9,619.21		-13.82
12532CAZ8 3.305% 06/15/2050 DD 06/01/17	96.1921	9,633.03	27.56	9,619.21	0.74	-13.82
10,000.000 CNH EQUIPMENT TRUST 2015-A A B	99.6474	9,996.54	9.44	9,964.74		-31.80
12592WAE8 2.140% 08/15/2022 DD 03/04/15	99.6474	9,996.54	9.44	9,964.74	0.77	-31.80
25,000.000 COMM 2015-CCRE22 MORT CR22 ASB	98.6363	25,978.24	65.40	24,659.07		-1,319.17
12592XBB1 3.144% 03/10/2048 DD 03/01/15	98.6363	25,978.24	65.40	24,659.07	1.90	-1,319.17
20,000.000 CNH EQUIPMENT TRUST 2017-B B B	97.4817	19,998.36	21.92	19,496.35		-502.01
12637BAF8 2.470% 12/16/2024 DD 07/25/17	97.4817	19,998.36	21.92	19,496.35	1.50	-502.01

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 CVS HEALTH CORP 126650CX6 4.300% 03/25/2028 DD 03/09/18	99.2159	9,865.58	7.14	9,921.59		56.01
	99.2159	9,865.58	7.14	9,921.59	0.77	56.01
10,000.000 CARMAX AUTO OWNER TRUST 20 3 C 14313VAF1 2.680% 06/15/2021 DD 08/12/15	99.6628	9,998.47	11.84	9,966.28		-32.19
	99.6628	9,998.47	11.84	9,966.28	0.77	-32.19
6,403.200 CENTERPOINT ENERGY RESTOR 1 A3 15200NAC9 4.243% 08/15/2023 DD 11/25/09	102.1807	6,632.56	34.91	6,542.84		-89.72
	102.1807	6,632.56	34.91	6,542.84	0.50	-89.72
4,560.660 CHASE FUNDING TRUST SERI 3 1A5 161546FF8 VAR RT 03/25/2033 DD 05/01/03	101.7253	4,712.06	19.50	4,639.35		-72.71
	101.7253	4,712.06	19.50	4,639.35	0.36	-72.71
1,834.080 CHASE FUNDING TRUST SERI 1 1A7 161546HU3 VAR RT 11/25/2033 DD 02/01/04	103.3040	1,880.89	7.70	1,894.68		13.79
	103.3040	1,880.89	7.70	1,894.68	0.15	13.79
15,000.000 CGMS COMMERCIAL MORTGAG B1 AAB 17326CBA1 3.243% 08/15/2050 DD 08/01/17	97.1259	15,441.19	40.50	14,568.89		-872.30
	97.1259	15,441.19	40.50	14,568.89	1.12	-872.30
25,000.000 CITIGROUP COMMERCIAL MOR P8 A4 17326DAD4 3.465% 09/15/2050 DD 09/01/17	97.2086	25,683.20	72.30	24,302.15		-1,381.05
	97.2086	25,683.20	72.30	24,302.15	1.87	-1,381.05
15,000.000 COMCAST CORP 20030NBL4 3.375% 02/15/2025 DD 08/12/14	96.7999	15,383.67	65.42	14,519.98		-863.69
	96.7999	15,383.67	65.42	14,519.98	1.12	-863.69
15,000.000 ERP OPERATING LP 26884AAZ6 4.625% 12/15/2021 DD 12/12/11	103.0969	15,783.66	204.10	15,464.53		-319.13
	103.0969	15,783.66	204.10	15,464.53	1.19	-319.13

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,573.570 EDUCATIONAL FUNDING OF TH 1 A2 28148WAB9 VAR RT 04/25/2035 DD 05/09/11	100.1101 100.1101	14,573.57 14,573.57	82.18 82.18	14,589.62 14,589.62	 1.13	16.05 16.05
13,937.720 EQUITY ONE MORTGAGE PASS- 2 M1 294751EK4 VAR RT 07/25/2034 DD 04/01/04	101.6876 101.6876	13,342.09 13,342.09	66.00 66.00	14,172.93 14,172.93	 1.09	830.84 830.84
10,000.000 ESSEX PORTFOLIO LP 29717PAE7 3.250% 05/01/2023 DD 04/15/13	97.2594 97.2594	9,946.32 9,946.32	134.91 134.91	9,725.94 9,725.94	 0.75	-220.38 -220.38
6,921.000 FNMA GTD REMIC P/T 12-93 CY 3136A8FC9 1.500% 09/25/2027 DD 08/01/12	85.3891 85.3891	6,304.51 6,304.51	8.70 8.70	5,909.78 5,909.78	 0.46	-394.73 -394.73
12,903.360 FNMA GTD REMIC P/T 16-24 TA 3136ASJA5 3.000% 04/25/2042 DD 04/01/16	97.7798 97.7798	13,318.52 13,318.52	32.29 32.29	12,616.88 12,616.88	 0.97	-701.64 -701.64
4,571.930 FNMA GTD REMIC P/T 16-M6 A1 3136ASVY9 2.137% 05/25/2026 DD 06/01/16	95.5512 95.5512	4,560.86 4,560.86	8.10 8.10	4,368.53 4,368.53	 0.34	-192.33 -192.33
14,344.380 FNMA GTD REMIC P/T 17-M7 A1 3136AV7F0 2.510% 12/25/2026 DD 06/01/17	97.1770 97.1770	14,469.81 14,469.81	30.00 30.00	13,939.44 13,939.44	 1.08	-530.37 -530.37
30,000.000 FNMA GTD REMIC P/T 17-M8 A2 3136AW7J0 VAR RT 05/25/2027 DD 07/01/17	96.1338 96.1338	30,268.92 30,268.92	76.50 76.50	28,840.15 28,840.15	 2.22	-1,428.77 -1,428.77
30,000.000 FNMA GTD REMIC P/T 17-M12 A2 3136AX7E9 VAR RT 06/25/2027 DD 10/01/17	96.4755 96.4755	29,519.10 29,519.10	79.50 79.50	28,942.65 28,942.65	 2.23	-576.45 -576.45

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,000.000 FNMA GTD REMIC P/T 17-M10 AV2 3136AXVB8 VAR RT 07/25/2024 DD 08/01/17	96.6334 96.6334	30,231.53 30,231.53	66.30 66.30	28,990.01 28,990.01	2.24	-1,241.52 -1,241.52
25,000.000 FNMA GTD REMIC P/T 17-M13 A2 3136AY2C6 VAR RT 09/25/2027 DD 11/01/17	95.0072 95.0072	25,201.42 25,201.42	63.30 63.30	23,751.80 23,751.80	1.83	-1,449.62 -1,449.62
25,000.000 FNMA GTD REMIC P/T 17-M15 AV2 3136AY6S7 VAR RT 11/25/2024 DD 12/01/17	95.9328 95.9328	25,035.17 25,035.17	56.70 56.70	23,983.21 23,983.21	1.85	-1,051.96 -1,051.96
10,000.000 FNMA GTD REMIC P/T 18-M7 A2 3136B1K86 VAR RT 03/25/2028 DD 05/01/18	95.5786 95.5786	9,585.45 9,585.45	26.40 26.40	9,557.86 9,557.86	0.74	-27.59 -27.59
2,152.790 FHLMC MULTICLASS MTG 3936 CJ 3137AH3H9 3.000% 07/15/2040 DD 10/01/11	97.8191 97.8191	2,200.69 2,200.69	5.40 5.40	2,105.84 2,105.84	0.16	-94.85 -94.85
20,000.000 FHLMC MULTICLASS MTG K068 A2 3137FBBX3 3.244% 08/25/2027 DD 10/01/17	97.1740 97.1740	20,549.91 20,549.91	54.00 54.00	19,434.80 19,434.80	1.50	-1,115.11 -1,115.11
15,000.000 FHLMC MULTICLASS MTG K080 A2 3137FHPJ6 VAR RT 07/25/2028 DD 09/01/18	102.3993 102.3993	15,449.44 15,449.44	49.10 49.10	15,359.89 15,359.89	1.18	-89.55 -89.55
11,834.326 FNMA POOL #0AS5137 3138WEV71 4.000% 06/01/2045 DD 05/01/15	101.1511 101.1511	12,640.39 12,640.39	39.30 39.30	11,970.56 11,970.56	0.92	-669.83 -669.83
17,689.500 FNMA POOL #0AS6311 3138WGAM6 3.500% 12/01/2045 DD 11/01/15	98.8340 98.8340	18,268.39 18,268.39	51.60 51.60	17,483.24 17,483.24	1.35	-785.15 -785.15

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
18,123.830 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	98.8237 98.8237	18,706.07 18,706.07	52.89 52.89	17,910.63 17,910.63	 1.38	-795.44 -795.44
3,997.470 FNMA GTD REMIC P/T 06-W1 1A4 31395B5K5 8.000% 12/25/2045 DD 03/01/06	113.5607 113.5607	4,863.05 4,863.05	26.70 26.70	4,539.55 4,539.55	 0.35	-323.50 -323.50
14,934.780 FNMA POOL #0BM3352 3140J7WN1 2.546% 12/01/2026 DD 12/01/17	94.2415 94.2415	14,576.08 14,576.08	31.69 31.69	14,074.76 14,074.76	 1.09	-501.32 -501.32
11,000.000 FORD CREDIT AUTO OWNER TRU A C 34531EAG1 2.410% 07/15/2023 DD 01/25/17	98.0478 98.0478	10,999.70 10,999.70	11.84 11.84	10,785.26 10,785.26	 0.83	-214.44 -214.44
15,000.000 FORD MOTOR CO 345370CR9 4.346% 12/08/2026 DD 12/08/16	94.1143 94.1143	15,379.13 15,379.13	204.43 204.43	14,117.14 14,117.14	 1.09	-1,261.99 -1,261.99
8,989.470 GNMA POOL #0AK7613 36183RN66 4.100% 09/15/2037 DD 02/01/15	100.3123 100.3123	9,315.28 9,315.28	30.69 30.69	9,017.55 9,017.55	 0.70	-297.73 -297.73
4,683.944 GNMA II POOL #0002233 36202CPS6 7.500% 06/20/2026 DD 06/01/96	111.6319 111.6319	5,014.12 5,014.12	29.40 29.40	5,228.78 5,228.78	 0.40	214.66 214.66
7,131.238 GNMA II POOL #0002471 36202CW82 7.000% 08/20/2027 DD 08/01/97	111.2089 111.2089	7,535.81 7,535.81	41.70 41.70	7,930.57 7,930.57	 0.61	394.76 394.76
3,478.471 GNMA II POOL #0002755 36202DBY6 7.000% 05/20/2029 DD 05/01/99	113.0155 113.0155	3,714.11 3,714.11	20.40 20.40	3,931.21 3,931.21	 0.30	217.10 217.10

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,820.930 GNMA II POOL #0004261 36202EWW5 6.500% 10/20/2038 DD 10/01/08	103.3208 103.3208	1,956.57 1,956.57	9.90 9.90	1,881.40 1,881.40	0.15	-75.17 -75.17
10,000.000 GS MORTGAGE SECURITIES GS3 A3 36251PAC8 2.592% 10/10/2049 DD 09/01/16	92.4780 92.4780	9,699.53 9,699.53	21.60 21.60	9,247.80 9,247.80	0.71	-451.73 -451.73
10,000.000 GENERAL ELECTRIC CO 36966THT2 VAR RT 03/15/2023 DD 03/14/13	100.7495 100.7495	10,016.31 10,016.31	14.82 14.82	10,074.95 10,074.95	0.78	58.64 58.64
5,000.000 GENERAL MILLS INC 370334CG7 4.200% 04/17/2028 DD 04/17/18	98.4701 98.4701	4,989.90 4,989.90	95.00 95.00	4,923.50 4,923.50	0.38	-66.40 -66.40
10,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBD7 3.700% 11/24/2020 DD 11/24/15	100.4744 100.4744	10,100.80 10,100.80	131.10 131.10	10,047.44 10,047.44	0.78	-53.36 -53.36
5,000.000 GOLDMAN SACHS GROUP INC/THE 38141GWC4 3.000% 04/26/2022 DD 01/26/17	97.9734 97.9734	4,928.45 4,928.45	64.50 64.50	4,898.67 4,898.67	0.38	-29.78 -29.78
15,653.677 GNMA GTD REMIC P/T 16-H13 GA 38376RVJ2 2.000% 12/20/2064 DD 06/01/16	95.3666 95.3666	15,668.36 15,668.36	26.10 26.10	14,928.37 14,928.37	1.15	-739.99 -739.99
10,000.000 GNMA GTD REMIC P/T 15-91 QA 38379P2G1 VAR RT 05/20/2045 DD 06/01/15	96.1389 96.1389	10,828.44 10,828.44	38.00 38.00	9,613.89 9,613.89	0.74	-1,214.55 -1,214.55
10,000.000 HCP INC 40414LAN9 4.000% 06/01/2025 DD 05/20/15	98.1804 98.1804	10,062.03 10,062.03	133.56 133.56	9,818.04 9,818.04	0.76	-243.99 -243.99



**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 WELLTOWER INC 42217KAU0 4.950% 01/15/2021 DD 11/16/10	102.5573 102.5573	10,468.15 10,468.15	105.24 105.24	10,255.73 10,255.73	0.79	-212.42 -212.42
15,000.000 HYUNDAI AUTO RECEIVABLES T B B 44932GAF2 2.230% 02/15/2023 DD 08/16/17	97.1011 97.1011	14,999.12 14,999.12	14.88 14.88	14,565.16 14,565.16	1.12	-433.96 -433.96
15,000.000 JPMORGAN CHASE & CO 46625HLW8 2.750% 06/23/2020 DD 06/23/15	99.2495 99.2495	15,092.09 15,092.09	112.52 112.52	14,887.42 14,887.42	1.15	-204.67 -204.67
10,000.000 JPMBB COMMERCIAL MORTGA C31 A3 46644YAU4 3.801% 08/15/2048 DD 08/01/15	100.8240 100.8240	10,419.41 10,419.41	31.80 31.80	10,082.40 10,082.40	0.78	-337.01 -337.01
7,000.000 JOHN DEERE OWNER TRUST 20 B A4 47788BAE4 2.110% 07/15/2024 DD 07/18/17	97.7495 97.7495	6,999.82 6,999.82	6.56 6.56	6,842.47 6,842.47	0.53	-157.35 -157.35
15,000.000 KRAFT HEINZ FOODS CO 50076QAE6 5.000% 06/04/2042 DD 12/04/12	95.4836 95.4836	15,386.87 15,386.87	243.80 243.80	14,322.54 14,322.54	1.10	-1,064.33 -1,064.33
5,000.000 KROGER CO/THE 501044CQ2 3.400% 04/15/2022 DD 04/16/12	99.1586 99.1586	5,010.95 5,010.95	78.50 78.50	4,957.93 4,957.93	0.38	-53.02 -53.02
11,000.000 MORGAN STANLEY 61745EE98 VAR RT 09/22/2019 DD 09/22/10	100.8577 100.8577	11,088.85 11,088.85	11.31 11.31	11,094.34 11,094.34	0.86	5.49 5.49
15,000.000 MORGAN STANLEY 61747YDW2 2.650% 01/27/2020 DD 01/27/15	99.3592 99.3592	15,003.97 15,003.97	71.52 71.52	14,903.88 14,903.88	1.15	-100.09 -100.09

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,000.000 NEW YORK AND PRESBYTERIAN HOSP 649322AE4 4.763% 08/01/2046 DD 06/28/16	98.2489 98.2489	18,915.72 18,915.72	158.86 158.86	19,649.79 19,649.79	1.52	734.07 734.07
15,496.640 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	100.2670 100.2670	15,378.95 15,378.95	74.50 74.50	15,538.02 15,538.02	1.20	159.07 159.07
10,000.000 NORTHROP GRUMMAN CORP 666807BM3 2.930% 01/15/2025 DD 10/13/17	94.9959 94.9959	9,998.50 9,998.50	62.22 62.22	9,499.59 9,499.59	0.73	-498.91 -498.91
<b>SUBTOTAL UNITED STATES</b>		<b>804,399.25</b>	<b>4,028.90</b>	<b>781,492.54</b>		<b>-22,906.71</b>
		<b>804,399.25</b>	<b>4,028.90</b>	<b>781,492.54</b>	<b>60.28</b>	<b>-22,906.71</b>
<b>MEXICO</b>						
10,000.000 PETROLEOS MEXICANOS 71654QAW2 6.000% 03/05/2020 DD 09/05/10	102.9500 102.9500	10,338.96 10,338.96	43.42 43.42	10,295.00 10,295.00	0.79	-43.96 -43.96
<b>UNITED STATES</b>						
20,000.000 PROGRESSIVE CORP/THE 743315AN3 3.750% 08/23/2021 DD 08/22/11	100.7882 100.7882	20,720.61 20,720.61	80.58 80.58	20,157.65 20,157.65	1.55	-562.96 -562.96
5,000.000 CHARLES SCHWAB CORP/THE 808513AL9 3.000% 03/10/2025 DD 03/10/15	95.7327 95.7327	4,990.17 4,990.17	8.82 8.82	4,786.64 4,786.64	0.37	-203.53 -203.53
5,000.000 SEMPRA ENERGY 816851AW9 2.400% 03/15/2020 DD 03/13/15	98.6431 98.6431	4,995.80 4,995.80	5.28 5.28	4,932.16 4,932.16	0.38	-63.64 -63.64
9,716.400 SEQUOIA MORTGAGE TRUST 20 8 A1 81743PDX1 VAR RT 01/20/2034 DD 12/23/03	98.4538 98.4538	9,410.80 9,410.80	8.21 8.21	9,566.17 9,566.17	0.74	155.37 155.37

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
8,924.480	SBA GTD PARTN CTFS 2007-20E 1	103.1877	9,626.58	197.31	9,208.97		-417.61
	83162CRA3 5.310% 05/01/2027 DD 05/16/07	103.1877	9,626.58	197.31	9,208.97	0.71	-417.61
7,436.510	SOUTHAVEN COMBINED CYCLE GENER	98.5696	7,684.86	36.79	7,330.14		-354.72
	841215AA4 3.846% 08/15/2033 DD 08/09/13	98.5696	7,684.86	36.79	7,330.14	0.57	-354.72
15,000.000	STEELCASE INC	105.3642	16,064.69	123.49	15,804.62		-260.07
	858155AD6 6.375% 02/15/2021 DD 02/03/11	105.3642	16,064.69	123.49	15,804.62	1.22	-260.07
10,000.000	TEVA PHARMACEUTICAL FINANCE IV	97.0406	9,670.77	8.19	9,704.06		33.29
	88166HAD9 2.250% 03/18/2020 DD 12/18/12	97.0406	9,670.77	8.19	9,704.06	0.75	33.29
130,100.000	U S TREASURY BOND	96.4414	130,100.63	1,474.23	125,470.27		-4,630.36
	912810RP5 3.000% 11/15/2045 DD 11/15/15	96.4414	130,100.63	1,474.23	125,470.27	9.68	-4,630.36
20,000.000	U S TREASURY NOTE	93.7813	18,723.71	57.47	18,756.25		32.54
	9128282R0 2.250% 08/15/2027 DD 08/15/17	93.7813	18,723.71	57.47	18,756.25	1.45	32.54
10,000.000	VENTAS REALTY LP	95.4765	10,098.12	58.24	9,547.65		-550.47
	92277GAE7 3.500% 02/01/2025 DD 01/14/15	95.4765	10,098.12	58.24	9,547.65	0.74	-550.47
15,000.000	VERIZON COMMUNICATIONS INC	90.6718	14,005.83	50.72	13,600.77		-405.06
	92343VDD3 2.625% 08/15/2026 DD 08/01/16	90.6718	14,005.83	50.72	13,600.77	1.05	-405.06
5,000.000	VORNADO REALTY LP	95.7271	4,982.58	37.26	4,786.36		-196.22
	929043AJ6 3.500% 01/15/2025 DD 12/27/17	95.7271	4,982.58	37.26	4,786.36	0.37	-196.22

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,000.000 WFRBS COMMERCIAL MORTGA C11 A5 92937EAZ7 3.071% 03/15/2045 DD 02/01/13	98.4832 98.4832	20,376.86 20,376.86	51.30 51.30	19,696.65 19,696.65	 1.52	-680.21 -680.21
5,000.000 WEINGARTEN REALTY INVESTORS 948741AK9 4.450% 01/15/2024 DD 10/15/13	101.2257 101.2257	5,221.65 5,221.65	47.40 47.40	5,061.29 5,061.29	 0.39	-160.36 -160.36
15,000.000 WELLS FARGO & CO 949746SK8 3.069% 01/24/2023 DD 01/24/17	97.6022 97.6022	15,000.00 15,000.00	86.76 86.76	14,640.32 14,640.32	 1.13	-359.68 -359.68
15,000.000 WELLS FARGO COMMERCIA LC24 ASB 95000HBG6 2.825% 10/15/2049 DD 09/01/16	96.5032 96.5032	14,573.25 14,573.25	35.37 35.37	14,475.48 14,475.48	 1.12	-97.77 -97.77
20,000.000 WELLS FARGO COMMERCIAL C42 A4 95001GAE3 3.589% 12/15/2050 DD 12/01/17	97.9856 97.9856	19,873.02 19,873.02	59.70 59.70	19,597.11 19,597.11	 1.51	-275.91 -275.91
7,000.000 WORLD OMNI AUTO RECEIVABLE A B 98161VAE0 2.890% 04/15/2025 DD 02/07/18	98.4715 98.4715	6,998.82 6,998.82	8.96 8.96	6,893.00 6,893.00	 0.53	-105.82 -105.82
<b>SUBTOTAL UNITED STATES</b>		<b>343,118.75</b>	<b>2,436.08</b>	<b>334,015.56</b>		<b>-9,103.19</b>
		<b>343,118.75</b>	<b>2,436.08</b>	<b>334,015.56</b>	<b>25.78</b>	<b>-9,103.19</b>
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>		<b>1,257,302.46</b>	<b>7,559.19</b>	<b>1,224,359.65</b>		<b>-32,942.81</b>
		<b>1,257,302.46</b>	<b>7,559.19</b>	<b>1,224,359.65</b>	<b>94.46</b>	<b>-32,942.81</b>
<b>TOTAL FIXED INCOME SECURITIES</b>		<b>1,257,302.46</b>	<b>7,559.19</b>	<b>1,224,359.65</b>	<b>94.46</b>	<b>-32,942.81</b>
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
76,422.980 BLACKROCK LIQ TREAS TR INSTL	100.0000	76,422.98	120.74	76,422.98		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	76,422.98	120.74	76,422.98	5.90	0.00
PAYABLE FOR TRUSTEE FEES		-85.28	0.00	-85.28		0.00
		-85.28	0.00	-85.28	-0.01	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-539.51	0.00	-539.51		0.00
		-539.51	0.00	-539.51	-0.04	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,482.34	0.00	-4,482.34		0.00
		-4,482.34	0.00	-4,482.34	-0.35	0.00
REBATE RECEIVABLE		3,051.25	0.00	3,051.25		0.00
		3,051.25	0.00	3,051.25	0.24	0.00
PAYABLE FOR CUSTODIAN FEES		-2,329.59	0.00	-2,329.59		0.00
		-2,329.59	0.00	-2,329.59	-0.18	0.00
<b>SUBTOTAL U.S. DOLLAR</b>		<b>72,037.51</b>	<b>120.74</b>	<b>72,037.51</b>		<b>0.00</b>
		<b>72,037.51</b>	<b>120.74</b>	<b>72,037.51</b>	<b>5.56</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>72,037.51</b>	<b>120.74</b>	<b>72,037.51</b>		<b>0.00</b>
		<b>72,037.51</b>	<b>120.74</b>	<b>72,037.51</b>	<b>5.56</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>72,037.51</b>	<b>120.74</b>	<b>72,037.51</b>	<b>5.56</b>	<b>0.00</b>
<b>TOTAL ASSETS - BASE:</b>		<b>1,329,339.97</b>	<b>7,679.93</b>	<b>1,296,397.16</b>	<b>100.02</b>	<b>-32,942.81</b>
<b>NET ASSETS - BASE:</b>				<b>1,304,077.09</b>		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
6,000.000 AT&T INC 00206RCM2 3.000% 06/30/2022 DD 05/04/15	97.5238 97.5238	5,861.54 5,861.54	45.50 45.50	5,851.43 5,851.43	0.40	-10.11 -10.11
4,000.000 AT&T INC 00206RCR1 2.800% 02/17/2021 DD 02/09/16	98.5272 98.5272	4,001.88 4,001.88	14.07 14.07	3,941.09 3,941.09	0.27	-60.79 -60.79
15,000.000 ALLY MASTER OWNER TRUST 3 A2 02005AGM4 2.040% 06/15/2022 DD 06/28/17	97.9566 97.9566	14,998.59 14,998.59	13.60 13.60	14,693.49 14,693.49	1.01	-305.10 -305.10
20,000.000 ALLY MASTER OWNER TRUST 2 A 02005AGU6 3.290% 05/15/2023 DD 05/30/18	100.0354 100.0354	19,999.81 19,999.81	29.28 29.28	20,007.09 20,007.09	1.37	7.28 7.28
4,524.860 ALLY AUTO RECEIVABLES TRU 3 A2 02007EAB4 1.530% 03/16/2020 DD 05/24/17	99.8408 99.8408	4,524.60 4,524.60	3.04 3.04	4,517.66 4,517.66	0.31	-6.94 -6.94
10,000.000 ALLY AUTO RECEIVABLES TRU 4 A4 02007FAD7 1.960% 07/15/2022 DD 08/23/17	97.6911 97.6911	9,999.06 9,999.06	8.64 8.64	9,769.11 9,769.11	0.67	-229.95 -229.95
10,000.000 ALTERA CORP 021441AE0 2.500% 11/15/2018 DD 11/01/13	100.0207 100.0207	10,001.32 10,001.32	94.33 94.33	10,002.07 10,002.07	0.69	0.75 0.75
10,000.000 AMERICAN EXPRESS CREDIT CORP 0258M0DT3 2.375% 05/26/2020 DD 05/26/15	98.7612 98.7612	9,902.44 9,902.44	83.12 83.12	9,876.12 9,876.12	0.68	-26.32 -26.32

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
22,000.000 AMERICREDIT AUTOMOBILE REC 4 C 03065MAF4 2.880% 07/08/2021 DD 11/12/15	99.8757 99.8757	21,949.43 21,949.43	40.48 40.48	21,972.65 21,972.65	1.51	23.22 23.22
<b>SUBTOTAL UNITED STATES</b>		<b>101,238.67</b>	<b>332.06</b>	<b>100,630.71</b>	<b>6.91</b>	<b>-607.96</b>
		<b>101,238.67</b>	<b>332.06</b>	<b>100,630.71</b>		<b>-607.96</b>
<b>UNITED KINGDOM</b>						
15,000.000 BP CAPITAL MARKETS PLC 05565QCX4 2.315% 02/13/2020 DD 02/13/15	99.1062 99.1062	14,881.92 14,881.92	46.47 46.47	14,865.93 14,865.93	1.02	-15.99 -15.99
<b>UNITED STATES</b>						
10,000.000 BANK OF AMERICA CORP 06051GFD6 2.650% 04/01/2019 DD 04/01/14	100.0072 100.0072	10,036.76 10,036.76	132.63 132.63	10,000.72 10,000.72	0.69	-36.04 -36.04
10,000.000 BANK OF NEW YORK MELLON CORP/T 06406FAB9 2.050% 05/03/2021 DD 05/02/16	97.0091 97.0091	9,880.36 9,880.36	84.25 84.25	9,700.91 9,700.91	0.67	-179.45 -179.45
<b>SUBTOTAL UNITED STATES</b>		<b>19,917.12</b>	<b>216.88</b>	<b>19,701.63</b>	<b>1.36</b>	<b>-215.49</b>
		<b>19,917.12</b>	<b>216.88</b>	<b>19,701.63</b>		<b>-215.49</b>
<b>CANADA</b>						
10,000.000 BANK OF NOVA SCOTIA/THE 064159LG9 3.125% 04/20/2021 DD 04/20/18	99.4974 99.4974	9,984.28 9,984.28	139.89 139.89	9,949.74 9,949.74	0.68	-34.54 -34.54
<b>UNITED STATES</b>						
15,000.000 BARCLAYS DRYROCK ISSUANCE 1 A 06742LAH6 2.200% 12/15/2022 DD 03/12/15	98.9095 98.9095	15,057.85 15,057.85	14.72 14.72	14,836.42 14,836.42	1.02	-221.43 -221.43

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 BARCLAYS DRYROCK ISSUANCE 4 A 06742LAL7 1.720% 08/16/2021 DD 11/04/15	99.9649 99.9649	14,994.53 14,994.53	11.52 11.52	14,994.73 14,994.73	1.03	0.20 0.20
30,000.000 BENCHMARK 2018-B3 MORTGA B3 A2 08161BAV5 3.848% 04/10/2051 DD 04/01/18	101.6504 101.6504	30,892.53 30,892.53	96.30 96.30	30,495.12 30,495.12	2.09	-397.41 -397.41
7,386.340 CD 2017-CD3 MORTGAGE TR CD3 A1 12515GAA5 1.965% 02/10/2050 DD 02/01/17	98.2209 98.2209	7,386.15 7,386.15	12.00 12.00	7,254.93 7,254.93	0.50	-131.22 -131.22
17,278.850 CD 2017-CD5 MORTGAGE TR CD5 A1 12515HAW5 2.028% 08/15/2050 DD 08/01/17	97.5463 97.5463	17,278.68 17,278.68	29.23 29.23	16,854.88 16,854.88	1.16	-423.80 -423.80
30,000.000 COMM 2012-CCRE2 MORTGAG CR2 A4 12624KAD8 3.147% 08/15/2045 DD 08/01/12	99.0626 99.0626	29,794.36 29,794.36	78.60 78.60	29,718.78 29,718.78	2.04	-75.58 -75.58
20,000.000 CVS HEALTH CORP 126650CJ7 2.800% 07/20/2020 DD 07/20/15	99.0716 99.0716	20,253.26 20,253.26	111.73 111.73	19,814.31 19,814.31	1.36	-438.95 -438.95
13,000.000 CAPITAL AUTO RECEIVABLES 2 A4 13974MAD8 1.630% 01/20/2021 DD 07/20/16	99.2289 99.2289	13,001.76 13,001.76	6.49 6.49	12,899.76 12,899.76	0.88	-102.00 -102.00
6,133.600 CAPITAL AUTO RECEIVABLES 3 A3 13976AAD2 1.540% 08/20/2020 DD 09/21/16	99.7102 99.7102	6,132.81 6,132.81	2.86 2.86	6,115.82 6,115.82	0.42	-16.99 -16.99
15,000.000 CAPITAL ONE MULTI-ASSET A7 A7 14041NFA4 1.450% 08/16/2021 DD 10/27/15	99.9635 99.9635	15,025.68 15,025.68	9.60 9.60	14,994.53 14,994.53	1.03	-31.15 -31.15



**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 CARMAX AUTO OWNER TRUST 2 1 A4 14314JAD2 2.270% 09/15/2022 DD 01/31/17	98.0978 98.0978	14,754.18 14,754.18	15.20 15.20	14,714.67 14,714.67	1.01	-39.51 -39.51
5,000.000 CATERPILLAR FINANCIAL SERVICES 14913Q2N8 3.150% 09/07/2021 DD 09/07/18	99.8823 99.8823	4,996.15 4,996.15	10.56 10.56	4,994.11 4,994.11	0.34	-2.04 -2.04
981.660 CENTEX HOME EQUITY LOAN C AF4 152314FM7 VAR RT 06/25/2031 DD 08/01/02	99.8342 99.8342	981.05 981.05	4.20 4.20	980.03 980.03	0.07	-1.02 -1.02
14,000.000 CHASE ISSUANCE TRUST A4 A4 161571FK5 1.580% 08/15/2021 DD 07/26/12	98.9715 98.9715	13,954.91 13,954.91	9.76 9.76	13,856.01 13,856.01	0.95	-98.90 -98.90
12,000.000 CITIBANK CREDIT CARD ISS A1 A1 17305EFM2 2.880% 01/23/2023 DD 01/24/14	99.4797 99.4797	12,322.99 12,322.99	67.86 67.86	11,937.56 11,937.56	0.82	-385.43 -385.43
19,000.000 CITIBANK CREDIT CARD ISS A3 A3 17305EGB5 1.920% 04/07/2022 DD 04/11/17	98.4198 98.4198	18,992.33 18,992.33	175.98 175.98	18,699.77 18,699.77	1.28	-292.56 -292.56
20,000.000 CITIGROUP COMMERCIAL M GC11 A4 17320DAG3 3.093% 04/10/2046 DD 04/01/13	98.5635 98.5635	20,439.77 20,439.77	51.60 51.60	19,712.69 19,712.69	1.35	-727.08 -727.08
3,169.117 COMM 2015-LC19 MORTGAG LC19 A1 200474AX2 1.399% 02/10/2048 DD 02/01/15	99.1963 99.1963	3,159.71 3,159.71	3.60 3.60	3,143.65 3,143.65	0.22	-16.06 -16.06
15,000.000 COSTCO WHOLESALE CORP 22160KAJ4 2.150% 05/18/2021 DD 05/18/17	97.8240 97.8240	14,983.77 14,983.77	120.12 120.12	14,673.59 14,673.59	1.01	-310.18 -310.18

Asset and Accrual Detail - By Asset type

9/28/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
5,000.000	JOHN DEERE CAPITAL CORP	98.2251	4,996.95	26.65	4,911.26		-85.69
	24422ETS8 1.950% 06/22/2020 DD 06/22/17	98.2251	4,996.95	26.65	4,911.26	0.34	-85.69
10,000.000	JOHN DEERE CAPITAL CORP	99.2154	9,995.22	15.20	9,921.54		-73.68
	24422EUD9 2.875% 03/12/2021 DD 03/13/18	99.2154	9,995.22	15.20	9,921.54	0.68	-73.68
20,000.000	ERP OPERATING LP	99.6033	20,086.07	118.96	19,920.65		-165.42
	26884ABC6 2.375% 07/01/2019 DD 06/19/14	99.6033	20,086.07	118.96	19,920.65	1.37	-165.42
17,664.930	EDUCATIONAL FUNDING OF TH 1 A2	100.1101	17,664.93	99.61	17,684.38		19.45
	28148WAB9 VAR RT 04/25/2035 DD 05/09/11	100.1101	17,664.93	99.61	17,684.38	1.21	19.45
12,244.830	FRESB 2016-SB23 MORTG SB23 A5F	96.4420	12,280.35	17.70	11,809.16		-471.19
	30295LAA2 VAR RT 09/25/2021 DD 10/01/16	96.4420	12,280.35	17.70	11,809.16	0.81	-471.19
4,020.460	FNMA GTD REMIC P/T 14-M5 ASQ2	99.7088	4,032.30	6.90	4,008.75		-23.55
	3136AJ6Z4 2.034% 03/25/2019 DD 05/01/14	99.7088	4,032.30	6.90	4,008.75	0.28	-23.55
40,000.000	FHLMC MULTICLASS MTG K008 A2	100.7012	41,032.81	117.60	40,280.48		-752.33
	3137A1N90 3.531% 06/25/2020 DD 09/01/10	100.7012	41,032.81	117.60	40,280.48	2.76	-752.33
10,000.000	FHLMC MULTICLASS MTG K718 A2	98.8741	10,115.10	23.40	9,887.41		-227.69
	3137BHXY8 2.791% 01/25/2022 DD 05/01/15	98.8741	10,115.10	23.40	9,887.41	0.68	-227.69
13,851.510	FHLMC MULTICLASS MTG K050 A1	98.4150	13,929.13	32.17	13,631.97		-297.16
	3137BLW87 2.802% 01/25/2025 DD 11/01/15	98.4150	13,929.13	32.17	13,631.97	0.94	-297.16



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,056.090 FHLMC MULTICLASS MTG K722 A1 3137BQBY2 2.183% 05/25/2022 DD 06/01/16	97.2153	14,070.21	25.73	13,664.67		-405.54
	97.2153	14,070.21	25.73	13,664.67	0.94	-405.54
19,544.520 FHLMC MULTICLASS MTG KJ17 A1 3137FBTF3 2.404% 10/25/2024 DD 11/01/17	96.8699	19,544.46	39.30	18,932.76		-611.70
	96.8699	19,544.46	39.30	18,932.76	1.30	-611.70
20,000.000 FHLMC MULTICLASS MTG J19F A2 3137FEV49 3.498% 01/25/2023 DD 03/01/18	100.8877	20,360.28	58.20	20,177.55		-182.73
	100.8877	20,360.28	58.20	20,177.55	1.38	-182.73
12,713.250 FNMA POOL #0FN0004 3138NJAE8 3.622% 12/01/2020 DD 03/01/11	100.9574	13,241.63	38.37	12,834.97		-406.66
	100.9574	13,241.63	38.37	12,834.97	0.88	-406.66
16,888.410 FNMA POOL #0AS3988 3138WDNE7 3.500% 12/01/2029 DD 12/01/14	100.9166	17,048.07	49.20	17,043.20		-4.87
	100.9166	17,048.07	49.20	17,043.20	1.17	-4.87
18,000.000 FORD CREDIT FLOORPLAN MAS 1 A1 34528QEN0 1.760% 02/15/2021 DD 02/17/16	99.6808	17,999.74	14.08	17,942.54		-57.20
	99.6808	17,999.74	14.08	17,942.54	1.23	-57.20
20,000.000 FORD CREDIT FLOORPLAN MAS 1 A1 34528QFY5 2.950% 05/15/2023 DD 03/20/18	99.2191	19,998.34	49.20	19,843.83		-154.51
	99.2191	19,998.34	49.20	19,843.83	1.36	-154.51
3,052.390 GNMA II POOL #0777424 36176VPH0 VAR RT 10/20/2062 DD 11/01/12	101.0284	3,309.12	12.00	3,083.78		-225.34
	101.0284	3,309.12	12.00	3,083.78	0.21	-225.34
5,606.118 GNMA II POOL #0002233 36202CPS6 7.500% 06/20/2026 DD 06/01/96	111.6319	6,001.56	35.10	6,258.22		256.66
	111.6319	6,001.56	35.10	6,258.22	0.43	256.66

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,543.274 GNMA II POOL #0002471 36202CW82 7.000% 08/20/2027 DD 08/01/97	111.2089 111.2089	9,028.18 9,028.18	49.80 49.80	9,500.88 9,500.88	 0.65	472.70 472.70
4,162.673 GNMA II POOL #0002755 36202DBY6 7.000% 05/20/2029 DD 05/01/99	113.0155 113.0155	4,444.36 4,444.36	24.30 24.30	4,704.46 4,704.46	 0.32	260.10 260.10
2,152.020 GNMA II POOL #0004261 36202EWW5 6.500% 10/20/2038 DD 10/01/08	103.3208 103.3208	2,312.81 2,312.81	11.70 11.70	2,223.48 2,223.48	 0.15	-89.33 -89.33
3,224.173 GNMA POOL #0723371 3620A9T43 4.500% 11/15/2024 DD 11/01/09	104.2243 104.2243	3,397.22 3,397.22	12.00 12.00	3,360.37 3,360.37	 0.23	-36.85 -36.85
947.570 GNMA II POOL #0757319 36230SDY7 VAR RT 03/20/2061 DD 03/01/11	100.5917 100.5917	1,006.71 1,006.71	3.60 3.60	953.18 953.18	 0.07	-53.53 -53.53
15,000.000 GM FINANCIAL CONSUMER AUT 1 A4 36255PAE0 2.460% 07/17/2023 DD 01/18/18	97.9755 97.9755	14,729.05 14,729.05	15.30 15.30	14,696.33 14,696.33	 1.01	-32.72 -32.72
10,000.000 GENERAL DYNAMICS CORP 369550BE7 3.000% 05/11/2021 DD 05/11/18	99.4652 99.4652	9,939.08 9,939.08	117.03 117.03	9,946.52 9,946.52	 0.68	7.44 7.44
10,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBD7 3.700% 11/24/2020 DD 11/24/15	100.4744 100.4744	10,100.80 10,100.80	131.10 131.10	10,047.44 10,047.44	 0.69	-53.36 -53.36
10,000.000 GILEAD SCIENCES INC 375558AY9 2.350% 02/01/2020 DD 11/17/14	99.1685 99.1685	10,053.29 10,053.29	39.03 39.03	9,916.85 9,916.85	 0.68	-136.44 -136.44

Asset and Accrual Detail - By Asset type

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,000.000 GILEAD SCIENCES INC 375558BB8 2.550% 09/01/2020 DD 09/14/15	98.9948 98.9948	19,860.20 19,860.20	42.60 42.60	19,798.96 19,798.96	 1.36	-61.24 -61.24
35,000.000 GOLDMAN SACHS GROUP INC/THE 38148YAB4 VAR RT 10/31/2022 DD 10/31/17	100.4822 100.4822	35,021.39 35,021.39	188.21 188.21	35,168.76 35,168.76	 2.41	147.37 147.37
15,000.000 HCP INC 40414LAH2 2.625% 02/01/2020 DD 11/19/12	99.1400 99.1400	14,923.36 14,923.36	65.56 65.56	14,871.00 14,871.00	 1.02	-52.36 -52.36
15,000.000 HERSHEY CO/THE 427866BA5 3.100% 05/15/2021 DD 05/10/18	99.9619 99.9619	14,991.09 14,991.09	182.40 182.40	14,994.29 14,994.29	 1.03	3.20 3.20
5,000.000 HEWLETT PACKARD ENTERPRISE CO 42824CBB4 VAR RT 10/05/2021 DD 09/19/18	100.0962 100.0962	5,000.00 5,000.00	5.18 5.18	5,004.81 5,004.81	 0.34	4.81 4.81
15,000.000 HYUNDAI AUTO RECEIVABLES B A3 44932GAD7 1.770% 01/18/2022 DD 08/16/17	98.4196 98.4196	14,997.40 14,997.40	11.84 11.84	14,762.94 14,762.94	 1.01	-234.46 -234.46
10,000.000 KROGER CO/THE 501044BM2 6.800% 12/15/2018 DD 12/11/98	100.8044 100.8044	10,090.64 10,090.64	200.40 200.40	10,080.44 10,080.44	 0.69	-10.20 -10.20
15,000.000 MERCEDES-BENZ AUTO RECEIV 1 A4 58772PAE8 1.750% 12/15/2021 DD 07/22/15	99.4485 99.4485	15,117.25 15,117.25	11.68 11.68	14,917.27 14,917.27	 1.02	-199.98 -199.98
20,000.000 MERCEDES-BENZ AUTO RECEIV 1 A3 58772RAD6 3.030% 01/17/2023 DD 07/25/18	99.8798 99.8798	19,971.53 19,971.53	26.88 26.88	19,975.96 19,975.96	 1.37	4.43 4.43

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,831.270 MORGAN STANLEY CAPITAL BNK2 A1 61690YBQ4 1.424% 11/15/2049 DD 11/01/16	97.3054 97.3054	6,831.22 6,831.22	8.10 8.10	6,647.19 6,647.19	 0.46	-184.03 -184.03
10,000.000 MORGAN STANLEY CAPITAL HR2 A2 61691NAB1 3.345% 12/15/2050 DD 12/01/17	99.4337 99.4337	10,296.72 10,296.72	27.90 27.90	9,943.37 9,943.37	 0.68	-353.35 -353.35
15,496.650 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	100.2670 100.2670	15,355.52 15,355.52	74.50 74.50	15,538.03 15,538.03	 1.07	182.51 182.51
37,000.000 PACCAR FINANCIAL CORP 69371RL79 VAR RT 12/06/2018 DD 12/06/13	100.1026 100.1026	37,030.47 37,030.47	75.10 75.10	37,037.97 37,037.97	 2.54	7.50 7.50
15,000.000 PFIZER INC 717081EM1 3.000% 09/15/2021 DD 09/07/18	99.9778 99.9778	14,980.23 14,980.23	30.00 30.00	14,996.67 14,996.67	 1.03	16.44 16.44
6,858.650 SEQUOIA MORTGAGE TRUST 20 8 A1 81743PDX1 VAR RT 01/20/2034 DD 12/23/03	98.4538 98.4538	6,642.60 6,642.60	5.78 5.78	6,752.60 6,752.60	 0.46	110.00 110.00
10,000.000 SIMON PROPERTY GROUP LP 828807CQ8 2.200% 02/01/2019 DD 01/21/14	99.8727 99.8727	10,015.20 10,015.20	36.59 36.59	9,987.27 9,987.27	 0.69	-27.93 -27.93
20,000.000 SOUTHERN CO/THE 842587CL9 2.150% 09/01/2019 DD 08/22/14	99.1681 99.1681	20,044.84 20,044.84	35.70 35.70	19,833.62 19,833.62	 1.36	-211.22 -211.22
10,000.000 TOYOTA AUTO RECEIVABLES 2 B A4 89190BAE8 2.050% 09/15/2022 DD 05/17/17	98.2646 98.2646	9,997.31 9,997.31	9.12 9.12	9,826.46 9,826.46	 0.67	-170.85 -170.85

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 TOYOTA AUTO RECEIVABLES 2 B A4 89231UAE7 1.520% 08/16/2021 DD 05/11/16	98.6467 98.6467	14,996.58 14,996.58	10.08 10.08	14,797.01 14,797.01	 1.02	-199.57 -199.57
5,000.000 TOYOTA MOTOR CREDIT CORP 89236TBP9 2.125% 07/18/2019 DD 07/18/14	99.5812 99.5812	5,013.47 5,013.47	22.05 22.05	4,979.06 4,979.06	 0.34	-34.41 -34.41
1,101.500 TOYOTA AUTO RECEIVABLES A A2A 89238MAB4 1.420% 09/16/2019 DD 03/15/17	99.9338 99.9338	1,101.39 1,101.39	0.64 0.64	1,100.77 1,100.77	 0.08	-0.62 -0.62
15,000.000 U S TREASURY NOTE 9128285A4 2.750% 09/15/2021 DD 09/15/18	99.6211 99.6211	14,945.51 14,945.51	18.23 18.23	14,943.16 14,943.16	 1.03	-2.35 -2.35
192,900.000 U S TREASURY NOTE 912828P87 1.125% 02/28/2021 DD 02/29/16	95.9727 95.9727	186,994.68 186,994.68	185.84 185.84	185,131.25 185,131.25	 12.70	-1,863.43 -1,863.43
10,000.000 U S TREASURY NOTE 912828X96 1.500% 05/15/2020 DD 05/15/17	97.9727 97.9727	9,825.08 9,825.08	56.66 56.66	9,797.27 9,797.27	 0.67	-27.81 -27.81
15,000.000 VENTAS REALTY LP / VENTAS CAPI 92276MBB0 2.700% 04/01/2020 DD 03/19/13	99.1256 99.1256	15,110.23 15,110.23	203.07 203.07	14,868.84 14,868.84	 1.02	-241.39 -241.39
15,000.000 VERIZON COMMUNICATIONS INC 92343VDW1 3.125% 03/16/2022 DD 03/16/17	99.0347 99.0347	15,277.00 15,277.00	19.50 19.50	14,855.20 14,855.20	 1.02	-421.80 -421.80
20,000.000 WELLS FARGO & CO 95000U2B8 2.625% 07/22/2022 DD 07/24/17	96.5851 96.5851	19,211.09 19,211.09	101.61 101.61	19,317.03 19,317.03	 1.33	105.94 105.94

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 WORLD OMNI AUTO RECEIVABLE A B 98161JAF4 2.040% 01/18/2022 DD 03/04/15	99.5929 99.5929	14,986.97 14,986.97	13.60 13.60	14,938.93 14,938.93	1.02	-48.04 -48.04
10,000.000 WORLD OMNI AUTO RECEIVABL B A3 98161TAD7 1.950% 02/15/2023 DD 08/02/17	98.0056 98.0056	9,997.42 9,997.42	8.64 8.64	9,800.56 9,800.56	0.67	-196.86 -196.86
15,000.000 WORLD OMNI AUTO RECEIVABL A A3 98161VAC4 2.500% 04/17/2023 DD 02/07/18	98.7029 98.7029	14,996.21 14,996.21	16.64 16.64	14,805.44 14,805.44	1.02	-190.77 -190.77
15,000.000 WORLD OMNI AUTOMOBILE LEA B A3 98162CAD3 3.190% 12/15/2021 DD 09/19/18	99.9920 99.9920	14,998.80 14,998.80	15.96 15.96	14,998.80 14,998.80	1.03	0.00 0.00
10,449.070 WORLD OMNI AUTO RECEIVABL A A3 98162FAC8 1.770% 09/15/2021 DD 03/23/16	99.3636 99.3636	10,524.70 10,524.70	8.16 8.16	10,382.58 10,382.58	0.71	-142.12 -142.12
20,000.000 WORLD OMNI AUTO RECEIVABL B A3 98162QAC4 2.870% 07/17/2023 DD 04/11/18	99.4356 99.4356	19,998.07 19,998.07	25.44 25.44	19,887.12 19,887.12	1.36	-110.95 -110.95
<b>SUBTOTAL UNITED STATES</b>		<b>1,254,264.41</b>	<b>3,758.82</b>	<b>1,242,618.62</b>		<b>-11,645.79</b>
		<b>1,254,264.41</b>	<b>3,758.82</b>	<b>1,242,618.62</b>	<b>85.26</b>	<b>-11,645.79</b>
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>		<b>1,400,286.40</b>	<b>4,494.12</b>	<b>1,387,766.63</b>		<b>-12,519.77</b>
		<b>1,400,286.40</b>	<b>4,494.12</b>	<b>1,387,766.63</b>	<b>95.23</b>	<b>-12,519.77</b>
<b>TOTAL FIXED INCOME SECURITIES</b>		<b>1,400,286.40</b>	<b>4,494.12</b>	<b>1,387,766.63</b>	<b>95.23</b>	<b>-12,519.77</b>
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						



**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
89,281.210 BLACKROCK LIQ TREAS TR INSTL	100.0000	89,281.21	134.58	89,281.21		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	89,281.21	134.58	89,281.21	6.12	0.00
REBATE RECEIVABLE		3,337.10	0.00	3,337.10		0.00
		3,337.10	0.00	3,337.10	0.23	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-492.88	0.00	-492.88		0.00
		-492.88	0.00	-492.88	-0.03	0.00
PAYABLE FOR TRUSTEE FEES		-96.55	0.00	-96.55		0.00
		-96.55	0.00	-96.55	-0.01	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,482.34	0.00	-4,482.34		0.00
		-4,482.34	0.00	-4,482.34	-0.31	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-14,963.74	0.00	-14,963.74		0.00
		-14,963.74	0.00	-14,963.74	-1.03	0.00
PAYABLE FOR CUSTODIAN FEES		-2,629.71	0.00	-2,629.71		0.00
		-2,629.71	0.00	-2,629.71	-0.18	0.00
<b>SUBTOTAL U.S. DOLLAR</b>		<b>69,953.09</b>	<b>134.58</b>	<b>69,953.09</b>		<b>0.00</b>
		<b>69,953.09</b>	<b>134.58</b>	<b>69,953.09</b>	<b>4.79</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>69,953.09</b>	<b>134.58</b>	<b>69,953.09</b>		<b>0.00</b>
		<b>69,953.09</b>	<b>134.58</b>	<b>69,953.09</b>	<b>4.79</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>69,953.09</b>	<b>134.58</b>	<b>69,953.09</b>	<b>4.79</b>	<b>0.00</b>



Asset and Accrual Detail - By Asset type

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL ASSETS - BASE:		<u>1,470,239.49</u>	<u>4,628.70</u>	<u>1,457,719.72</u>	<u>100.02</u>	<u>-12,519.77</u>
NET ASSETS - BASE:				<u>1,462,348.42</u>		



## ACCOUNT STATEMENT

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METLIFE STABLE VALUE 32956 FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
914,490.88	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	914,490.88	914,490.88	4	0.00
		<b>914,490.88</b>	<b>914,490.88</b>	<b>4</b>	<b>0.00</b>
<b>INSURANCE POLICIES/ANNUITIES</b>					
208,479.513	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	22,916,276.55	22,380,462.01	96	0.00
		<b>22,916,276.55</b>	<b>22,380,462.01</b>	<b>96</b>	<b>0.00</b>



## ACCOUNT STATEMENT

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XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
67,250.9	CUSIP # TDA100222 TD AMERITRADE NON INTEREST BEARING CASH ACCT	67,250.90	67,250.90	2	0.00
		<b>67,250.90</b>	<b>67,250.90</b>	<b>2</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
137	CUSIP # 00182C103 ANI PHARMACEUTICALS INC	7,745.98	8,268.28	0	0.00
51	CUSIP # 00191U102 ASGN INC	4,025.43	3,913.77	0	0.00
47	CUSIP # 00287Y109 ABBVIE INC	4,445.26	4,642.24	0	0.00
20	CUSIP # 00724F101 ADOBE SYSTEMS INC	5,399.00	4,052.20	0	0.00
87	CUSIP # 00738A106 ADTRAN INC	1,535.55	1,686.30	0	0.00
13	CUSIP # 00751Y106 ADVANCE AUTO PARTS INC	2,188.29	2,138.63	0	0.78
201	CUSIP # 007786106 AEROHIVE NETWORKS INC	828.12	1,076.21	0	0.00
96	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	4,958.40	6,501.91	0	0.00
203	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	14,849.45	14,752.09	1	0.00
75	CUSIP # 011642105 ALARM.COM HOLDINGS INC	4,305.00	3,128.78	0	0.00

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XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
43	CUSIP # 012653101 ALBEMARLE CORP	4,290.54	4,172.29	0	14.41
190	CUSIP # 013872106 ALCOA CORP	7,676.00	9,196.28	0	0.00
3	CUSIP # 016255101 ALIGN TECHNOLOGY INC	1,173.66	643.10	0	0.00
82	CUSIP # 02208R106 ALTRA HOLDINGS INC	3,386.60	3,431.70	0	13.94
2	CUSIP # 023135106 AMAZON.COM INC	4,006.00	3,416.95	0	0.00
222	CUSIP # 023436108 AMEDISYS INC	27,741.12	17,821.35	1	0.00
923	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	22,918.09	18,239.43	1	0.00
79	CUSIP # 031100100 AMETEK INC	6,250.48	5,679.52	0	0.00
132	CUSIP # 032095101 AMPHENOL CORP CL A	12,410.64	10,510.12	0	30.36
94	CUSIP # 032654105 ANALOG DEVICES INC	8,691.24	9,097.22	0	0.00
10	CUSIP # 03662Q105 ANSYS INC	1,866.80	1,505.83	0	0.00
50	CUSIP # 037833100 APPLE INC	11,287.00	8,218.31	0	0.00
22	CUSIP # 03783C100 APPFOLIO INC-A	1,724.80	1,739.80	0	0.00
59	CUSIP # 038222105 APPLIED MATERIALS INC	2,280.35	2,494.22	0	0.00

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07/01/2018 through 09/30/2018  
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MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
56	CUSIP # 03835C108 APPTIO INC-CLASS A	2,069.76	1,482.60	0	0.00
29	CUSIP # 039380407 ARCH COAL INC - A	2,592.60	2,490.80	0	0.00
122	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	6,132.94	6,117.70	0	0.00
15	CUSIP # 040413106 ARISTA NETWORKS INC	3,987.90	3,040.51	0	0.00
22	CUSIP # 045327103 ASPEN TECHNOLOGY INC	2,506.02	1,877.83	0	0.00
167	CUSIP # 053015103 AUTO DATA PROCESSING INC.	25,160.22	21,833.81	1	115.23
13	CUSIP # 05350V106 AVANOS MEDICAL INC	890.50	938.21	0	0.00
243	CUSIP # 053611109 AVERY DENNISON CORP	26,329.05	23,266.20	1	0.00
118	CUSIP # 054540208 AXCELIS TECHNOLOGIES INC	2,318.70	3,147.20	0	0.00
161	CUSIP # 05591B109 BMC STOCK HOLDINGS INC	3,002.65	3,591.60	0	0.00
36	CUSIP # 071813109 BAXTER INTERNATIONAL INC	2,775.24	2,393.67	0	13.49
95	CUSIP # 086516101 BEST BUY INC	7,539.20	6,940.40	0	42.75
131	CUSIP # 08915P101 BIG 5 SPORTING GOODS CORP	668.10	989.05	0	0.00
68	CUSIP # 089302103 BIG LOTS INC	2,841.72	3,410.32	0	0.00

# ACCOUNT STATEMENT

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07/01/2018 through 09/30/2018  
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MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14	CUSIP # 09227Q100 BLACKBAUD INC	1,420.72	1,419.90	0	0.00
253	CUSIP # 097793400 BONANZA CREEK ENERGY INC	7,534.34	9,450.68	0	0.00
384	CUSIP # 099724106 BORG WARNER CORP	16,427.52	20,029.68	1	0.00
73	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	2,810.50	2,447.70	0	0.00
38	CUSIP # 101388106 BOTTOMLINE TECHNOLOGIES (DE) INC	2,762.98	1,625.71	0	0.00
33	CUSIP # 11135F101 BROADCOM INC	8,142.09	8,329.01	0	0.00
236	CUSIP # 114340102 BROOKS AUTOMATION INC	8,267.08	7,404.74	0	0.00
29	CUSIP # 116794108 BRUKER CORP	970.05	984.98	0	0.00
247	CUSIP # 122017106 BURLINGTON STORES INC	40,241.24	23,343.32	1	0.00
62	CUSIP # 12508E101 CDK GLOBAL INC	3,878.72	4,184.81	0	0.00
46	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	4,504.32	4,183.37	0	0.00
181	CUSIP # 126408103 CSX CORP	13,403.05	13,156.08	0	0.00
141	CUSIP # 127055101 CABOT CORPORATION	8,843.52	8,796.77	0	0.00
12	CUSIP # 127190304 CACI INTERNATIONAL INC	2,209.80	2,340.00	0	0.00

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MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9	CUSIP # 138098108 CANTEL MEDICAL CORP	828.54	1,045.39	0	0.00
19	CUSIP # 141788109 CARGURUS INC	1,058.11	942.40	0	0.00
41	CUSIP # 150870103 CELANESE CORP SERIES A	4,674.00	4,467.52	0	0.00
109	CUSIP # 156431108 CENTURY ALUMINUM COMPANY	1,304.73	1,870.88	0	0.00
48	CUSIP # 16359R103 CHEMED CORP	15,339.84	12,587.27	1	0.00
75	CUSIP # 166764100 CHEVRON CORP	9,171.00	9,339.33	0	0.00
82	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	10,479.60	8,475.55	0	0.00
323	CUSIP # 17275R102 CISCO SYSTEMS INC	15,713.95	13,942.15	1	0.00
43	CUSIP # 172908105 CINTAS CORP	8,505.83	7,608.05	0	0.00
107	CUSIP # 177376100 CITRIX SYSTEMS INC	11,894.12	11,569.90	0	0.00
53	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	4,088.95	4,206.03	0	0.00
181	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	16,845.67	16,102.10	1	0.00
33	CUSIP # 20825C104 CONOCO/PHILLIPS	2,554.20	2,279.44	0	0.00
127	CUSIP # 211171103 CONTINENTAL BUILDING PRODUCT	4,768.85	4,689.50	0	0.00



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MIZAN ALL EQUITY MODERATE  
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## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
143	CUSIP # 21240D107 CONTROL4 CORP	4,909.19	3,972.99	0	0.00
10	CUSIP # 216648402 COOPER COMPANIES, INC	2,771.50	2,269.60	0	0.00
51	CUSIP # 217204106 COPART INC	2,628.03	2,427.45	0	0.00
6	CUSIP # 22266L106 COUPA SOFTWARE INC	474.60	189.72	0	0.00
272	CUSIP # 231021106 CUMMINS INC	39,731.04	44,929.07	1	0.00
141	CUSIP # 232806109 CYPRESS SEMICONDUCTOR	2,043.09	2,295.82	0	15.51
63	CUSIP # 23291C103 DMC GLOBAL INC	2,570.40	2,455.60	0	1.26
795	CUSIP # 23331A109 D R HORTON INC	33,533.10	28,393.98	1	0.00
313	CUSIP # 243537107 DECKERS OUTDOOR CORP	37,115.54	27,373.80	1	0.00
590	CUSIP # 253393102 DICKS SPORTING GOODS INC	20,933.20	21,114.39	1	0.00
132	CUSIP # 254543101 DIODES INC	4,394.28	4,512.18	0	0.00
281	CUSIP # 256677105 DOLLAR GENERAL CORP	30,713.30	26,308.14	1	0.00
158	CUSIP # 256746108 DOLLAR TREE INC	12,884.90	16,089.17	0	0.00
52	CUSIP # 267475101 DYCOM INDUSTRIES INC	4,399.20	5,559.10	0	0.00

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MIZAN ALL EQUITY MODERATE  
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## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21	CUSIP # 26875P101 EOG RESOURCES INC	2,678.97	2,522.81	0	0.00
703	CUSIP # 285229100 ELECTRO SCIENTIFIC INDS INC	12,267.35	13,594.62	0	0.00
127	CUSIP # 293389102 ENNIS INC	2,597.15	2,506.80	0	0.00
67	CUSIP # 29358P101 ENSIGN GROUP	2,540.64	2,608.98	0	3.02
784	CUSIP # 29362U104 ENTEGRIS INC	22,696.80	24,012.95	1	0.00
3	CUSIP # 29414B104 EPAM SYSTEMS INC	413.10	337.47	0	0.00
24	CUSIP # 29786A106 ETSY INC	1,233.12	1,001.76	0	0.00
48	CUSIP # 30063P105 EXACT SCIENCES CORP	3,788.16	2,635.32	0	0.00
3	CUSIP # 302081104 EXLSERVICE HOLDINGS INC	198.60	187.20	0	0.00
24	CUSIP # 30212P303 EXPEDIA INC	3,131.52	3,163.44	0	0.00
133	CUSIP # 302130109 EXPEDITORS INTL WASH INC	9,779.49	8,591.44	0	0.00
25	CUSIP # 30214U102 EXPONENT INC	1,340.00	989.00	0	0.00
67	CUSIP # 30231G102 EXXON MOBIL CORPORATION	5,696.34	5,540.50	0	0.00
65	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	14,541.15	12,474.91	1	0.00

# ACCOUNT STATEMENT

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MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
101	CUSIP # 313855108 FEDERAL SIGNAL CORP	2,704.78	2,066.74	0	0.00
38	CUSIP # 31428X106 FEDEX CORPORATION	9,150.02	9,397.84	0	24.70
13	CUSIP # 315616102 F5 NETWORKS INC	2,592.46	2,199.69	0	0.00
44	CUSIP # 31620M106 FIDELITY NATIONAL INFORMATION	4,799.08	4,442.81	0	0.00
233	CUSIP # 33829M101 FIVE BELOW INC	30,303.98	15,304.96	1	0.00
111	CUSIP # 338307101 FIVE9 INC	4,849.59	2,978.39	0	0.00
34	CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	7,746.56	6,771.89	0	0.00
510	CUSIP # 346375108 FORMFACTOR INC	7,012.50	7,549.40	0	0.00
105	CUSIP # 34959E109 FORTINET INC	9,688.35	6,529.19	0	0.00
63	CUSIP # 34959J108 FORTIVE CORP	5,304.60	4,641.58	0	0.00
96	CUSIP # 349853101 FORWARD AIR CORP	6,883.20	6,157.12	0	0.00
22	CUSIP # 353514102 FRANKLIN ELECTRIC CO	1,039.50	984.50	0	0.00
44	CUSIP # 36237H101 G-III APPAREL GROUP	2,120.36	1,919.72	0	0.00
78	CUSIP # 364760108 GAP INC	2,250.30	2,626.63	0	0.00

# ACCOUNT STATEMENT

Statement Period  
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XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
48	CUSIP # 374689107 GIBRALTAR INDUSTRIES, INC	2,188.80	1,595.10	0	0.00
76	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	4,313.76	3,933.08	0	0.00
657	CUSIP # 379890106 GLU MOBILE INC	4,894.65	3,879.84	0	0.00
871	CUSIP # 38268T103 GOPRO INC-CLASS A	6,271.20	5,976.78	0	0.00
52	CUSIP # 384109104 GRACO INC	2,409.68	2,336.35	0	0.00
201	CUSIP # 384802104 WW GRAINGER INC	71,839.41	59,432.77	3	0.00
76	CUSIP # 38526M106 GRAND CANYON EDUCATION INC	8,572.80	7,439.69	0	0.00
397	CUSIP # 401617105 GUESS? INC	8,972.20	7,648.98	0	0.00
286	CUSIP # 40416M105 HD SUPPLY HOLDINGS INC	12,237.94	11,319.51	0	0.00
29	CUSIP # 40425J101 HMS HOLDINGS CP	951.49	928.58	0	0.00
1,598	CUSIP # 40434L105 HP INC	41,180.46	32,783.64	2	222.60
16	CUSIP # 405024100 HAEMONETICS CORP	1,833.28	1,166.95	0	0.00
180	CUSIP # 423452101 HELMERICH & PAYNE	12,378.60	12,051.65	0	0.00
66	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	10,565.28	7,947.96	0	24.42

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59	CUSIP # 431571108 HILLENBRAND INC	3,085.70	2,703.65	0	0.00
39	CUSIP # 436106108 HOLLYFRONTIER CORP	2,726.10	2,912.13	0	0.00
70	CUSIP # 437076102 HOME DEPOT INC	14,500.50	11,839.31	1	0.00
46	CUSIP # 443573100 HUBSPOT INC	6,943.70	3,568.73	0	0.00
57	CUSIP # 44925C103 ICF INTERNATIONAL INC	4,300.65	4,569.30	0	7.98
4	CUSIP # 44980X109 IPG PHOTONICS INC	624.28	903.11	0	0.00
128	CUSIP # 45167R104 IDEX CORP	19,284.48	17,270.37	1	0.00
55	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	7,761.60	7,354.53	0	55.00
4	CUSIP # 452327109 ILLUMINA INC	1,468.24	1,331.16	0	0.00
33	CUSIP # 45321L100 IMPERVA INC	1,532.85	1,395.30	0	0.00
204	CUSIP # 45667G103 INFINERA CORP	1,489.20	1,911.75	0	0.00
10	CUSIP # 45688C107 INGEVITY CORP	1,018.80	981.70	0	0.00
72	CUSIP # 457187102 INGREDION INC	7,557.12	8,875.74	0	45.00
151	CUSIP # 45778Q107 INSPERITY INC	17,810.45	11,913.60	1	0.00

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29	CUSIP # 45781U103 INSTRUCTURE INC	1,026.60	1,068.10	0	0.00
250	CUSIP # 458118106 INTEGRATED DEVICE TECHNOLOGY INC	11,752.50	8,186.23	0	0.00
995	CUSIP # 458140100 INTEL CORPORATION	47,053.55	47,323.08	2	0.00
40	CUSIP # 458334109 INTER PARFUMS	2,578.00	2,464.00	0	8.40
40	CUSIP # 458665304 INTERFACE INC	934.00	938.00	0	0.00
102	CUSIP # 461202103 INTUIT INC	23,194.80	14,637.15	1	0.00
39	CUSIP # 46266A109 IRADIMED CORP	1,448.85	994.50	0	0.00
42	CUSIP # 462726100 I ROBOT CORP	4,616.64	3,425.10	0	0.00
199	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	27,495.83	25,510.89	1	0.00
47	CUSIP # 485170302 KANSAS CITY SOUTHERN ORD	5,324.16	4,950.75	0	16.92
109	CUSIP # 489170100 KENNAMETAL INC	4,748.04	4,962.79	0	0.00
49	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	3,247.72	3,180.10	0	0.00
116	CUSIP # 500643200 KORN FERRY INTERNATIONAL	5,711.84	7,008.86	0	11.60
172	CUSIP # 50105F105 KRONOS WORLDWIDE INC	2,795.00	4,231.89	0	0.00

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66	CUSIP # 50187A107 LHC GROUP LLC	6,797.34	4,374.74	0	0.00
248	CUSIP # 501889208 LKQ CORP	7,854.16	9,355.82	0	0.00
121	CUSIP # 50216C108 LSI INDUSTRIES INC	556.60	917.59	0	0.00
37	CUSIP # 512807108 LAM RESEARCH CORPORATION	5,612.90	6,557.45	0	0.00
101	CUSIP # 515098101 LANDSTAR SYSTEMS INC	12,322.00	9,726.80	0	0.00
291	CUSIP # 518439104 LAUDER ESTEE COMPANIES	42,288.12	36,809.04	2	0.00
281	CUSIP # 532457108 LILLY ELI & COMPANY	30,154.11	23,566.68	1	0.00
55	CUSIP # 533900106 LINCOLN ELECTRIC HOLDINGS, INC	5,139.20	4,954.26	0	21.45
29	CUSIP # 537008104 LITTELFUSE INC	5,738.81	6,320.95	0	0.00
54	CUSIP # 55003T107 LUMBER LIQUIDATORS HOLDINGS INC	836.46	1,667.52	0	0.00
178	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	10,671.10	9,815.52	0	0.00
134	CUSIP # 55306N104 MKS INSTRUMENTS INC	10,740.10	11,824.45	0	0.00
192	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	16,917.12	16,891.37	1	0.00
74	CUSIP # 556269108 STEVEN MADDEN LTD	3,914.60	3,504.90	0	0.00

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127	CUSIP # 574599106 MASCO CORPORATION	4,648.20	4,983.81	0	0.00
48	CUSIP # 574795100 MASIMO CORPORATION	5,977.92	4,252.34	0	0.00
115	CUSIP # 576690101 MATERION CORP	6,957.50	5,697.95	0	0.00
196	CUSIP # 57772K101 MAXIM INTEGRATED PRODUCTS INC	11,052.44	9,907.46	0	0.00
20	CUSIP # 58470H101 MEDIFAST INC	4,431.00	3,025.00	0	9.60
8	CUSIP # 58471A105 MEDIDATA SOLUTIONS INC	586.48	605.04	0	0.00
57	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	3,414.87	2,110.05	0	0.00
173	CUSIP # 589889104 MERIT MEDICAL SYSTEMS	10,630.85	8,100.45	0	0.00
277	CUSIP # 594918104 MICROSOFT CORPORATION	31,680.49	25,794.33	1	0.00
178	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	14,045.98	15,072.68	1	0.00
133	CUSIP # 595112103 MICRON TECHNOLOGY INC	6,015.59	7,111.94	0	0.00
12	CUSIP # 60255W105 MINDBODY INC	487.80	367.20	0	0.00
141	CUSIP # 607525102 MODEL N INC	2,234.85	2,541.00	0	0.00
143	CUSIP # 615369105 MOODYS CORP	23,909.60	22,294.36	1	0.00



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274	CUSIP # 624580106 MOVADO GROUP INC	11,480.60	13,050.60	0	0.00
362	CUSIP # 62855J104 MYRIAD GENETICS INC	16,652.00	11,970.41	1	0.00
1	CUSIP # 62944T105 NVR INC	2,470.80	3,224.51	0	0.00
20	CUSIP # 62945V109 NV5 GLOBAL INC	1,734.00	1,335.95	0	0.00
211	CUSIP # 630077105 NANOMETRICS INC	7,916.72	8,129.94	0	0.00
26	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	3,196.70	2,114.83	0	0.00
53	CUSIP # 64829B100 NEW RELIC INC	4,994.19	2,986.75	0	0.00
76	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	13,718.00	13,115.60	1	0.00
138	CUSIP # 67011P100 NOW INC	2,283.90	2,374.98	0	0.00
51	CUSIP # 67018T105 NU SKIN ENTERPRISES	4,203.42	3,209.77	0	0.00
97	CUSIP # 670346105 NUCOR CORPORATION	6,154.65	6,127.61	0	36.86
10	CUSIP # 67059N108 NUTANIX INC-A	427.20	303.50	0	0.00
109	CUSIP # 67066G104 NVIDIA CORP	30,631.18	18,721.72	1	0.00
70	CUSIP # 67069D108 NUTRISYSTEM INC	2,593.50	2,899.40	0	0.00

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6	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	2,083.92	2,013.12	0	0.00
81	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	6,655.77	6,719.17	0	63.18
48	CUSIP # 678026105 OIL STATES INTERNATIONAL INC	1,593.60	1,777.20	0	0.00
45	CUSIP # 679295105 OKTA INC	3,166.20	2,284.75	0	0.00
142	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	22,898.92	18,893.91	1	0.00
204	CUSIP # 681116109 OLLIE'S BARGAIN OUTLET HOLDINGS	19,604.40	9,761.90	1	0.00
511	CUSIP # 688239201 OSHKOSH CORPORATION	36,403.64	40,120.43	1	0.00
372	CUSIP # 69336V101 PGT INNOVATIONS INC	8,035.20	8,696.95	0	0.00
34	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	3,746.46	2,890.18	0	0.00
20	CUSIP # 693656100 PVH CORP	2,888.00	2,847.00	0	0.00
27	CUSIP # 697435105 PALO ALTO NETWORKS INC	6,082.02	5,259.78	0	0.00
48	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	8,828.64	8,454.53	0	0.00
296	CUSIP # 703481101 PATTERSON-UTI ENERGY INC	5,064.56	5,813.03	0	0.00
15	CUSIP # 70432V102 PAYCOM SOFTWARE INC	2,331.15	1,342.09	0	0.00

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107	CUSIP # 71375U101 PERFICIENT INC	2,851.55	2,712.18	0	0.00
30	CUSIP # 714046109 PERKINELMER INC	2,918.10	2,332.57	0	0.00
108	CUSIP # 716382106 PETMED EXPRESS	3,565.08	4,603.97	0	0.00
223	CUSIP # 717081103 PFIZER INC	9,827.61	7,981.58	0	0.00
122	CUSIP # 718546104 PHILLIPS 66	13,751.84	11,989.41	1	0.00
262	CUSIP # 74051N102 PREMIER INC-CLASS A	11,994.36	8,564.58	0	0.00
70	CUSIP # 743312100 PROGRESS SOFTWARE CORP	2,470.30	2,871.44	0	0.00
17	CUSIP # 743424103 PROOFPOINT INC	1,807.61	1,466.12	0	0.00
31	CUSIP # 743713109 PROTO LABS INC	5,014.25	3,452.50	0	0.00
65	CUSIP # 74758T303 QUALYS INC	5,791.50	4,720.50	0	0.00
219	CUSIP # 74766D100 QUANTENA COMMUNICATIONS INC	4,040.55	3,444.87	0	0.00
157	CUSIP # 74834L100 QUEST DIAGNOSTICS	16,941.87	16,367.44	1	0.00
219	CUSIP # 749660106 RPC INC	3,390.12	5,079.86	0	0.00
458	CUSIP # 750917106 RAMBUS INC	4,996.78	6,059.92	0	0.00

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204	CUSIP # 751212101 RALPH LAUREN CORP	28,060.20	22,599.57	1	127.50
37	CUSIP # 75606N109 REALPAGE INC	2,438.30	1,878.10	0	0.00
32	CUSIP # 756577102 RED HAT INC	4,360.96	3,974.96	0	0.00
30	CUSIP # 76680R206 RINGCENTRAL INC CL A	2,791.50	1,591.15	0	0.00
47	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	3,307.86	3,628.40	0	0.00
35	CUSIP # 773903109 ROCKWELL AUTOMATION	6,563.20	6,521.31	0	0.00
15	CUSIP # 775133101 ROGERS CORP	2,209.80	2,254.26	0	0.00
35	CUSIP # 776696106 ROPER INDUSTRIES INC	10,367.35	9,698.00	0	0.00
262	CUSIP # 778296103 ROSS STORES INC	25,964.20	17,889.89	1	0.00
228	CUSIP # 78409V104 S&P GLOBAL INC	44,548.92	39,467.50	2	0.00
46	CUSIP # 784635104 SPX CORPORATION	1,532.26	1,600.79	0	0.00
90	CUSIP # 78463M107 SPS COMMERCE INC	8,931.60	5,524.31	0	0.00
215	CUSIP # 78709Y105 SAIA INC	16,436.75	15,966.70	1	0.00
24	CUSIP # 79466L302 SALESFORCE.COM INC	3,816.72	3,120.69	0	0.00

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461	CUSIP # 80689H102 SCHNEIDER NATIONAL INC-CL B	11,515.78	12,656.16	0	27.66
20	CUSIP # 808625107 SCIENCE APPLICATIONS INTL CORP	1,612.00	1,606.00	0	0.00
79	CUSIP # 816850101 SEMTECH CORP	4,392.40	2,964.05	0	0.00
23	CUSIP # 816883102 SENDGRID INC	846.17	845.94	0	0.00
16	CUSIP # 81762P102 SERVICENOW INC	3,130.08	1,942.35	0	0.00
202	CUSIP # 824889109 SHOE CARNIVAL INC	7,777.00	7,644.70	0	0.00
64	CUSIP # 826919102 SILICON LABORATORIES INC	5,875.20	5,176.10	0	0.00
27	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	1,956.42	1,536.04	0	0.00
303	CUSIP # 830566105 SKECHERS USA INC	8,462.79	10,476.74	0	0.00
35	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	3,174.85	3,373.22	0	0.00
66	CUSIP # 831865209 SMITH (AO) CORP	3,522.42	4,220.89	0	0.00
299	CUSIP # 835495102 SONOCO PRODUCTS	16,594.50	15,636.10	1	0.00
539	CUSIP # 846819100 SPARTAN MOTORS INC	7,950.25	8,642.40	0	0.00
26	CUSIP # 852234103 SQUARE INC-A	2,574.26	928.06	0	0.00

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152	CUSIP # 854502101 STANLEY BLACK & DECKER INC	22,258.88	21,588.66	1	0.00
200	CUSIP # 858119100 STEEL DYNAMICS INC	9,038.00	9,017.50	0	37.50
251	CUSIP # 86183P102 STONERIDGE INC	7,459.72	7,572.60	0	0.00
105	CUSIP # 863667101 STRYKER CORP	18,656.40	17,783.22	1	49.35
12	CUSIP # 868873100 SURMODICS INC	895.80	970.80	0	0.00
10	CUSIP # 87336U105 TABLEAU SOFTWARE INC-CL A	1,117.40	747.43	0	0.00
41	CUSIP # 876030107 TAPESTRY INC	2,061.07	2,116.60	0	13.84
54	CUSIP # 880770102 TERADYNE INC	1,996.92	2,356.54	0	0.00
702	CUSIP # 880779103 TEREX CORPORATION	28,016.82	30,189.99	1	0.00
522	CUSIP # 882508104 TEXAS INSTRUMENTS INC	56,005.38	47,252.26	2	0.00
84	CUSIP # 883203101 TEXTRON, INC	6,003.48	5,627.94	0	1.68
17	CUSIP # 88339J105 TRADE DESK INC CLASS A	2,565.47	1,869.16	0	0.00
11	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	2,684.88	2,394.25	0	1.87
10	CUSIP # 88579Y101 3M COMPANY	2,107.10	2,356.39	0	0.00

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34	CUSIP # 886547108 TIFFANY & CO	4,384.98	4,440.05	0	18.70
135	CUSIP # 887389104 TIMKEN COMPANY	6,729.75	6,127.65	0	0.00
125	CUSIP # 887399103 TIMKENSTEEL CORP	1,858.75	1,871.42	0	0.00
264	CUSIP # 88870R102 TIVITY HEALTH INC	8,487.60	10,299.55	0	0.00
28	CUSIP # 89055F103 TOPBUILD CORP	1,590.96	2,098.96	0	0.00
100	CUSIP # 892356106 TRACTOR SUPPLY	9,088.00	8,560.00	0	0.00
52	CUSIP # 89400J107 TRANSUNION	3,826.16	3,166.41	0	0.00
52	CUSIP # 89531P105 TREX CO INC	4,002.96	2,885.45	0	0.00
14	CUSIP # 90138F102 TWILIO INC	1,207.92	1,156.40	0	0.00
4	CUSIP # 902252105 TYLER TECHNOLOGIES INC	980.24	887.76	0	0.00
133	CUSIP # 90385V107 ULTRA CLEAN HOLDINGS INC	1,669.15	3,121.56	0	0.00
17	CUSIP # 904708104 UNIFIRST CORP	2,952.05	2,804.50	0	0.00
16	CUSIP # 907818108 UNION PACIFIC CORP	2,605.28	2,392.00	0	0.00
897	CUSIP # 917047102 URBAN OUTFITTERS INC	36,687.30	36,162.73	1	0.00

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355	CUSIP # 918204108 VF CORP	33,174.75	26,994.86	1	0.00
136	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	15,470.00	11,604.01	1	0.00
12	CUSIP # 922280102 VARONIS SYSTEMS INC	879.00	481.40	0	0.00
20	CUSIP # 922475108 VEEVA SYSTEMS INC-CLASS A	2,177.40	1,772.33	0	0.00
120	CUSIP # 92827P102 VIRTUSA CORP	6,445.20	5,603.42	0	0.00
137	CUSIP # 92835K103 VISHAY PRECISION GROUP	5,123.80	6,021.15	0	0.00
67	CUSIP # 928563402 VMWARE INC CL A	10,456.02	9,456.69	0	0.00
59	CUSIP # 92927K102 WABCO HOLDINGS INC	6,958.46	8,540.46	0	0.00
105	CUSIP # 931142103 WAL-MART STORES INC	9,860.55	10,249.35	0	0.00
86	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	6,269.40	5,707.60	0	0.00
94	CUSIP # 94106L109 WASTE MANAGEMENT INC	8,493.84	7,963.14	0	0.00
630	CUSIP # 950755108 WERNER ENTERPRISES INC	22,270.50	23,483.50	1	56.70
27	CUSIP # 960413102 WESTLAKE CHEMICAL CORP	2,243.97	3,137.88	0	0.00
177	CUSIP # 969904101 WILLIAMS-SONOMA INC	11,632.44	11,942.50	0	0.00



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326	CUSIP # 978097103 WOLVERINE WORLD WIDE	12,730.30	11,903.05	0	26.08
32	CUSIP # 98139A105 WORKIVA INC	1,264.00	837.55	0	0.00
117	CUSIP # 98419M100 XYLEM INC	9,344.79	8,084.00	0	0.00
13	CUSIP # 985817105 YELP INC	639.60	442.39	0	0.00
60	CUSIP # 98936J101 ZENDESK INC	4,260.00	3,220.95	0	0.00
122	CUSIP # 98978V103 ZOETIS INC	11,170.32	10,027.50	0	0.00
656	CUSIP # 989817101 ZUMIEZ INC	17,285.60	15,829.90	1	0.00
		<b>2,581,150.66</b>	<b>2,321,873.10</b>	<b>94</b>	<b>1,159.34</b>
<b>FOREIGN STOCK</b>					
34	CUSIP # 550021109 LULULEMON ATHLETICA INC	5,524.66	4,413.77	0	0.00
60	CUSIP # G06242104 ATLASSIAN CORP PLC CL A	5,768.40	4,019.83	0	0.00
221	CUSIP # G29183103 EATON CORP PLC	19,167.33	18,051.86	1	0.00
17	CUSIP # G4388N106 HELEN OF TROY	2,225.30	1,959.25	0	0.00
218	CUSIP # G47791101 INGERSOLL-RAND PLC	22,301.40	19,948.16	1	0.00

# ACCOUNT STATEMENT

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Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 09/30/2018

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
208	CUSIP # G5876H105 MARVELL TECHNOLOGY GROUP LTD	4,014.40	3,857.80	0	0.00
227	CUSIP # G60754101 MICHAEL KORS HOLDINGS LTD	15,563.12	14,176.19	1	0.00
25	CUSIP # G6095L109 APTIV PLC	2,097.50	2,468.16	0	0.00
204	CUSIP # M85548101 STRATASYS LTD	4,714.44	4,212.23	0	0.00
87	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	8,918.37	9,262.97	0	0.00
		<b>90,294.92</b>	<b>82,370.22</b>	<b>3</b>	<b>0.00</b>

# Holdings



QS INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
<b>CASH</b>									
<b>AUSTRALIAN DOLLAR</b>							Exchange Rate:	1.383413	
AUD	AUSTRALIAN DOLLAR								
		34,107.180	Local	1.000000	34,107.18	1.000000	34,107.18	0.00	1.08
			Base	0.726895	24,792.35	0.722850	24,654.37	-137.98	0.02
<b>AUSTRALIAN DOLLAR Total</b>									
		34,107.180	Local		34,107.18		34,107.18	0.00	1.08
			Base		24,792.35		24,654.37	-137.98	0.02
<b>BRAZILIAN REAL</b>							Exchange Rate:	4.038550	
BRL	BRAZILIAN REAL								
		98,474.770	Local	1.000000	98,474.77	1.000000	98,474.77	0.00	2.66
			Base	0.258324	25,438.42	0.247614	24,383.69	-1,054.73	0.02
<b>BRAZILIAN REAL Total</b>									
		98,474.770	Local		98,474.77		98,474.77	0.00	2.66
			Base		25,438.42		24,383.69	-1,054.73	0.02
<b>CANADIAN DOLLAR</b>							Exchange Rate:	1.291650	
CAD	CANADIAN DOLLAR								
		3,909.850	Local	1.000000	3,909.85	1.000000	3,909.85	0.00	0.12
			Base	0.768040	3,002.92	0.774204	3,027.02	24.10	0.00
<b>CANADIAN DOLLAR Total</b>									
		3,909.850	Local		3,909.85		3,909.85	0.00	0.12
			Base		3,002.92		3,027.02	24.10	0.00
<b>CHILEAN PESO</b>							Exchange Rate:	657.835000	
CLP	CHILEAN PESO								
		5,331,868.000	Local	1.000000	5,331,868.00	1.000000	5,331,868.00	0.00	4.17
			Base	0.001589	8,470.39	0.001520	8,105.18	-365.21	0.01

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

# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CHILEAN PESO Total</b>								
		5,331,868.000	Local	5,331,868.00		5,331,868.00	0.00	4.17
			Base	8,470.39		8,105.18	-365.21	0.01
							Exchange Rate:	22.191950
<b>CZECH KORUNA</b>								
CZK	CZECH KORUNA							
		5,457.890	Local	5,457.89	1.000000	5,457.89	0.00	0.20
			Base	249.72	0.045754	245.94	-3.78	0.00
<b>CZECH KORUNA Total</b>								
		5,457.890	Local	5,457.89		5,457.89	0.00	0.20
			Base	249.72		245.94	-3.78	0.00
							Exchange Rate:	6.422900
<b>DANISH KRONE</b>								
DKK	DANISH KRONE							
		1,595.530	Local	1,595.53	1.000000	1,595.53	0.00	0.04
			Base	249.71	0.155693	248.41	-1.30	0.00
<b>DANISH KRONE Total</b>								
		1,595.530	Local	1,595.53		1,595.53	0.00	0.04
			Base	249.71		248.41	-1.30	0.00
							Exchange Rate:	0.861289
<b>EURO CURRENCY</b>								
<b>INTERNATIONAL</b>								
EUR	EURO CURRENCY							
		20,817.580	Local	20,817.58	1.000000	20,817.58	0.00	0.23
			Base	24,394.79	1.161050	24,170.26	-224.53	0.02
<b>INTERNATIONAL Total</b>								
		20,817.580	Local	20,817.58		20,817.58	0.00	0.23
			Base	24,394.79		24,170.26	-224.53	0.02
<b>EURO CURRENCY Total</b>								
		20,817.580	Local	20,817.58		20,817.58	0.00	0.23

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# Holdings

QS INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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		24,394.79		24,170.26	-224.53	0.02	
<b>HONG KONG DOLLAR</b>							Exchange Rate:	7.828350	
HKD	HONG KONG DOLLAR								
		243,009.060	Local	1.000000	243,009.06	1.000000	243,009.06	0.00	0.41
			Base	0.127735	31,040.71	0.127741	31,042.18	1.47	0.03
<b>HONG KONG DOLLAR Total</b>									
		243,009.060	Local		243,009.06		243,009.06	0.00	0.41
			Base		31,040.71		31,042.18	1.47	0.03
<b>HUNGARIAN FORINT</b>							Exchange Rate:	278.463500	
HUF	HUNGARIAN FORINT								
		69,875.000	Local	1.000000	69,875.00	1.000000	69,875.00	0.00	100.00
			Base	0.003559	248.71	0.003591	250.93	2.22	0.00
<b>HUNGARIAN FORINT Total</b>									
		69,875.000	Local		69,875.00		69,875.00	0.00	100.00
			Base		248.71		250.93	2.22	0.00
<b>INDONESIAN RUPIAH</b>							Exchange Rate:	14,901.500000	
IDR	INDONESIAN RUPIAH								
		71,084,227.000	Local	1.000000	71,084,227.00	1.000000	71,084,227.00	0.00	2.24
			Base	0.000071	5,021.85	0.000067	4,770.27	-251.58	0.00
<b>INDONESIAN RUPIAH Total</b>									
		71,084,227.000	Local		71,084,227.00		71,084,227.00	0.00	2.24
			Base		5,021.85		4,770.27	-251.58	0.00
<b>JAPANESE YEN</b>							Exchange Rate:	113.620000	
JPY	JAPANESE YEN								
		374,758.000	Local	1.000000	374,758.00	1.000000	374,758.00	0.00	0.01
			Base	0.008857	3,319.38	0.008801	3,298.35	-21.03	0.00

# Holdings

QS INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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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**JAPANESE YEN Total**

		374,758.000	Local			374,758.00	0.00	0.01
			Base	3,319.38		3,298.35	-21.03	0.00

**MALAYSIAN RINGGIT**

Exchange Rate: 4.138500

MYR	MALAYSIAN RINGGIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		21,904.780	Local	21,904.78	1.000000	21,904.78	0.00	1.43
			Base	5,518.85	0.241633	5,292.93	-225.92	0.00

**MALAYSIAN RINGGIT Total**

		21,904.780	Local	21,904.78		21,904.78	0.00	1.43
			Base	5,518.85		5,292.93	-225.92	0.00

**MEXICAN PESO**

Exchange Rate: 18.714000

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		4,721.360	Local	4,721.36	1.000000	4,721.36	0.00	0.04
			Base	249.68	0.053436	252.29	2.61	0.00

**MEXICAN PESO Total**

		4,721.360	Local	4,721.36		4,721.36	0.00	0.04
			Base	249.68		252.29	2.61	0.00

**NEW ISRAELI SHEQEL**

Exchange Rate: 3.637400

ILS	NEW ISRAELI SHEQEL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		919.190	Local	919.19	1.000000	919.19	0.00	0.39
			Base	253.74	0.274922	252.71	-1.03	0.00

**NEW ISRAELI SHEQEL Total**

		919.190	Local	919.19		919.19	0.00	0.39
			Base	253.74		252.71	-1.03	0.00

**NEW TAIWAN DOLLAR**

Exchange Rate: 30.533000

TWD	NEW TAIWAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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& Issue has redenominated but Local is not converted  
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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,067,102.000	Local	1.000000	1,067,102.00	1.000000	1,067,102.00	0.00	3.51
			Base	0.032550	34,734.44	0.032751	34,949.14	214.70	0.03
<b>NEW TAIWAN DOLLAR Total</b>									
		1,067,102.000	Local		1,067,102.00		1,067,102.00	0.00	3.51
			Base		34,734.44		34,949.14	214.70	0.03
<b>NORWEGIAN KRONE</b>							Exchange Rate:	8.138750	
NOK	NORWEGIAN KRONE								
		12,766.240	Local	1.000000	12,766.24	1.000000	12,766.24	0.00	0.27
			Base	0.120548	1,538.95	0.122869	1,568.58	29.63	0.00
<b>NORWEGIAN KRONE Total</b>									
		12,766.240	Local		12,766.24		12,766.24	0.00	0.27
			Base		1,538.95		1,568.58	29.63	0.00
<b>PHILIPPINE PISO</b>							Exchange Rate:	54.030000	
PHP	PHILIPPINE PISO								
		64,154.720	Local	1.000000	64,154.72	1.000000	64,154.72	0.00	100.00
			Base	0.019160	1,229.19	0.018508	1,187.39	-41.80	0.00
<b>PHILIPPINE PISO Total</b>									
		64,154.720	Local		64,154.72		64,154.72	0.00	100.00
			Base		1,229.19		1,187.39	-41.80	0.00
<b>POLISH ZLOTY</b>							Exchange Rate:	3.686800	
PLN	POLISH ZLOTY								
		929.670	Local	1.000000	929.67	1.000000	929.67	0.00	0.21
			Base	0.271903	252.78	0.271238	252.16	-0.62	0.00
<b>POLISH ZLOTY Total</b>									
		929.670	Local		929.67		929.67	0.00	0.21
			Base		252.78		252.16	-0.62	0.00

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Books Open

Prepared by State Street

# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>POUND STERLING</b>							Exchange Rate:	0.767224
GBP	POUND STERLING							
		61,347.890	Local 1.000000	61,347.89	1.000000	61,347.89	0.00	0.92
			Base 1.317172	80,805.71	1.303400	79,960.86	-844.85	0.07
<b>POUND STERLING Total</b>								
		61,347.890	Local	61,347.89		61,347.89	0.00	0.92
			Base	80,805.71		79,960.86	-844.85	0.07
<b>QATARI RIAL</b>							Exchange Rate:	3.641000
QAR	QATARI RIAL							
		35,309.500	Local 1.000000	35,309.50	1.000000	35,309.50	0.00	5.07
			Base 0.274645	9,697.56	0.274650	9,697.75	0.19	0.01
<b>QATARI RIAL Total</b>								
		35,309.500	Local	35,309.50		35,309.50	0.00	5.07
			Base	9,697.56		9,697.75	0.19	0.01
<b>SINGAPORE DOLLAR</b>							Exchange Rate:	1.367050
SGD	SINGAPORE DOLLAR							
		350.680	Local 1.000000	350.68	1.000000	350.68	0.00	0.02
			Base 0.729583	255.85	0.731502	256.52	0.67	0.00
<b>SINGAPORE DOLLAR Total</b>								
		350.680	Local	350.68		350.68	0.00	0.02
			Base	255.85		256.52	0.67	0.00
<b>SOUTH AFRICAN RAND</b>							Exchange Rate:	14.141250
ZAR	SOUTH AFRICAN RAND							
		40,046.390	Local 1.000000	40,046.39	1.000000	40,046.39	0.00	0.31
			Base 0.070781	2,834.51	0.070715	2,831.88	-2.63	0.00

& Issue has redenominated but Local is not converted  
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# Holdings

QS INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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 AFRICAN RAND Total**

40,046.390	Local			40,046.39		40,046.39	0.00	0.31
	Base			2,834.51		2,831.88	-2.63	0.00

**SOUTH KOREAN WON**

Exchange Rate: 1,109.250000

KRW	SOUTH KOREAN WON	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
33,202,437.000	Local		1.000000	33,202,437.00	1.000000	33,202,437.00	0.00	1.82
	Base		0.000888	29,477.28	0.000902	29,932.33	455.05	0.03

**SOUTH KOREAN WON Total**

33,202,437.000	Local			33,202,437.00		33,202,437.00	0.00	1.82
	Base			29,477.28		29,932.33	455.05	0.03

**SWEDISH KRONA**

Exchange Rate: 8.887400

SEK	SWEDISH KRONA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
2,238.880	Local		1.000000	2,238.88	1.000000	2,238.88	0.00	0.03
	Base		0.112253	251.32	0.112519	251.92	0.60	0.00

**SWEDISH KRONA Total**

2,238.880	Local			2,238.88		2,238.88	0.00	0.03
	Base			251.32		251.92	0.60	0.00

**SWISS FRANC**

Exchange Rate: 0.981400

CHF	SWISS FRANC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3,073.140	Local		1.000000	3,073.14	1.000000	3,073.14	0.00	0.14
	Base		1.039598	3,194.83	1.018953	3,131.38	-63.45	0.00

**SWISS FRANC Total**

3,073.140	Local			3,073.14		3,073.14	0.00	0.14
	Base			3,194.83		3,131.38	-63.45	0.00

**THAILAND BAHT**

Exchange Rate: 32.340000

THB	THAILAND BAHT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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& Issue has redenominated but Local is not converted  
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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		219,973.650	Local Base	1.000000 0.030596	219,973.65 6,730.29	1.000000 0.030921	219,973.65 6,801.91	0.00 71.62	1.90 0.01
<b>THAILAND BAHT Total</b>		219,973.650	Local Base		219,973.65 6,730.29		219,973.65 6,801.91	0.00 71.62	1.90 0.01
<b>TURKISH LIRA</b>							Exchange Rate:	6.035100	
TRY	TURKISH LIRA	1,550.030	Local Base	1.000000 0.159287	1,550.03 246.90	1.000000 0.165697	1,550.03 256.84	0.00 9.94	0.53 0.00
<b>TURKISH LIRA Total</b>		1,550.030	Local Base		1,550.03 246.90		1,550.03 256.84	0.00 9.94	0.53 0.00
<b>UAE DIRHAM</b>							Exchange Rate:	3.673000	
AED	UAE DIRHAM	68,392.640	Local Base	1.000000 0.272257	68,392.64 18,620.36	1.000000 0.272257	68,392.64 18,620.38	0.00 0.02	7.86 0.02
<b>UAE DIRHAM Total</b>		68,392.640	Local Base		68,392.64 18,620.36		68,392.64 18,620.38	0.00 0.02	7.86 0.02
<b>CASH Total</b>		112,075,317.620	Base		322,121.19		319,693.57	-2,427.62	0.27
<b>CASH EQUIVALENT</b>									
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST	1,385,270.930	Local Base	100.000000 100.000000	1,385,270.93 1,385,270.93	1.9575315 100.000000	31 Dec 2030 1,385,270.93 1,385,270.93	0.00 0.00	3.14 1.18

& Issue has redenominated but Local is not converted  
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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 28, 2018

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR Total</b>								
		1,385,270.93	Local	1,385,270.93		1,385,270.93	0.00	3.14
			Base	1,385,270.93		1,385,270.93	0.00	1.18
<b>CASH EQUIVALENT Total</b>								
		1,385,270.93	Base	1,385,270.93		1,385,270.93	0.00	1.18
<b>EQUITY</b>								
<b>AUSTRALIAN DOLLAR</b>							Exchange Rate:	1.383413
606558005	AUST AND NZ BANKING GROUP COMMON STOCK							
		4,084.000	Local	30.915451	28.180000	115,087.12	-11,171.58	3.63
			Base	22.923800	20.369911	83,190.72	-10,430.08	0.07
606660009	AMCOR LIMITED COMMON STOCK							
		8,384.000	Local	15.377685	13.680000	114,693.12	-14,233.39	3.61
			Base	11.402550	9.888587	82,905.91	-12,693.07	0.07
607614005	WESTPAC BANKING CORP COMMON STOCK							
		3,765.000	Local	33.986985	27.930000	105,156.45	-22,804.55	3.31
			Base	25.201344	20.189199	76,012.33	-18,870.73	0.06
608728903	TELSTRA CORP LTD COMMON STOCK							
		30,918.000	Local	4.452225	3.190000	98,628.42	-39,025.47	3.11
			Base	3.301324	2.305891	71,293.55	-30,776.78	0.06
614469005	BHP BILLITON LIMITED COMMON STOCK							
		12,875.000	Local	22.841415	34.630000	445,861.25	151,778.03	14.05
			Base	16.936905	25.032293	322,290.78	104,228.13	0.27
618549901	CSL LTD COMMON STOCK							
		991.000	Local	134.397164	201.110000	199,300.01	66,112.42	6.28
			Base	99.655469	145.372351	144,064.00	45,305.43	0.12
621503002	COMMONWEALTH BANK OF AUSTRAL COMMON STOCK							
		1,545.000	Local	85.042498	71.410000	110,328.45	-21,062.21	3.48
			Base	63.058997	51.618714	79,750.91	-17,675.24	0.07

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# Holdings

QS INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
622010007	RIO TINTO LTD COMMON STOCK		2,333.000	57.588778	134,354.62	78.760000	183,747.08	49,392.46	5.79
		Local		42.702070	99,623.93	56.931661	132,821.57	33,197.64	0.11
653323907	BLUESCOPE STEEL LTD COMMON STOCK		7,977.000	17.878934	142,620.26	16.980000	135,449.46	-7,170.80	4.27
		Local		13.190182	105,218.08	12.273992	97,909.63	-7,308.45	0.08
662460005	NATIONAL AUSTRALIA BANK LTD COMMON STOCK		3,873.000	32.906445	127,446.66	27.810000	107,708.13	-19,738.53	3.39
		Local		24.400124	94,501.68	20.102457	77,856.81	-16,644.87	0.07
663710002	NEWCREST MINING LTD COMMON STOCK		7,100.000	21.180585	150,382.15	19.410000	137,811.00	-12,571.15	4.34
		Local		15.625973	110,944.41	14.030517	99,616.67	-11,327.74	0.08
670995901	AMP LTD COMMON STOCK		24,792.000	5.386128	133,532.88	3.190000	79,086.48	-54,446.40	2.49
		Local		3.993813	99,014.61	2.305891	57,167.66	-41,846.95	0.05
694883000	WESFARMERS LTD COMMON STOCK		7,217.000	43.821900	316,262.65	49.850000	359,767.45	43,504.80	11.34
		Local		32.493931	234,508.70	36.034069	260,057.88	25,549.18	0.22
697972008	WOODSIDE PETROLEUM LTD COMMON STOCK		4,353.000	34.377179	149,643.86	38.580000	167,938.74	18,294.88	5.29
		Local		25.361760	110,399.74	27.887551	121,394.51	10,994.77	0.10
698123908	WOOLWORTHS GROUP LTD COMMON STOCK		8,418.000	26.413200	222,346.32	28.080000	236,377.44	14,031.12	7.45
		Local		19.585384	164,869.76	20.297626	170,865.42	5,995.66	0.15
B28YTC906	MACQUARIE GROUP LTD COMMON STOCK		1,421.000	95.627790	135,887.09	126.040000	179,102.84	43,215.75	5.65
		Local		70.907987	100,760.25	91.108006	129,464.48	28,704.23	0.11
BLZH0Z901	SCENTRE GROUP REIT		29,866.000	4.322160	129,085.63	3.970000	118,568.02	-10,517.61	3.74
		Local		3.204881	95,716.97	2.869714	85,706.89	-10,010.08	0.07

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BSS7GP901	AGL ENERGY LTD COMMON STOCK							
		4,825.000	Local 27.643816	133,381.41	19.500000	94,087.50	-39,293.91	2.97
			Base 20.497884	98,902.29	14.095574	68,011.14	-30,891.15	0.06
BWSW5D906	SOUTH32 LTD COMMON STOCK							
		38,249.000	Local 3.741870	143,122.79	3.920000	149,936.08	6,813.29	4.73
			Base 2.760564	105,588.82	2.833572	108,381.29	2,792.47	0.09
<b>AUSTRALIAN DOLLAR Total</b>								
		202,986.000	Local	2,997,527.89		3,138,635.04	141,107.15	98.92
			Base	2,220,469.78		2,268,762.15	48,292.37	1.93
<b>BRAZILIAN REAL</b>							Exchange Rate:	4.038550
219628005	VALE SA COMMON STOCK							
		13,527.000	Local 26.581203	359,563.93	59.820000	809,185.14	449,621.21	21.84
			Base 8.191876	110,811.51	14.812247	200,365.26	89,553.75	0.17
268453008	PETROBRAS PETROLEO BRAS PR PREFERENCE							
		13,200.000	Local 13.951634	184,161.57	21.090000	278,388.00	94,226.43	7.51
			Base 4.384617	57,876.95	5.222171	68,932.66	11,055.71	0.06
284097904	CCR SA COMMON STOCK							
		17,400.000	Local 17.574921	305,803.63	8.460000	147,204.00	-158,599.63	3.97
			Base 5.523318	96,105.73	2.094811	36,449.72	-59,656.01	0.03
ACI0NT451	ENGIE BRASIL ENERGIA SA COMMON STOCK							
		10,200.000	Local 35.398013	361,059.73	35.480000	361,896.00	836.27	9.77
			Base 10.682000	108,956.40	8.785331	89,610.38	-19,346.02	0.08
B037HR904	ITAU UNIBANCO HOLDING S PEF PREFERENCE							
		8,400.000	Local 39.061276	328,114.72	44.130000	370,692.00	42,577.28	10.00
			Base 12.275893	103,117.50	10.927189	91,788.39	-11,329.11	0.08
B0FHTN905	ULTRAPAR PARTICIPACOES SA COMMON STOCK							
		5,300.000	Local 72.642953	385,007.65	37.330000	197,849.00	-187,158.65	5.34
			Base 22.829696	120,997.39	9.243417	48,990.11	-72,007.28	0.04
B128R9900	EQUATORIAL ENERGIA SA ORD COMMON STOCK							

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QS INVESTORS GLOBAL DBI CIF

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		7,100.000	Local 56.101354	398,319.61	57.460000	407,966.00	9,646.39	11.01
			Base 17.631124	125,180.98	14.227879	101,017.94	-24,163.04	0.09
B23DZG901	MULTIPLAN EMPREENDIMENTOS COMMON STOCK	14,700.000	Local 23.270231	342,072.40	18.710000	275,037.00	-67,035.40	7.42
			Base 7.022220	103,226.63	4.632851	68,102.91	-35,123.72	0.06
B2QY96901	HYPERA SA COMMON STOCK	9,500.000	Local 30.071706	285,681.21	28.520000	270,940.00	-14,741.21	7.31
			Base 9.450717	89,781.81	7.061941	67,088.44	-22,693.37	0.06
BG7ZWY901	AMBEV SA COMMON STOCK	26,600.000	Local 18.977567	504,803.28	18.340000	487,844.00	-16,959.28	13.17
			Base 5.964131	158,645.89	4.541234	120,796.82	-37,849.07	0.10
<b>BRAZILIAN REAL Total</b>		125,927.000	Local	3,454,587.73		3,607,001.14	152,413.41	97.34
			Base	1,074,700.79		893,142.63	-181,558.16	0.76
<b>CANADIAN DOLLAR</b>							Exchange Rate:	1.291650
008474959	AGNICO EAGLE MINES LTD COMMON STOCK	2,454.000	Local 59.569772	146,184.22	44.120000	108,270.48	-37,913.74	3.19
			Base 44.846626	110,053.62	34.157860	83,823.39	-26,230.23	0.07
01626P957	ALIMENTATION COUCHE TARD B COMMON STOCK	3,000.000	Local 62.727680	188,183.04	64.610000	193,830.00	5,646.96	5.71
			Base 45.583663	136,750.99	50.021291	150,063.87	13,312.88	0.13
063671952	BANK OF MONTREAL COMMON STOCK	1,500.000	Local 95.865573	143,798.36	106.540000	159,810.00	16,011.64	4.71
			Base 69.664687	104,497.03	82.483645	123,725.47	19,228.44	0.11
064149958	BANK OF NOVA SCOTIA COMMON STOCK	2,000.000	Local 75.847425	151,694.85	76.990000	153,980.00	2,285.15	4.54
			Base 55.117670	110,235.34	59.605930	119,211.86	8,976.52	0.10
067901959	BARRICK GOLD CORP COMMON STOCK	6,000.000	Local 21.978518	131,871.11	14.290000	85,740.00	-46,131.11	2.53

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		Base	15.971600	95,829.60	11.063369	66,380.21	-29,449.39	0.06
112585955	BROOKFIELD ASSET MANAGE CL A COMMON STOCK							
		2,700.000 Local	51.689759	139,562.35	57.490000	155,223.00	15,660.65	4.57
		Base	37.562500	101,418.75	44.508961	120,174.20	18,755.45	0.10
136375961	CANADIAN NATL RAILWAY CO COMMON STOCK							
		1,300.000 Local	101.240169	131,612.22	115.900000	150,670.00	19,057.78	4.44
		Base	73.570362	95,641.47	89.730190	116,649.25	21,007.78	0.10
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK							
		3,100.000 Local	41.501758	128,655.45	42.200000	130,820.00	2,164.55	3.85
		Base	30.158971	93,492.81	32.671389	101,281.31	7,788.50	0.09
29250N956	ENBRIDGE INC COMMON STOCK							
		3,500.000 Local	56.796111	198,786.39	41.680000	145,880.00	-52,906.39	4.30
		Base	41.273243	144,456.35	32.268803	112,940.81	-31,515.54	0.10
335934956	FIRST QUANTUM MINERALS LTD COMMON STOCK							
		6,967.000 Local	20.350169	141,779.63	14.710000	102,484.57	-39,295.06	3.02
		Base	15.320462	106,737.66	11.388534	79,343.92	-27,393.74	0.07
349553958	FORTIS INC COMMON STOCK							
		3,000.000 Local	44.610687	133,832.06	41.880000	125,640.00	-8,192.06	3.70
		Base	32.418200	97,254.60	32.423644	97,270.93	16.33	0.08
351858956	FRANCO NEVADA CORP COMMON STOCK							
		1,500.000 Local	89.882347	134,823.52	80.800000	121,200.00	-13,623.52	3.57
		Base	65.316727	97,975.09	62.555646	93,833.47	-4,141.62	0.08
380956953	GOLDCORP INC COMMON STOCK							
		7,957.000 Local	18.369181	146,163.57	13.160000	104,714.12	-41,449.45	3.09
		Base	13.829090	110,038.07	10.188519	81,070.04	-28,968.03	0.07
539481952	LOBLAW COMPANIES LTD COMMON STOCK							
		2,300.000 Local	78.496622	180,542.23	66.360000	152,628.00	-27,914.23	4.50
		Base	57.042817	131,198.48	51.376147	118,165.14	-13,033.34	0.10
59162N950	METRO INC COMMON STOCK							
		2,900.000 Local	46.565514	135,039.99	40.180000	116,522.00	-18,517.99	3.43

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			Base	33.838759	98,132.40	31.107498	90,211.74	-7,920.66	0.08
67077M959	NUTRIEN LTD COMMON STOCK								
	4,125.000	Local		55.947772	230,784.56	74.580000	307,642.50	76,857.94	9.06
		Base		40.656764	167,709.15	57.740100	238,177.91	70,468.76	0.20
706327954	PEMBINA PIPELINE CORP COMMON STOCK								
	3,200.000	Local		43.123809	137,996.19	43.890000	140,448.00	2,451.81	4.14
		Base		31.337700	100,280.64	33.979793	108,735.34	8,454.70	0.09
775109960	ROGERS COMMUNICATIONS INC B COMMON STOCK								
	2,700.000	Local		62.336522	168,308.61	66.430000	179,361.00	11,052.39	5.28
		Base		45.299415	122,308.42	51.430341	138,861.92	16,553.50	0.12
780087953	ROYAL BANK OF CANADA COMMON STOCK								
	1,500.000	Local		93.263940	139,895.91	103.540000	155,310.00	15,414.09	4.58
		Base		67.774100	101,661.15	80.161034	120,241.55	18,580.40	0.10
867224958	SUNCOR ENERGY INC COMMON STOCK								
	4,300.000	Local		42.140956	181,206.11	49.980000	214,914.00	33,707.89	6.33
		Base		30.623470	131,680.92	38.694693	166,387.18	34,706.26	0.14
878742956	TECK RESOURCES LTD CLS B COMMON STOCK								
	3,553.000	Local		30.175080	107,212.06	31.130000	110,604.89	3,392.83	3.26
		Base		23.470681	83,391.33	24.100956	85,630.70	2,239.37	0.07
891160954	TORONTO DOMINION BANK COMMON STOCK								
	2,100.000	Local		63.789500	133,957.95	78.490000	164,829.00	30,871.05	4.86
		Base		46.355281	97,346.09	60.767236	127,611.19	30,265.10	0.11
89353D958	TRANSCANADA CORP COMMON STOCK								
	2,100.000	Local		63.521605	133,395.37	52.260000	109,746.00	-23,649.37	3.23
		Base		46.160600	96,937.26	40.459877	84,965.74	-11,971.52	0.07
<b>CANADIAN DOLLAR Total</b>									
	73,756.000	Local			3,465,285.75		3,390,267.56	-75,018.19	99.88
		Base			2,535,027.22		2,624,757.14	89,729.92	2.23

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<b>CHILEAN PESO</b>							Exchange Rate:	657.835000
219602901	EMPRESAS COPEC SA COMMON STOCK							
		7,237.000	Local	7,634.670582		73,455,550.00	18,203,439.00	57.48
			Base	11.308445	10,150.000000	111,662.57	29,823.35	0.09
229945902	ENEL AMERICAS SA COMMON STOCK							
		484,217.000	Local	134.929121	101.200000	49,002,760.40	-16,332,213.60	38.35
			Base	0.199857	0.153838	74,490.96	-22,282.96	0.06
<b>CHILEAN PESO Total</b>		491,454.000	Local			122,458,310.40	1,871,225.40	95.83
			Base			186,153.53	7,540.39	0.16
<b>CZECH KORUNA</b>							Exchange Rate:	22.191950
562403907	CEZ AS COMMON STOCK CZK100.							
		4,851.000	Local	429.157722	567.500000	2,752,942.50	671,098.39	99.80
			Base	17.550023	25.572336	124,051.40	38,916.24	0.11
<b>CZECH KORUNA Total</b>		4,851.000	Local			2,752,942.50	671,098.39	99.80
			Base			124,051.40	38,916.24	0.11
<b>DANISH KRONE</b>							Exchange Rate:	6.422900
458882909	DANSKE BANK A/S COMMON STOCK DKK10.							
		2,697.000	Local	253.267023	168.700000	454,983.90	-228,077.26	11.44
			Base	37.358324	26.265394	70,837.77	-29,917.63	0.06
ACI07GG13	NOVO NORDISK A/S B COMMON STOCK DKK.2							
		2,943.000	Local	283.680027	302.400000	889,963.20	55,092.88	22.38
			Base	41.844414	47.081536	138,560.96	15,412.85	0.12
B573M1909	CHR HANSEN HOLDING A/S COMMON STOCK DKK10.							
		1,456.000	Local	456.697672	652.000000	949,312.00	284,360.19	23.87
			Base	67.365501	101.511778	147,801.15	49,716.98	0.13

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B798FW902	NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0							
		2,307.000	Local 294.871808	680,269.26	352.600000	813,448.20	133,178.94	20.46
			Base 43.495267	100,343.58	54.897321	126,648.12	26,304.54	0.11
BYT16L900	ORSTED A/S COMMON STOCK DKK10.0							
		1,988.000	Local 302.652752	601,673.67	436.300000	867,364.40	265,690.73	21.81
			Base 47.161992	93,758.04	67.928817	135,042.49	41,284.45	0.11
<b>DANISH KRONE Total</b>		11,391.000	Local	3,464,826.22		3,975,071.70	510,245.48	99.96
			Base	516,089.30		618,890.49	102,801.19	0.53
<b>EURO CURRENCY</b>							Exchange Rate:	0.861289
<b>AUSTRIA</b>								
465145001	OMV AG COMMON STOCK							
		2,114.000	Local 41.905047	88,587.27	48.390000	102,296.46	13,709.19	1.11
			Base 45.961466	97,162.54	56.183232	118,771.35	21,608.81	0.10
<b>AUSTRIA Total</b>		2,114.000	Local	88,587.27		102,296.46	13,709.19	1.11
			Base	97,162.54		118,771.35	21,608.81	0.10
<b>BELGIUM</b>								
559699905	UCB SA COMMON STOCK							
		1,246.000	Local 73.658539	91,778.54	77.400000	96,440.40	4,661.86	1.05
			Base 80.788708	100,662.73	89.865307	111,972.17	11,309.44	0.10
ACI0PX3F9	ANHEUSER BUSCH INBEV SA/NV COMMON STOCK							
		1,360.000	Local 108.276294	147,255.76	75.220000	102,299.20	-44,956.56	1.11
			Base 118.757471	161,510.16	87.334217	118,774.53	-42,735.63	0.10
B00D9P907	PROXIMUS COMMON STOCK							
		3,573.000	Local 28.618402	102,253.55	20.580000	73,532.34	-28,721.21	0.80
			Base 31.388671	112,151.72	23.894419	85,374.76	-26,776.96	0.07
<b>BELGIUM Total</b>		6,179.000	Local	341,287.85		272,271.94	-69,015.91	2.96

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		Base		374,324.61		316,121.46	-58,203.15	0.27
<b>FINLAND</b>								
B06YV4907	NESTE OYJ COMMON STOCK							
		1,680.000	Local 38.081988	63,977.74	71.200000	119,616.00	55,638.26	1.30
			Base 41.768339	70,170.81	82.666794	138,880.21	68,709.40	0.12
<b>FINLAND Total</b>								
		1,680.000	Local	63,977.74		119,616.00	55,638.26	1.30
			Base	70,170.81		138,880.21	68,709.40	0.12
<b>FRANCE</b>								
405780909	L OREAL COMMON STOCK EUR.2							
		295.000	Local 186.294271	54,956.81	207.700000	61,271.50	6,314.69	0.67
			Base 204.327593	60,276.64	241.150183	71,139.30	10,862.66	0.06
468232004	PERNOD RICARD SA COMMON STOCK EUR1.55							
		785.000	Local 118.198879	92,786.12	141.300000	110,920.50	18,134.38	1.20
			Base 129.640561	101,767.84	164.056432	128,784.30	27,016.46	0.11
517617908	ORANGE COMMON STOCK EUR4.							
		14,879.000	Local 14.559224	216,626.69	13.735000	204,363.07	-12,263.62	2.22
			Base 15.968561	237,596.22	15.947028	237,275.84	-320.38	0.20
533004909	DASSAULT SYSTEMES SA COMMON STOCK EUR.5							
		332.000	Local 84.025482	27,896.46	128.750000	42,745.00	14,848.54	0.46
			Base 92.159187	30,596.85	149.485248	49,629.10	19,032.25	0.04
550507909	KERING COMMON STOCK EUR4.							
		132.000	Local 288.408106	38,069.87	461.700000	60,944.40	22,874.53	0.66
			Base 316.326061	41,755.04	536.057003	70,759.52	29,004.48	0.06
564156909	CARREFOUR SA COMMON STOCK EUR2.5							
		4,195.000	Local 21.655528	90,844.94	16.500000	69,217.50	-21,627.44	0.75
			Base 23.751790	99,638.76	19.157333	80,365.01	-19,273.75	0.07
567173901	SANOFI COMMON STOCK EUR2.							
		2,935.000	Local 89.468917	262,591.27	76.560000	224,703.60	-37,887.67	2.44
			Base 98.129533	288,010.18	88.890024	260,892.22	-27,117.96	0.22

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QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

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596651901	SOCIETE GENERALE SA COMMON STOCK EUR1.25							
		1,798.000	Local 51.711457	92,977.20	36.970000	66,472.06	-26,505.14	0.72
			Base 56.717141	101,977.42	42.924036	77,177.42	-24,800.00	0.07
721247906	ESSILOR INTERNATIONAL COMMON STOCK EUR.18							
		929.000	Local 119.910603	111,396.95	127.450000	118,401.05	7,004.10	1.29
			Base 131.517987	122,180.21	147.975883	137,469.59	15,289.38	0.12
730968906	BNP PARIBAS COMMON STOCK EUR2.							
		1,575.000	Local 66.153663	104,192.02	52.710000	83,018.25	-21,173.77	0.90
			Base 72.557359	114,277.84	61.198970	96,388.38	-17,889.46	0.08
738048909	COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0							
		1,794.000	Local 51.125897	91,719.86	37.145000	66,638.13	-25,081.73	0.72
			Base 56.074900	100,598.37	43.127220	77,370.23	-23,228.14	0.07
758255905	KLEPIERRE REIT EUR1.4							
		1,820.000	Local 36.423775	66,291.27	30.530000	55,564.60	-10,726.67	0.60
			Base 39.949604	72,708.28	35.446871	64,513.31	-8,194.97	0.05
774246904	GECINA SA REIT EUR7.5							
		376.000	Local 134.478590	50,563.95	143.800000	54,068.80	3,504.85	0.59
			Base 147.496170	55,458.56	166.959058	62,776.61	7,318.05	0.05
774563902	COVIVIO REIT EUR3.0							
		1,087.000	Local 84.675483	92,042.25	89.750000	97,558.25	5,516.00	1.06
			Base 92.872098	100,951.97	104.204280	113,270.05	12,318.08	0.10
B0C2CQ902	ENGIE COMMON STOCK EUR1.0							
		4,711.000	Local 13.733375	64,697.93	12.665000	59,664.82	-5,033.11	0.65
			Base 15.062770	70,960.71	14.704704	69,273.87	-1,686.84	0.06
B0NJJ1901	EDF COMMON STOCK EUR.5							
		4,846.000	Local 11.266597	54,597.93	15.125000	73,295.75	18,697.82	0.80
			Base 13.282198	64,365.53	17.560888	85,100.07	20,734.54	0.07
B11ZRK906	LEGRAND SA COMMON STOCK EUR4.							
		1,498.000	Local 60.779720	91,048.02	62.780000	94,044.44	2,996.42	1.02
			Base 66.663218	99,861.50	72.890749	109,190.34	9,328.84	0.09

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B15C55900	TOTAL SA COMMON STOCK EUR2.5							
		29,337.000	Local 47.874733	1,404,501.04	55.840000	1,638,178.08	233,677.04	17.79
			Base 53.002524	1,554,935.05	64.833058	1,902,007.43	347,072.38	1.62
B1Y9TB906	DANONE COMMON STOCK EUR.25							
		1,867.000	Local 65.491452	122,272.54	66.700000	124,528.90	2,256.36	1.35
			Base 71.831044	134,108.56	77.442066	144,584.34	10,475.78	0.12
B1YXBJ905	AIR LIQUIDE SA COMMON STOCK EUR5.5							
		474.000	Local 102.786287	48,720.70	113.300000	53,704.20	4,983.50	0.58
			Base 112.736034	53,436.88	131.547018	62,353.29	8,916.41	0.05
<b>FRANCE Total</b>		75,665.000	Local	3,178,793.82		3,359,302.90	180,509.08	36.48
			Base	3,505,462.41		3,900,320.22	394,857.81	3.31
<b>GERMANY</b>								
435209903	FRESENIUS SE + CO KGAA COMMON STOCK							
		1,664.000	Local 78.318858	130,322.58	63.240000	105,231.36	-25,091.22	1.14
			Base 85.900150	142,937.85	73.424832	122,178.92	-20,758.93	0.10
484628904	SAP SE COMMON STOCK							
		2,451.000	Local 92.919241	227,745.06	106.000000	259,806.00	32,060.94	2.82
			Base 101.913851	249,790.85	123.071350	301,647.88	51,857.03	0.26
494290901	E.ON SE COMMON STOCK							
		6,617.000	Local 7.138984	47,238.66	8.780000	58,097.26	10,858.60	0.63
			Base 7.830039	51,811.37	10.194023	67,453.85	15,642.48	0.06
506921907	BAYER AG REG COMMON STOCK							
		2,237.000	Local 113.811806	254,597.01	76.510000	171,152.87	-83,444.14	1.86
			Base 124.828824	279,242.08	88.831972	198,717.12	-80,524.96	0.17
507670909	HENKEL AG + CO KGAA VORZUG PREFERENCE							
		729.000	Local 126.221687	92,015.61	101.050000	73,665.45	-18,350.16	0.80
			Base 138.439986	100,922.75	117.324150	85,529.31	-15,393.44	0.07
512067901	HEIDELBERGCEMENT AG COMMON STOCK							
		1,044.000	Local 88.348132	92,235.45	67.320000	70,282.08	-21,953.37	0.76

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		Base	96.900259	101,163.87	78.161918	81,601.04	-19,562.83	0.07
512907908	FRESENIUS MEDICAL CARE AG + COMMON STOCK							
		1,086.000 Local	83.999512	91,223.47	88.580000	96,197.88	4,974.41	1.04
		Base	92.130691	100,053.93	102.845851	111,690.59	11,636.66	0.09
523148906	ALLIANZ SE REG COMMON STOCK							
		516.000 Local	172.400019	88,958.41	192.000000	99,072.00	10,113.59	1.08
		Base	189.088391	97,569.61	222.921691	115,027.59	17,457.98	0.10
529412900	MUENCHENER RUECKVER AG REG COMMON STOCK							
		511.000 Local	179.374618	91,660.43	190.750000	97,473.25	5,812.82	1.06
		Base	196.738141	100,533.19	221.470378	113,171.36	12,638.17	0.10
552902900	DAIMLER AG REGISTERED SHARES COMMON STOCK							
		1,542.000 Local	67.782244	104,520.22	54.350000	83,807.70	-20,712.52	0.91
		Base	74.343586	114,637.81	63.103093	97,304.97	-17,332.84	0.08
572797900	SIEMENS AG REG COMMON STOCK NPV							
		563.000 Local	131.983783	74,306.87	110.340000	62,121.42	-12,185.45	0.67
		Base	144.759840	81,499.79	128.110309	72,126.10	-9,373.69	0.06
573467909	1+1 DRILLISCH AG COMMON STOCK							
		1,331.000 Local	67.689527	90,094.76	41.900000	55,768.90	-34,325.86	0.61
		Base	79.799219	106,212.76	48.648015	64,750.51	-41,462.25	0.06
574081907	LINDE AG COMMON STOCK							
		555.000 Local	168.716937	93,637.90	178.050000	98,817.75	5,179.85	1.07
		Base	185.048793	102,702.08	206.725037	114,732.40	12,030.32	0.10
584235907	DEUTSCHE TELEKOM AG REG COMMON STOCK							
		18,439.000 Local	14.716475	271,357.09	13.885000	256,025.52	-15,331.57	2.78
		Base	17.115700	315,596.40	16.121186	297,258.55	-18,337.85	0.25
588950907	INFINEON TECHNOLOGIES AG COMMON STOCK							
		2,049.000 Local	18.664080	38,242.70	19.570000	40,098.93	1,856.23	0.44
		Base	20.470766	41,944.60	22.721758	46,556.88	4,612.28	0.04
ACI0054Q2	BASF SE COMMON STOCK							
		1,931.000 Local	90.152553	174,084.58	76.550000	147,818.05	-26,266.53	1.61

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		Base	98.879347	190,936.02	88.878414	171,624.22	-19,311.80	0.15
B0YZ0Z908	DEUTSCHE WOHNEN SE COMMON STOCK							
		3,839.000 Local	32.266603	123,871.49	41.320000	158,627.48	34,755.99	1.72
		Base	35.390018	135,862.28	47.974606	184,174.51	48,312.23	0.16
BBJPFY900	VONOVIA SE COMMON STOCK							
		5,002.000 Local	33.978353	169,959.72	42.080000	210,484.16	40,524.44	2.29
		Base	37.267467	186,411.87	48.857004	244,382.73	57,970.86	0.21
BYXS69903	QIAGEN N.V. COMMON STOCK EUR.01							
		3,226.000 Local	28.887148	93,189.94	32.600000	105,167.60	11,977.66	1.14
		Base	31.683431	102,210.75	37.850245	122,104.89	19,894.14	0.10
<b>GERMANY Total</b>								
		55,332.000 Local		2,349,261.95		2,249,715.66	-99,546.29	24.43
		Base		2,602,039.86		2,612,033.42	9,993.56	2.22
<b>ITALY</b>								
714456902	ENEL SPA COMMON STOCK EUR1.							
		35,078.000 Local	4.500564	157,870.78	4.412000	154,764.14	-3,106.64	1.68
		Base	4.936220	173,152.71	5.122555	179,688.98	6,536.27	0.15
714505906	ENI SPA COMMON STOCK							
		29,338.000 Local	14.287941	419,179.61	16.282000	477,681.32	58,501.71	5.19
		Base	15.671018	459,756.32	18.904224	554,612.12	94,855.80	0.47
725147904	SNAM SPA COMMON STOCK							
		32,109.000 Local	4.145095	133,094.87	3.589000	115,239.20	-17,855.67	1.25
		Base	4.546342	145,978.49	4.167010	133,798.53	-12,179.96	0.11
753851906	TENARIS SA COMMON STOCK USD1.							
		7,437.000 Local	13.982498	103,987.84	14.430000	107,315.91	3,328.07	1.17
		Base	15.336008	114,053.89	16.753958	124,599.19	10,545.30	0.11
763439908	TELECOM ITALIA SPA COMMON STOCK							
		118,763.000 Local	0.862855	102,475.29	0.523000	62,113.05	-40,362.24	0.67
		Base	0.946380	112,394.93	0.607229	72,116.39	-40,278.54	0.06
B01BN5908	TERNA SPA COMMON STOCK EUR.22							

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		19,530.000	Local Base	4.755490 5.215823	92,874.72 101,865.02	4.601000 5.341993	89,857.53 104,329.13	-3,017.19 2,464.11	0.98 0.09
<b>ITALY Total</b>		242,255.000	Local Base		1,009,483.11 1,107,201.36		1,006,971.15 1,169,144.34	-2,511.96 61,942.98	10.94 0.99
<b>NETHERLANDS (THE)</b>									
580942902	VOPAK COMMON STOCK EUR.5	2,162.000	Local Base	41.599394 45.626230	89,937.89 98,643.91	42.440000 49.274982	91,755.28 106,532.51	1,817.39 7,888.60	1.00 0.09
595607904	KONINKLIJKE KPN NV COMMON STOCK EUR.04	36,544.000	Local Base	2.728752 2.992897	99,719.53 109,372.41	2.272000 2.637907	83,027.97 96,399.66	-16,691.56 -12,972.75	0.90 0.08
598662906	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2	2,844.000	Local Base	32.659617 35.821076	92,883.95 101,875.14	39.235000 45.553815	111,584.34 129,555.05	18,700.39 27,679.91	1.21 0.11
779255900	HEINEKEN NV COMMON STOCK EUR1.6	1,090.000	Local Base	83.254514 91.313578	90,747.42 99,531.80	80.760000 93.766436	88,028.40 102,205.42	-2,719.02 2,673.62	0.96 0.09
ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09	869.000	Local Base	122.860748 134.753705	106,765.99 117,100.97	160.900000 186.813021	139,822.10 162,340.52	33,056.11 45,239.55	1.52 0.14
B12T3J908	UNILEVER NV CVA DUTCH CERT EUR.16	2,387.000	Local Base	48.198969 52.864642	115,050.94 126,187.90	47.965000 55.689786	114,492.46 132,931.52	-558.48 6,743.62	1.24 0.11
BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01	4,807.000	Local Base	19.011693 20.852030	91,389.21 100,235.71	19.750000 22.930747	94,938.25 110,228.10	3,549.04 9,992.39	1.03 0.09
BFYM46904	UNIBAIL RODAMCO WESTFIELD STAPLED SECURITY EUR.5	1,383.000	Local Base	229.771721 252.013695	317,774.29 348,534.94	173.220000 201.117163	239,563.26 278,145.04	-78,211.03 -70,389.90	2.60 0.24

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<b>NETHERLANDS (THE) Total</b>								
		52,086.000	Local	1,004,269.22		963,212.06	-41,057.16	10.46
			Base	1,101,482.78		1,118,337.82	16,855.04	0.95
<b>PORTUGAL</b>								
B1FW75903	GALP ENERGIA SGPS SA COMMON STOCK EUR1.							
		7,992.000	Local	13.972832	17.090000	136,583.28	24,912.41	1.48
			Base	15.325405	19.842353	158,580.08	36,099.44	0.13
<b>PORTUGAL Total</b>								
		7,992.000	Local	111,670.87		136,583.28	24,912.41	1.48
			Base	122,480.64		158,580.08	36,099.44	0.13
<b>SPAIN</b>								
527178909	ENDESA SA COMMON STOCK EUR1.2							
		4,149.000	Local	22.321342	18.610000	77,212.89	-15,398.36	0.84
			Base	24.482056	21.607149	89,648.06	-11,927.99	0.08
566935904	REPSOL SA COMMON STOCK EUR1.							
		14,259.000	Local	14.461040	17.165000	244,755.74	38,555.77	2.66
			Base	15.860873	19.929431	284,173.77	58,013.58	0.24
573252905	TELEFONICA SA COMMON STOCK EUR1.							
		24,753.000	Local	10.392957	6.818000	168,765.95	-88,490.91	1.83
			Base	11.398998	7.916042	195,945.79	-86,213.61	0.17
738307909	ENAGAS SA COMMON STOCK EUR1.5							
		3,934.000	Local	24.866614	23.250000	91,465.50	-6,359.76	0.99
			Base	27.273709	26.994423	106,196.06	-1,098.71	0.09
B288C9908	IBERDROLA SA COMMON STOCK EUR.75							
		21,261.000	Local	6.789026	6.338000	134,752.22	-9,589.26	1.46
			Base	7.446205	7.358738	156,454.13	-1,859.64	0.13
B3MSM2900	AMADEUS IT GROUP SA COMMON STOCK EUR.01							
		700.000	Local	50.505757	80.020000	56,014.00	20,659.97	0.61
			Base	55.394729	92.907259	65,035.08	26,258.77	0.06
BD6FXN906	RED ELECTRICA CORPORACION SA COMMON STOCK EUR.5							

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		5,051.000	Local Base	18.829758 20.652485	95,109.11 104,315.70	18.040000 20.945351	91,120.04 105,794.97	-3,989.07 1,479.27	0.99 0.09
<b>SPAIN Total</b>		74,107.000	Local Base	928,697.96 1,018,596.19		864,086.34 1,003,247.86	-64,611.62 -15,348.33	9.38 0.85	
<b>UNITED KINGDOM</b>									
049065006	KERRY GROUP PLC A COMMON STOCK EUR.125	1,176.000	Local Base	80.129022 87.885536	94,231.73 103,353.39	95.050000 110.357847	111,778.80 129,780.83	17,547.07 26,427.44	1.21 0.11
<b>UNITED KINGDOM Total</b>		1,176.000	Local Base	94,231.73 103,353.39		111,778.80 129,780.83	17,547.07 26,427.44	1.21 0.11	
<b>EURO CURRENCY Total</b>		518,586.000	Local Base	9,170,261.52 10,102,274.59		9,185,834.59 10,665,217.59	15,573.07 562,943.00	99.76 9.06	
<b>HONG KONG DOLLAR</b>							Exchange Rate: 7.828350		
607355906	CHINA MOBILE LTD COMMON STOCK	37,500.000	Local Base	81.076433 10.394802	3,040,366.23 389,805.07	77.150000 9.855206	2,893,125.00 369,570.22	-147,241.23 -20,234.85	4.84 0.31
609701909	CLP HOLDINGS LTD COMMON STOCK	61,000.000	Local Base	80.925784 10.343670	4,936,472.85 630,963.90	91.650000 11.707448	5,590,650.00 714,154.32	654,177.15 83,190.42	9.35 0.61
613623909	HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1	6,500.000	Local Base	81.929046 10.496995	532,538.80 68,230.47	72.200000 9.222889	469,300.00 59,948.78	-63,238.80 -8,281.69	0.79 0.05
619199904	CSPC PHARMACEUTICAL GROUP LT COMMON STOCK	38,000.000	Local Base	11.154774 1.433011	423,881.43 54,454.43	16.620000 2.123053	631,560.00 80,676.00	207,678.57 26,221.57	1.06 0.07
619215007	CHINA OVERSEAS LAND + INVEST COMMON STOCK								

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QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	44,000.000	Local		22.435325	987,154.29	24.500000	1,078,000.00	90,845.71	1.80
		Base		2.882180	126,815.94	3.129651	137,704.62	10,888.68	0.12
619376908	CHINA RESOURCES LAND LTD COMMON STOCK HKD.1								
	36,000.000	Local		20.532329	739,163.83	27.400000	986,400.00	247,236.17	1.65
		Base		2.637710	94,957.55	3.500099	126,003.56	31,046.01	0.11
619615008	CITIC LTD COMMON STOCK								
	79,000.000	Local		11.316810	894,028.01	11.660000	921,140.00	27,111.99	1.54
		Base		1.453827	114,852.36	1.489458	117,667.20	2,814.84	0.10
622657906	PETROCHINA CO LTD H COMMON STOCK CNY1.0								
	164,000.000	Local		5.288327	867,285.64	6.340000	1,039,760.00	172,474.36	1.74
		Base		0.679371	111,416.87	0.809877	132,819.82	21,402.95	0.11
626735906	HONG KONG EXCHANGES + CLEAR COMMON STOCK								
	10,800.000	Local		219.195151	2,367,307.63	224.000000	2,419,200.00	51,892.37	4.05
		Base		27.990206	302,294.22	28.613948	309,030.64	6,736.42	0.26
629181900	CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0								
	98,000.000	Local		6.159699	603,650.46	7.840000	768,320.00	164,669.54	1.29
		Base		0.791313	77,548.67	1.001488	98,145.84	20,597.17	0.08
633393905	ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1								
	12,000.000	Local		41.858062	502,296.74	68.000000	816,000.00	313,703.26	1.37
		Base		5.377345	64,528.14	8.686377	104,236.52	39,708.38	0.09
640837001	HANG SENG BANK LTD COMMON STOCK								
	7,500.000	Local		195.307583	1,464,806.87	212.600000	1,594,500.00	129,693.13	2.67
		Base		24.882165	186,616.24	27.157702	203,682.77	17,066.53	0.17
643532005	POWER ASSETS HOLDINGS LTD COMMON STOCK								
	53,000.000	Local		61.317796	3,249,843.20	54.500000	2,888,500.00	-361,343.20	4.83
		Base		7.842543	415,654.78	6.961876	368,979.41	-46,675.37	0.31
643655004	HONG KONG + CHINA GAS COMMON STOCK								
	346,890.000	Local		14.002967	4,857,489.39	15.540000	5,390,670.60	533,181.21	9.02
		Base		1.789217	620,661.58	1.985093	688,608.79	67,947.21	0.59
646079905	CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01								

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		32,000.000	Local Base	20.882905 2.673388	668,252.97 85,548.43	22.150000 2.829460	708,800.00 90,542.71	40,547.03 4,994.28	1.19 0.08
646587006	GALAXY ENTERTAINMENT GROUP L COMMON STOCK	16,000.000	Local Base	62.197957 7.924013	995,167.31 126,784.21	49.650000 6.342333	794,400.00 101,477.32	-200,767.31 -25,306.89	1.33 0.09
653182907	GEELY AUTOMOBILE HOLDINGS LT COMMON STOCK HKD.02	20,000.000	Local Base	25.540214 3.272289	510,804.27 65,445.77	15.600000 1.992757	312,000.00 39,855.14	-198,804.27 -25,590.63	0.52 0.03
653551903	CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1	18,000.000	Local Base	29.145902 3.734261	524,626.23 67,216.69	31.850000 4.068546	573,300.00 73,233.82	48,673.77 6,017.13	0.96 0.06
653611905	BOC HONG KONG HOLDINGS LTD COMMON STOCK	24,000.000	Local Base	32.401041 4.162438	777,624.98 99,898.51	37.200000 4.751959	892,800.00 114,047.02	115,175.02 14,148.51	1.49 0.10
671156909	CHINA RESOURCES POWER HOLDIN COMMON STOCK	48,000.000	Local Base	13.862859 1.780909	665,417.21 85,483.61	13.840000 1.767933	664,320.00 84,860.79	-1,097.21 -622.82	1.11 0.07
685992000	SUN HUNG KAI PROPERTIES COMMON STOCK	7,000.000	Local Base	118.987404 15.285857	832,911.83 107,001.00	114.000000 14.562456	798,000.00 101,937.19	-34,911.83 -5,063.81	1.34 0.09
691316004	GUANGDONG INVESTMENT LTD COMMON STOCK	66,000.000	Local Base	11.478082 1.474545	757,553.42 97,319.99	13.900000 1.775598	917,400.00 117,189.45	159,846.58 19,869.46	1.53 0.10
697245009	CHINA RESOURCES BEER HOLDING COMMON STOCK	18,000.000	Local Base	25.239763 3.233794	454,315.73 58,208.29	31.450000 4.017449	566,100.00 72,314.09	111,784.27 14,105.80	0.95 0.06
B00G0S903	CNOOC LTD COMMON STOCK	86,000.000	Local Base	8.853941 1.137432	761,438.90 97,819.15	15.500000 1.979983	1,333,000.00 170,278.54	571,561.10 72,459.39	2.23 0.14
B00XSF904	SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025								

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 QS INVESTORS LLC  
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	84,000.000	Local	4.178659	351,007.34	7.300000	613,200.00	262,192.66	1.03	
		Base	0.536816	45,092.58	0.932508	78,330.68	33,238.10	0.07	
B01B1L907	CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1								
	24,000.000	Local	21.483835	515,612.04	26.050000	625,200.00	109,587.96	1.05	
		Base	2.752573	66,061.76	3.327649	79,863.57	13,801.81	0.07	
B01FLR903	PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0								
	8,500.000	Local	43.218098	367,353.83	79.500000	675,750.00	308,396.17	1.13	
		Base	5.552064	47,192.54	10.155397	86,320.87	39,128.33	0.07	
B01YCG906	BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1								
	130,000.000	Local	5.869243	763,001.56	4.170000	542,100.00	-220,901.56	0.91	
		Base	0.753999	98,019.89	0.532679	69,248.31	-28,771.58	0.06	
B09N7M905	CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0								
	34,500.000	Local	18.328865	632,345.85	17.880000	616,860.00	-15,485.85	1.03	
		Base	2.354639	81,235.06	2.284006	78,798.21	-2,436.85	0.07	
B0LMTQ900	CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0								
	122,000.000	Local	6.259860	763,702.97	6.840000	834,480.00	70,777.03	1.40	
		Base	0.804180	98,110.00	0.873747	106,597.18	8,487.18	0.09	
B0PB4M906	LINK REIT REIT								
	17,500.000	Local	56.211412	983,699.71	77.050000	1,348,375.00	364,675.29	2.26	
		Base	7.221265	126,372.14	9.842432	172,242.55	45,870.41	0.15	
B15456906	BANK OF CHINA LTD H COMMON STOCK CNY1.0								
	205,000.000	Local	3.705837	759,696.66	3.480000	713,400.00	-46,296.66	1.19	
		Base	0.476075	97,595.33	0.444538	91,130.31	-6,465.02	0.08	
B1G1QD902	IND + COMM BK OF CHINA H COMMON STOCK CNY1.0								
	127,000.000	Local	5.007885	636,001.40	5.720000	726,440.00	90,438.60	1.22	
		Base	0.643344	81,704.66	0.730678	92,796.06	11,091.40	0.08	
B1VKYN902	COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1								
	53,000.000	Local	6.843738	362,718.13	9.870000	523,110.00	160,391.87	0.88	
		Base	0.879189	46,597.01	1.260802	66,822.51	20,225.50	0.06	
B3ZVDV905	SINOPHARM GROUP CO H COMMON STOCK CNY1.0								

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		19,600.000	Local Base	34.053634 4.374740	667,451.23 85,744.91	38.300000 4.892474	750,680.00 95,892.49	83,228.77 10,147.58	1.26 0.08
B4TX8S909	AIA GROUP LTD COMMON STOCK	60,000.000	Local Base	62.579868 7.995968	3,754,792.10 479,758.09	69.900000 8.929085	4,194,000.00 535,745.08	439,207.90 55,986.99	7.02 0.46
B4TXDZ907	HKT TRUST AND HKT LTD SS STAPLED SECURITY HKD.0005	77,000.000	Local Base	9.920299 1.274423	763,863.03 98,130.56	10.760000 1.374491	828,520.00 105,835.84	64,656.97 7,705.28	1.39 0.09
B4XRPN909	SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1	22,000.000	Local Base	27.793785 3.558105	611,463.26 78,278.32	24.100000 3.078554	530,200.00 67,728.19	-81,263.26 -10,550.13	0.89 0.06
B5B23W909	SANDS CHINA LTD COMMON STOCK USD.01	19,600.000	Local Base	43.368300 5.525117	850,018.68 108,292.29	35.450000 4.528413	694,820.00 88,756.89	-155,198.68 -19,535.40	1.16 0.08
B6WY99909	CHINA MEDICAL SYSTEM HOLDING COMMON STOCK USD.005	32,000.000	Local Base	13.881862 1.780433	444,219.59 56,973.87	10.880000 1.389820	348,160.00 44,474.25	-96,059.59 -12,499.62	0.58 0.04
B8XBQ9905	SHANGHAI FOSUN PHARMACEUTI H COMMON STOCK CNY1.0	10,000.000	Local Base	44.269703 5.671967	442,697.03 56,719.67	30.850000 3.940805	308,500.00 39,408.05	-134,197.03 -17,311.62	0.52 0.03
BD3DS6907	CHINA EVERGRANDE GROUP COMMON STOCK USD.01	30,000.000	Local Base	14.202362 1.821540	426,070.85 54,646.19	21.950000 2.803911	658,500.00 84,117.34	232,429.15 29,471.15	1.10 0.07
BF0GWS905	WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1	11,000.000	Local Base	40.983414 5.264983	450,817.55 57,914.81	50.500000 6.450912	555,500.00 70,960.04	104,682.45 13,045.23	0.93 0.06
BJ3WDZ904	HK ELECTRIC INVESTMENTS SS STAPLED SECURITY HKD.0005	162,500.000	Local Base	7.511829 0.957006	1,220,672.23 155,513.51	7.900000 1.009153	1,283,750.00 163,987.30	63,077.77 8,473.79	2.15 0.14
BLLHKZ904	WH GROUP LTD COMMON STOCK USD.0001								

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	110,000.000	Local		6.860807	754,688.77	5.510000	606,100.00	-148,588.77	1.01
		Base		0.881382	96,951.98	0.703852	77,423.72	-19,528.26	0.07
BMMV2K903	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002								
	5,200.000	Local		243.583569	1,266,634.56	323.200000	1,680,640.00	414,005.44	2.81
		Base		31.292250	162,719.70	41.285839	214,686.36	51,966.66	0.18
BW9P81905	CK HUTCHISON HOLDINGS LTD COMMON STOCK HKD1.0								
	23,500.000	Local		89.764777	2,109,472.26	90.200000	2,119,700.00	10,227.74	3.55
		Base		11.471835	269,588.13	11.522224	270,772.26	1,184.13	0.23
BY9D3L909	3SBIO INC COMMON STOCK USD.00001								
	18,000.000	Local		14.302550	257,445.90	13.160000	236,880.00	-20,565.90	0.40
		Base		1.832486	32,984.74	1.681069	30,259.25	-2,725.49	0.03
BYVS6J903	CK INFRASTRUCTURE HOLDINGS L COMMON STOCK HKD1.0								
	11,000.000	Local		68.043564	748,479.20	62.000000	682,000.00	-66,479.20	1.14
		Base		8.741296	96,154.26	7.919932	87,119.25	-9,035.01	0.07
BYZQ07905	CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0								
	13,500.000	Local		56.088312	757,192.21	58.750000	793,125.00	35,932.79	1.33
		Base		7.205451	97,273.59	7.504774	101,314.45	4,040.86	0.09
BZ3C3R901	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.000025								
	12,500.000	Local		70.010253	875,128.16	79.150000	989,375.00	114,246.84	1.66
		Base		8.920322	111,504.02	10.110687	126,383.59	14,879.57	0.11
<b>HONG KONG DOLLAR Total</b>									
	2,772,090.000	Local			54,950,644.32		59,526,610.60	4,575,966.28	99.59
		Base			7,036,655.48		7,603,979.16	567,323.68	6.46
<b>INDONESIAN RUPIAH</b>								Exchange Rate:	14,901.500000
623084902	UNITED TRACTORS TBK PT COMMON STOCK IDR250.0								
	25,700.000	Local		33,142.698988	851,767,364.00	33,000.000000	848,100,000.00	-3,667,364.00	26.75
		Base		2.439205	62,687.57	2.214542	56,913.73	-5,773.84	0.05
B800MQ901	ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.								
	146,400.000	Local		8,771.161762	1,284,098,082.00	7,350.000000	1,076,040,000.00	-208,058,082.00	33.94

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		Base	0.658002	96,331.44	0.493239	72,210.18	-24,121.26	0.06	
BD4T6W908	TELEKOMUNIKASI INDONESIA PER COMMON STOCK IDR50.								
		322,800.000	Local	4,357.364424	1,406,557,236.00	3,640.000000	1,174,992,000.00	-231,565,236.00	37.06
			Base	0.326884	105,518.17	0.244271	78,850.59	-26,667.58	0.07
<b>INDONESIAN RUPIAH Total</b>									
		494,900.000	Local		3,542,422,682.00		3,099,132,000.00	-443,290,682.00	97.76
			Base		264,537.18		207,974.50	-56,562.68	0.18
<b>JAPANESE YEN</b>							Exchange Rate:	113.620000	
601090004	AJINOMOTO CO INC COMMON STOCK								
		5,200.000	Local	2,219.109038	11,539,367.00	1,950.500000	10,142,600.00	-1,396,767.00	0.31
			Base	19.621637	102,032.51	17.166872	89,267.73	-12,764.78	0.08
602150005	ALPS ELECTRIC CO LTD COMMON STOCK								
		4,400.000	Local	2,751.375000	12,106,050.00	2,886.000000	12,698,400.00	592,350.00	0.39
			Base	25.006816	110,029.99	25.400458	111,762.01	1,732.02	0.09
605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK								
		5,900.000	Local	4,786.154576	28,238,312.00	4,925.000000	29,057,500.00	819,188.00	0.88
			Base	42.523680	250,889.71	43.346242	255,742.83	4,853.12	0.22
605460005	ASAHI KASEI CORP COMMON STOCK								
		18,500.000	Local	1,256.452216	23,244,366.00	1,723.000000	31,875,500.00	8,631,134.00	0.97
			Base	11.272058	208,533.08	15.164584	280,544.80	72,011.72	0.24
612528901	TREND MICRO INC COMMON STOCK								
		1,900.000	Local	6,273.134737	11,918,956.00	7,310.000000	13,889,000.00	1,970,044.00	0.42
			Base	57.015542	108,329.53	64.337265	122,240.80	13,911.27	0.10
612927905	NTT DOCOMO INC COMMON STOCK								
		23,000.000	Local	2,759.035304	63,457,812.00	3,055.000000	70,265,000.00	6,807,188.00	2.13
			Base	24.733559	568,871.86	26.887872	618,421.05	49,549.19	0.53
613210004	BRIDGESTONE CORP COMMON STOCK								
		2,400.000	Local	4,786.392083	11,487,341.00	4,293.000000	10,303,200.00	-1,184,141.00	0.31
			Base	42.321871	101,572.49	37.783841	90,681.22	-10,891.27	0.08

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614945905	KOBAYASHI PHARMACEUTICAL CO COMMON STOCK		1,200.000	9,414.705000	11,297,646.00	8,360.000000	10,032,000.00	-1,265,646.00	0.30
	Local			85.568783	102,682.54	73.578595	88,294.31	-14,388.23	0.08
616328902	COCA COLA BOTTLERS JAPAN HOL COMMON STOCK		2,300.000	4,357.177391	10,021,508.00	3,040.000000	6,992,000.00	-3,029,508.00	0.21
	Local			38.612057	88,807.73	26.755853	61,538.46	-27,269.27	0.05
617232004	CANON INC COMMON STOCK		4,900.000	3,795.896939	18,599,895.00	3,610.000000	17,689,000.00	-910,895.00	0.54
	Local			33.563792	164,462.58	31.772575	155,685.62	-8,776.96	0.13
618355903	CENTRAL JAPAN RAILWAY CO COMMON STOCK		600.000	19,019.505000	11,411,703.00	23,660.000000	14,196,000.00	2,784,297.00	0.43
	Local			168.172817	100,903.69	208.237986	124,942.79	24,039.10	0.11
619446909	KOSE CORP COMMON STOCK		400.000	17,058.525000	6,823,410.00	21,650.000000	8,660,000.00	1,836,590.00	0.26
	Local			151.167750	60,467.10	190.547439	76,218.98	15,751.88	0.06
619560006	CHUBU ELECTRIC POWER CO INC COMMON STOCK		20,000.000	1,574.236700	31,484,734.00	1,718.500000	34,370,000.00	2,885,266.00	1.04
	Local			14.137827	282,756.53	15.124978	302,499.56	19,743.03	0.26
619590003	CHUGOKU ELECTRIC POWER CO COMMON STOCK		9,100.000	1,226.612967	11,162,178.00	1,460.000000	13,286,000.00	2,123,822.00	0.40
	Local			10.845864	98,697.36	12.849850	116,933.64	18,236.28	0.10
619640006	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK		2,800.000	4,112.055000	11,513,754.00	7,300.000000	20,440,000.00	8,926,246.00	0.62
	Local			36.359300	101,806.04	64.249252	179,897.91	78,091.87	0.15
624899902	KDDI CORP COMMON STOCK		33,300.000	3,015.509970	100,416,482.00	3,139.000000	104,528,700.00	4,112,218.00	3.17
	Local			27.034265	900,241.02	27.627178	919,985.04	19,744.02	0.78
625050000	DAITO TRUST CONSTRUCT CO LTD COMMON STOCK		700.000	16,623.307143	11,636,315.00	14,615.000000	10,230,500.00	-1,405,815.00	0.31
	Local			146.985343	102,889.74	128.630523	90,041.37	-12,848.37	0.08

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QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



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625054002	DAICEL CORP COMMON STOCK	10,000.000	Local 1,190.595000	11,905,950.00	1,320.000000	13,200,000.00	1,294,050.00	0.40
			Base 10.821132	108,211.32	11.617673	116,176.73	7,965.41	0.10
625072004	DAIKIN INDUSTRIES LTD COMMON STOCK	1,000.000	Local 11,230.613000	11,230,613.00	15,125.000000	15,125,000.00	3,894,387.00	0.46
			Base 99.302470	99,302.47	133.119169	133,119.17	33,816.70	0.11
625136007	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK	3,300.000	Local 3,528.763636	11,644,920.00	3,368.000000	11,114,400.00	-530,520.00	0.34
			Base 31.201767	102,965.83	29.642669	97,820.81	-5,145.02	0.08
629854902	EAST JAPAN RAILWAY CO COMMON STOCK	1,100.000	Local 10,315.155455	11,346,671.00	10,555.000000	11,610,500.00	263,829.00	0.35
			Base 91.207882	100,328.67	92.897377	102,187.11	1,858.44	0.09
630720001	EISAI CO LTD COMMON STOCK	3,800.000	Local 6,762.116053	25,696,041.00	11,060.000000	42,028,000.00	16,331,959.00	1.28
			Base 60.569511	230,164.14	97.342017	369,899.67	139,735.53	0.31
633127006	FAMILYMART UNY HOLDINGS CO L COMMON STOCK	1,000.000	Local 6,503.250000	6,503,250.00	11,830.000000	11,830,000.00	5,326,750.00	0.36
			Base 57.502540	57,502.54	104.118993	104,118.99	46,616.45	0.09
633243902	FAST RETAILING CO LTD COMMON STOCK	300.000	Local 50,075.023333	15,022,507.00	57,920.000000	17,376,000.00	2,353,493.00	0.53
			Base 455.124033	136,537.21	509.769407	152,930.82	16,393.61	0.13
633517909	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK	53,100.000	Local 680.470565	36,132,987.00	709.100000	37,653,210.00	1,520,223.00	1.14
			Base 6.107887	324,328.78	6.240979	331,395.97	7,067.19	0.28
635640006	SUBARU CORP COMMON STOCK	2,600.000	Local 4,258.128077	11,071,133.00	3,480.000000	9,048,000.00	-2,023,133.00	0.27
			Base 37.650896	97,892.33	30.628410	79,633.87	-18,258.46	0.07
635652001	FUJIFILM HOLDINGS CORP COMMON STOCK	2,800.000	Local 4,270.133929	11,956,375.00	5,115.000000	14,322,000.00	2,365,625.00	0.43
			Base 37.757054	105,719.75	45.018483	126,051.75	20,332.00	0.11

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635693005	FANUC CORP COMMON STOCK		1,000.000	Local	22,588.788000	22,588,788.00	21,420.000000	21,420,000.00	-1,168,788.00	0.65
				Base	202.435180	202,435.18	188.523147	188,523.15	-13,912.03	0.16
635694003	FUJITSU LTD COMMON STOCK		1,100.000	Local	7,927.961818	8,720,758.00	8,096.000000	8,905,600.00	184,842.00	0.27
				Base	70.100018	77,110.02	71.255061	78,380.57	1,270.55	0.07
640587002	HAMAMATSU PHOTONICS KK COMMON STOCK		2,600.000	Local	4,607.302308	11,978,986.00	4,525.000000	11,765,000.00	-213,986.00	0.36
				Base	41.875050	108,875.13	39.825735	103,546.91	-5,328.22	0.09
642155907	RESONA HOLDINGS INC COMMON STOCK		18,800.000	Local	615.607606	11,573,423.00	638.300000	12,000,040.00	426,617.00	0.36
				Base	5.595161	105,189.03	5.617849	105,615.56	426.53	0.09
642890008	HISAMITSU PHARMACEUTICAL CO COMMON STOCK		1,300.000	Local	9,674.834615	12,577,285.00	8,710.000000	11,323,000.00	-1,254,285.00	0.34
				Base	87.933054	114,312.97	76.659039	99,656.75	-14,656.22	0.08
642910004	HITACHI LTD COMMON STOCK		7,000.000	Local	3,500.892429	24,506,247.00	3,860.000000	27,020,000.00	2,513,753.00	0.82
				Base	31.370867	219,596.07	33.972892	237,810.24	18,214.17	0.20
642912000	HITACHI CHEMICAL CO LTD COMMON STOCK		5,200.000	Local	2,242.120385	11,659,026.00	2,313.000000	12,027,600.00	368,574.00	0.37
				Base	20.378281	105,967.06	20.357331	105,858.12	-108.94	0.09
642920003	HITACHI METALS LTD COMMON STOCK		10,200.000	Local	1,142.570980	11,654,224.00	1,407.000000	14,351,400.00	2,697,176.00	0.44
				Base	10.384649	105,923.42	12.383383	126,310.51	20,387.09	0.11
643189905	SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK		2,800.000	Local	4,017.007500	11,247,621.00	4,676.000000	13,092,800.00	1,845,179.00	0.40
				Base	35.518879	99,452.86	41.154726	115,233.23	15,780.37	0.10
643514003	HONDA MOTOR CO LTD COMMON STOCK		6,900.000	Local	3,349.920435	23,114,451.00	3,439.000000	23,729,100.00	614,649.00	0.72
				Base	30.050259	207,346.79	30.267559	208,846.15	1,499.36	0.18

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644146003	AIR WATER INC COMMON STOCK		5,800.000	2,015.006897	11,687,040.00	2,085.000000	12,093,000.00	405,960.00	0.37
				18.314083	106,221.68	18.350642	106,433.73	212.05	0.09
644150005	HOYA CORP COMMON STOCK		5,400.000	5,877.826296	31,740,262.00	6,750.000000	36,450,000.00	4,709,738.00	1.11
				52.542035	283,726.99	59.408555	320,806.20	37,079.21	0.27
646780007	ITOCHU CORP COMMON STOCK		6,800.000	1,641.320294	11,160,978.00	2,080.000000	14,144,000.00	2,983,022.00	0.43
				14.512757	98,686.75	18.306636	124,485.13	25,798.38	0.11
647098003	JSR CORP COMMON STOCK		6,400.000	1,859.929375	11,903,548.00	2,121.000000	13,574,400.00	1,670,852.00	0.41
				16.904606	108,189.48	18.667488	119,471.92	11,282.44	0.10
647453901	JAPAN TOBACCO INC COMMON STOCK		12,300.000	3,524.981057	43,357,267.00	2,966.000000	36,481,800.00	-6,875,467.00	1.11
				31.469059	387,069.42	26.104559	321,086.08	-65,983.34	0.27
648004000	AEON CO LTD COMMON STOCK		8,200.000	1,704.351707	13,975,684.00	2,737.500000	22,447,500.00	8,471,816.00	0.68
				15.070089	123,574.73	24.093469	197,566.45	73,991.72	0.17
648336006	KANEKA CORP COMMON STOCK		2,400.000	5,132.565000	12,318,156.00	5,250.000000	12,600,000.00	281,844.00	0.38
				46.649079	111,957.79	46.206654	110,895.97	-1,061.82	0.09
648348001	KANSAI ELECTRIC POWER CO INC COMMON STOCK		23,600.000	1,560.345424	36,824,152.00	1,713.000000	40,426,800.00	3,602,648.00	1.23
				14.026405	331,023.16	15.076571	355,807.08	24,783.92	0.30
648374007	KANSAI PAINT CO LTD COMMON STOCK		5,400.000	2,196.097407	11,858,926.00	2,094.000000	11,307,600.00	-551,326.00	0.34
				19.959985	107,783.92	18.429854	99,521.21	-8,262.71	0.08
648380004	KAO CORP COMMON STOCK		5,900.000	7,008.502373	41,350,164.00	9,174.000000	54,126,600.00	12,776,436.00	1.64
				62.566851	369,144.42	80.742827	476,382.68	107,238.26	0.40

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649080009	KIKKOMAN CORP COMMON STOCK	2,800.000	Local 4,632.315000	12,970,482.00	6,760.000000	18,928,000.00	5,957,518.00	0.57
			Base 41.050246	114,940.69	59.496568	166,590.39	51,649.70	0.14
649099009	KEYENCE CORP COMMON STOCK	600.000	Local 56,743.358333	34,046,015.00	65,980.000000	39,588,000.00	5,541,985.00	1.20
			Base 509.857883	305,914.73	580.707622	348,424.57	42,509.84	0.30
649374006	KIRIN HOLDINGS CO LTD COMMON STOCK	12,900.000	Local 2,436.884496	31,435,810.00	2,911.000000	37,551,900.00	6,116,090.00	1.14
			Base 21.639108	279,144.49	25.620489	330,504.31	51,359.82	0.28
649602000	KOBE STEEL LTD COMMON STOCK	10,800.000	Local 1,095.547500	11,831,913.00	1,010.000000	10,908,000.00	-923,913.00	0.33
			Base 9.957259	107,538.40	8.889280	96,004.22	-11,534.18	0.08
649658002	KOMATSU LTD COMMON STOCK	5,900.000	Local 3,131.276610	18,474,532.00	3,456.000000	20,390,400.00	1,915,868.00	0.62
			Base 27.885392	164,523.81	30.417180	179,461.36	14,937.55	0.15
649670007	KONICA MINOLTA INC COMMON STOCK	11,600.000	Local 1,041.520431	12,081,637.00	1,208.000000	14,012,800.00	1,931,163.00	0.43
			Base 9.466216	109,808.11	10.631931	123,330.40	13,522.29	0.10
649750007	KUBOTA CORP COMMON STOCK	6,300.000	Local 1,790.895079	11,282,639.00	1,931.000000	12,165,300.00	882,661.00	0.37
			Base 15.835316	99,762.49	16.995247	107,070.06	7,307.57	0.09
649766003	KURARAY CO LTD COMMON STOCK	6,200.000	Local 1,840.920000	11,413,704.00	1,708.000000	10,589,600.00	-824,104.00	0.32
			Base 16.277642	100,921.38	15.032565	93,201.90	-7,719.48	0.08
649926003	KYOCERA CORP COMMON STOCK	1,700.000	Local 6,602.299412	11,223,909.00	6,820.000000	11,594,000.00	370,091.00	0.35
			Base 58.378347	99,243.19	60.024644	102,041.89	2,798.70	0.09
649955002	KYOWA HAKKO KIRIN CO LTD COMMON STOCK	5,700.000	Local 1,991.995439	11,354,374.00	2,129.000000	12,135,300.00	780,926.00	0.37
			Base 17.613470	100,396.78	18.737898	106,806.02	6,409.24	0.09

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649980000	KYUSHU ELECTRIC POWER CO INC COMMON STOCK	8,900.000	1,270.635056	11,308,652.00	1,371.000000	12,201,900.00	893,248.00	0.37
			11.235112	99,992.50	12.066538	107,392.18	7,399.68	0.09
651312902	TOKIO MARINE HOLDINGS INC COMMON STOCK	2,300.000	4,872.435217	11,206,601.00	5,637.000000	12,965,100.00	1,758,499.00	0.39
			43.082674	99,090.15	49.612744	114,109.31	15,019.16	0.10
651880007	LION CORP COMMON STOCK	1,600.000	2,131.065000	3,409,704.00	2,524.000000	4,038,400.00	628,696.00	0.12
			18.843144	30,149.03	22.214399	35,543.04	5,394.01	0.03
654379908	JFE HOLDINGS INC COMMON STOCK	9,000.000	2,067.333111	18,605,998.00	2,607.000000	23,463,000.00	4,857,002.00	0.71
			18.603153	167,428.38	22.944904	206,504.14	39,075.76	0.18
655580009	MAKITA CORP COMMON STOCK	2,400.000	5,032.515000	12,078,036.00	5,690.000000	13,656,000.00	1,577,964.00	0.41
			45.739742	109,775.38	50.079211	120,190.11	10,414.73	0.10
656302908	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK	6,200.000	4,370.200000	27,095,240.00	4,586.000000	28,433,200.00	1,337,960.00	0.86
			39.264173	243,437.87	40.362612	250,248.20	6,810.33	0.21
656946001	MARUBENI CORP COMMON STOCK	14,000.000	851.425500	11,919,957.00	1,040.000000	14,560,000.00	2,640,043.00	0.44
			7.738473	108,338.62	9.153318	128,146.45	19,807.83	0.11
656950003	MARUICHI STEEL TUBE LTD COMMON STOCK	3,300.000	3,806.902424	12,562,778.00	3,705.000000	12,226,500.00	-336,278.00	0.37
			34.600339	114,181.12	32.608696	107,608.70	-6,572.42	0.09
657270005	PANASONIC CORP COMMON STOCK	8,300.000	1,377.188193	11,430,662.00	1,323.500000	10,985,050.00	-445,612.00	0.33
			12.177269	101,071.33	11.648477	96,682.36	-4,388.97	0.08
659101901	MIZUHO FINANCIAL GROUP INC COMMON STOCK	53,700.000	210.004953	11,277,266.00	198.200000	10,643,340.00	-633,926.00	0.32
			1.856890	99,714.98	1.744411	93,674.88	-6,040.10	0.08

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659517908	MISUMI CORPORATION COMMON STOCK							
		3,900.000	Local 3,096.547436	12,076,535.00	2,940.000000	11,466,000.00	-610,535.00	0.35
			Base 28.144036	109,761.74	25.875726	100,915.33	-8,846.41	0.09
659672000	MITSUBISHI ESTATE CO LTD COMMON STOCK							
		5,300.000	Local 2,279.639245	12,082,088.00	1,932.000000	10,239,600.00	-1,842,488.00	0.31
			Base 20.156853	106,831.32	17.004049	90,121.46	-16,709.86	0.08
659678007	MITSUBISHI CORP COMMON STOCK							
		4,500.000	Local 2,463.731333	11,086,791.00	3,501.000000	15,754,500.00	4,667,709.00	0.48
			Base 21.784618	98,030.78	30.813237	138,659.57	40,628.79	0.12
659692008	MITSUBISHI GAS CHEMICAL CO COMMON STOCK							
		4,500.000	Local 2,553.276000	11,489,742.00	2,419.000000	10,885,500.00	-604,242.00	0.33
			Base 23.206327	104,428.47	21.290266	95,806.20	-8,622.27	0.08
659704001	MITSUBISHI ELECTRIC CORP COMMON STOCK							
		6,900.000	Local 1,665.332319	11,490,793.00	1,556.500000	10,739,850.00	-750,943.00	0.33
			Base 14.725075	101,603.02	13.699173	94,524.29	-7,078.73	0.08
659706006	MITSUBISHI HEAVY INDUSTRIES COMMON STOCK							
		3,000.000	Local 4,066.032000	12,198,096.00	4,387.000000	13,161,000.00	962,904.00	0.40
			Base 36.955527	110,866.58	38.611160	115,833.48	4,966.90	0.10
659708002	MITSUBISHI MATERIALS CORP COMMON STOCK							
		3,900.000	Local 3,026.512308	11,803,398.00	3,395.000000	13,240,500.00	1,437,102.00	0.40
			Base 27.507497	107,279.24	29.880303	116,533.18	9,253.94	0.10
659730006	MITSUI + CO LTD COMMON STOCK							
		6,900.000	Local 1,617.808551	11,162,879.00	2,020.500000	13,941,450.00	2,778,571.00	0.42
			Base 14.304864	98,703.56	17.782961	122,702.43	23,998.87	0.10
659736003	MITSUI CHEMICALS INC COMMON STOCK							
		4,000.000	Local 2,905.452000	11,621,808.00	2,841.000000	11,364,000.00	-257,808.00	0.34
			Base 26.407198	105,628.79	25.004401	100,017.60	-5,611.19	0.09
659760003	MITSUI FUDOSAN CO LTD COMMON STOCK							
		4,400.000	Local 2,605.302045	11,463,329.00	2,689.000000	11,831,600.00	368,271.00	0.36
			Base 23.036405	101,360.18	23.666608	104,133.08	2,772.90	0.09

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661040006	MURATA MANUFACTURING CO LTD COMMON STOCK							
		1,500.000	Local 17,176.917333	25,765,376.00	17,465.000000	26,197,500.00	432,124.00	0.80
			Base 153.999413	230,999.12	153.714135	230,571.20	-427.92	0.20
661650903	SEIKO EPSON CORP COMMON STOCK							
		6,300.000	Local 1,864.931905	11,749,071.00	1,938.000000	12,209,400.00	460,329.00	0.37
			Base 16.950075	106,785.47	17.056856	107,458.19	672.72	0.09
663567907	RENESAS ELECTRONICS CORP COMMON STOCK							
		11,100.000	Local 1,085.542432	12,049,521.00	710.000000	7,881,000.00	-4,168,521.00	0.24
			Base 9.866325	109,516.21	6.248900	69,362.79	-40,153.42	0.06
663955003	NINTENDO CO LTD COMMON STOCK							
		800.000	Local 33,357.921250	26,686,337.00	41,460.000000	33,168,000.00	6,481,663.00	1.01
			Base 300.518088	240,414.47	364.900546	291,920.44	51,505.97	0.25
664038007	DENSO CORP COMMON STOCK							
		2,200.000	Local 5,443.720455	11,976,185.00	5,999.000000	13,197,800.00	1,221,615.00	0.40
			Base 49.477123	108,849.67	52.798803	116,157.37	7,307.70	0.10
664040003	NEC CORP COMMON STOCK							
		3,900.000	Local 3,111.554872	12,135,064.00	3,140.000000	12,246,000.00	110,936.00	0.37
			Base 28.280436	110,293.70	27.635980	107,780.32	-2,513.38	0.09
664050002	NIPPON PAINT HOLDINGS CO LTD COMMON STOCK							
		2,600.000	Local 4,432.215000	11,523,759.00	4,240.000000	11,024,000.00	-499,759.00	0.33
			Base 39.190192	101,894.50	37.317374	97,025.17	-4,869.33	0.08
664068004	NIDEC CORP COMMON STOCK							
		700.000	Local 10,585.290000	7,409,703.00	16,345.000000	11,441,500.00	4,031,797.00	0.35
			Base 93.596443	65,517.51	143.856715	100,699.70	35,182.19	0.09
664076007	NH FOODS LTD COMMON STOCK							
		2,700.000	Local 4,377.187407	11,818,406.00	4,195.000000	11,326,500.00	-491,906.00	0.34
			Base 39.783570	107,415.64	36.921317	99,687.56	-7,728.08	0.08
664096005	NISSHIN SEIFUN GROUP INC COMMON STOCK							
		5,100.000	Local 2,327.162941	11,868,531.00	2,490.000000	12,699,000.00	830,469.00	0.39
			Base 21.151220	107,871.22	21.915156	111,767.29	3,896.07	0.09

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# Holdings

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QS INVESTORS LLC

FUND: HBQ2



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664137007	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK	12,100.000	Local 5,077.818595 Base 45.562257	61,441,605.00 551,303.31	5,132.000000 45.168104	62,097,200.00 546,534.06	655,595.00 -4,769.25	1.89 0.46
664158003	NISSAN CHEMICAL CORP COMMON STOCK	2,400.000	Local 5,022.510000 Base 45.648808	12,054,024.00 109,557.14	6,000.000000 52.807604	14,400,000.00 126,738.25	2,345,976.00 17,181.11	0.44 0.11
664176005	NISSIN FOODS HOLDINGS CO LTD COMMON STOCK	1,500.000	Local 8,124.060000 Base 73.838307	12,186,090.00 110,757.46	7,810.000000 68.737898	11,715,000.00 103,106.85	-471,090.00 -7,650.61	0.36 0.09
664180007	NITTO DENKO CORP COMMON STOCK	2,800.000	Local 8,879.937857 Base 79.568196	24,863,826.00 222,790.95	8,516.000000 74.951593	23,844,800.00 209,864.46	-1,019,026.00 -12,926.49	0.72 0.18
664256005	NIPPON STEEL + SUMITOMO META COMMON STOCK	11,900.000	Local 2,367.662185 Base 21.184899	28,175,180.00 252,100.30	2,403.500000 21.153846	28,601,650.00 251,730.77	426,470.00 -369.53	0.87 0.21
664310000	NOMURA HOLDINGS INC COMMON STOCK	16,300.000	Local 709.054356 Base 6.269547	11,557,586.00 102,193.61	542.700000 4.776448	8,846,010.00 77,856.10	-2,711,576.00 -24,337.51	0.27 0.07
664480902	NITORI HOLDINGS CO LTD COMMON STOCK NPV	600.000	Local 19,494.741667 Base 177.184650	11,696,845.00 106,310.79	16,295.000000 143.416652	9,777,000.00 86,049.99	-1,919,845.00 -20,260.80	0.30 0.07
664889904	ORIENTAL LAND CO LTD COMMON STOCK	1,000.000	Local 11,895.945000 Base 108.120380	11,895,945.00 108,120.38	11,880.000000 104.559057	11,880,000.00 104,559.06	-15,945.00 -3,561.32	0.36 0.09
665770004	OJI HOLDINGS CORP COMMON STOCK	17,000.000	Local 684.342000 Base 6.219877	11,633,814.00 105,737.91	825.000000 7.261046	14,025,000.00 123,437.78	2,391,186.00 17,699.87	0.43 0.10
665880001	OLYMPUS CORP COMMON STOCK	2,900.000	Local 4,252.125172 Base 37.597817	12,331,163.00 109,033.67	4,435.000000 39.033621	12,861,500.00 113,197.50	530,337.00 4,163.83	0.39 0.10

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665942009	OMRON CORP COMMON STOCK	2,200.000	Local 5,382.690000	11,841,918.00	4,800.000000	10,560,000.00	-1,281,918.00	0.32
			Base 48.922427	107,629.34	42.246083	92,941.38	-14,687.96	0.08
666010004	ONO PHARMACEUTICAL CO LTD COMMON STOCK	4,800.000	Local 2,392.195417	11,482,538.00	3,215.000000	15,432,000.00	3,949,462.00	0.47
			Base 21.152088	101,530.02	28.296075	135,821.16	34,291.14	0.12
666020003	TAIHEIYO CEMENT CORP COMMON STOCK	3,000.000	Local 3,881.940000	11,645,820.00	3,565.000000	10,695,000.00	-950,820.00	0.32
			Base 35.282343	105,847.03	31.376518	94,129.55	-11,717.48	0.08
666114004	ORIX CORP COMMON STOCK	6,400.000	Local 1,757.878438	11,250,422.00	1,842.000000	11,788,800.00	538,378.00	0.36
			Base 15.543380	99,477.63	16.211935	103,756.38	4,278.75	0.09
666176003	OSAKA GAS CO LTD COMMON STOCK	11,600.000	Local 2,188.386724	25,385,286.00	2,216.000000	25,705,600.00	320,314.00	0.78
			Base 19.648881	227,927.02	19.503609	226,241.86	-1,685.16	0.19
668721905	ALFRESA HOLDINGS CORP COMMON STOCK	4,500.000	Local 2,650.324444	11,926,460.00	3,040.000000	13,680,000.00	1,753,540.00	0.42
			Base 24.088384	108,397.73	26.755853	120,401.34	12,003.61	0.10
674429907	T+D HOLDINGS INC COMMON STOCK	7,000.000	Local 1,706.352714	11,944,469.00	1,875.000000	13,125,000.00	1,180,531.00	0.40
			Base 15.507363	108,551.54	16.502376	115,516.63	6,965.09	0.10
674720008	ROHM CO LTD COMMON STOCK	1,300.000	Local 9,274.634615	12,057,025.00	8,280.000000	10,764,000.00	-1,293,025.00	0.33
			Base 84.295700	109,584.41	72.874494	94,736.84	-14,847.57	0.08
675845903	RYOHIN KEIKAKU CO LTD COMMON STOCK	300.000	Local 39,369.673333	11,810,902.00	33,800.000000	10,140,000.00	-1,670,902.00	0.31
			Base 357.792267	107,337.68	297.482838	89,244.85	-18,092.83	0.08
676396005	SMC CORP COMMON STOCK	300.000	Local 38,519.250000	11,555,775.00	36,360.000000	10,908,000.00	-647,775.00	0.33
			Base 350.095433	105,028.63	320.014082	96,004.22	-9,024.41	0.08

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677062903	SOFTBANK GROUP CORP COMMON STOCK	15,800.000	Local 8,375.414494 Base 75.260222	132,331,549.00 1,189,111.51	11,470.000000 100.950537	181,226,000.00 1,595,018.48	48,894,451.00 405,906.97	5.50 1.36
677660003	SANTEN PHARMACEUTICAL CO LTD COMMON STOCK	7,100.000	Local 1,616.808028 Base 14.296017	11,479,337.00 101,501.72	1,801.000000 15.851083	12,787,100.00 112,542.69	1,307,763.00 11,040.97	0.39 0.10
678209909	MEDIPAL HOLDINGS CORP COMMON STOCK	4,900.000	Local 2,399.198980 Base 21.805945	11,756,075.00 106,849.13	2,371.000000 20.867805	11,617,900.00 102,252.24	-138,175.00 -4,596.89	0.35 0.09
679390005	SEKISUI HOUSE LTD COMMON STOCK	6,400.000	Local 1,902.950938 Base 17.295623	12,178,886.00 110,691.99	1,732.500000 15.248196	11,088,000.00 97,588.45	-1,090,886.00 -13,103.54	0.34 0.08
680436003	SHIMADZU CORP COMMON STOCK	3,900.000	Local 3,121.560000 Base 28.371369	12,174,084.00 110,648.34	3,560.000000 31.332512	13,884,000.00 122,196.80	1,709,916.00 11,548.46	0.42 0.10
680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK	5,300.000	Local 9,852.603019 Base 88.390585	52,218,796.00 468,470.10	10,065.000000 88.584756	53,344,500.00 469,499.21	1,125,704.00 1,029.11	1.62 0.40
680468006	SHIONOGI + CO LTD COMMON STOCK	4,900.000	Local 5,907.952449 Base 52.838992	28,948,967.00 258,911.06	7,424.000000 65.340609	36,377,600.00 320,168.98	7,428,633.00 61,257.92	1.10 0.27
680482007	SHIMANO INC COMMON STOCK	700.000	Local 16,258.124286 Base 147.767543	11,380,687.00 103,437.28	18,310.000000 161.151206	12,817,000.00 112,805.84	1,436,313.00 9,368.56	0.39 0.10
680526001	SHISEIDO CO LTD COMMON STOCK	4,700.000	Local 5,729.416170 Base 51.641583	26,928,256.00 242,715.44	8,799.000000 77.442352	41,355,300.00 363,979.05	14,427,044.00 121,263.61	1.26 0.31
680546009	SHOWA DENKO K K COMMON STOCK	2,800.000	Local 4,962.480000 Base 44.353400	13,894,944.00 124,189.52	6,270.000000 55.183946	17,556,000.00 154,515.05	3,661,056.00 30,325.53	0.53 0.13

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682150008	SONY CORP COMMON STOCK								
	5,200.000	Local	4,573.804808	23,783,785.00	6,966.000000	36,223,200.00	12,439,415.00	1.10	
		Base	41.021462	213,311.60	61.309629	318,810.07	105,498.47	0.27	
685856007	SUMITOMO CHEMICAL CO LTD COMMON STOCK								
	17,000.000	Local	655.327529	11,140,568.00	665.000000	11,305,000.00	164,432.00	0.34	
		Base	5.794487	98,506.28	5.852843	99,498.33	992.05	0.08	
685884009	SUMITOMO METAL MINING CO LTD COMMON STOCK								
	4,800.000	Local	3,745.997083	17,980,786.00	3,986.000000	19,132,800.00	1,152,014.00	0.58	
		Base	33.725175	161,880.84	35.081852	168,392.89	6,512.05	0.14	
685890006	SUMITOMO REALTY + DEVELOPMEN COMMON STOCK								
	4,000.000	Local	3,172.585500	12,690,342.00	4,080.000000	16,320,000.00	3,629,658.00	0.50	
		Base	28.052395	112,209.58	35.909171	143,636.68	31,427.10	0.12	
685894008	SUMITOMO CORP COMMON STOCK								
	6,400.000	Local	1,882.440625	12,047,620.00	1,894.500000	12,124,800.00	77,180.00	0.37	
		Base	17.109208	109,498.93	16.674001	106,713.61	-2,785.32	0.09	
686550005	SUZUKI MOTOR CORP COMMON STOCK								
	1,900.000	Local	6,357.176842	12,078,636.00	6,508.000000	12,365,200.00	286,564.00	0.38	
		Base	57.779384	109,780.83	57.278648	108,829.43	-951.40	0.09	
686930009	TDK CORP COMMON STOCK								
	1,100.000	Local	11,165.580000	12,282,138.00	12,390.000000	13,629,000.00	1,346,862.00	0.41	
		Base	101.482209	111,630.43	109.047703	119,952.47	8,322.04	0.10	
687010009	TAISEI CORP COMMON STOCK								
	2,000.000	Local	6,153.075000	12,306,150.00	5,180.000000	10,360,000.00	-1,946,150.00	0.31	
		Base	55.924335	111,848.67	45.590565	91,181.13	-20,667.54	0.08	
687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK								
	10,700.000	Local	4,918.420561	52,627,100.00	4,861.000000	52,012,700.00	-614,400.00	1.58	
		Base	43.954695	470,315.24	42.782961	457,777.68	-12,537.56	0.39	
687098004	MITSUBISHI TANABE PHARMA COMMON STOCK								
	6,400.000	Local	1,871.935469	11,980,387.00	1,900.000000	12,160,000.00	179,613.00	0.37	
		Base	17.013728	108,887.86	16.722408	107,023.41	-1,864.45	0.09	

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688050004	TEIJIN LTD COMMON STOCK		5,900.000	Local	2,020.009492	11,918,056.00	2,179.000000	12,856,100.00	938,044.00	0.39
				Base	18.359551	108,321.35	19.177962	113,149.97	4,828.62	0.10
688380906	SYSMEX CORP COMMON STOCK		2,800.000	Local	8,617.163571	24,128,058.00	9,780.000000	27,384,000.00	3,255,942.00	0.83
				Base	77.293186	216,420.92	86.076395	241,013.91	24,592.99	0.20
688507003	TERUMO CORP COMMON STOCK		3,400.000	Local	4,162.080000	14,151,072.00	6,730.000000	22,882,000.00	8,730,928.00	0.69
				Base	36.801626	125,125.53	59.232529	201,390.60	76,265.07	0.17
689522001	TOHO GAS CO LTD COMMON STOCK		3,200.000	Local	3,736.867500	11,957,976.00	4,315.000000	13,808,000.00	1,850,024.00	0.42
				Base	33.963803	108,684.17	37.977469	121,527.90	12,843.73	0.10
689526002	TOHOKU ELECTRIC POWER CO INC COMMON STOCK		16,200.000	Local	1,439.064815	23,312,850.00	1,542.000000	24,980,400.00	1,667,550.00	0.76
				Base	12.905023	209,061.38	13.571554	219,859.18	10,797.80	0.19
689540003	TOKYO ELECTRIC POWER COMPANY COMMON STOCK		49,500.000	Local	477.729636	23,647,617.00	558.000000	27,621,000.00	3,973,383.00	0.84
				Base	4.285460	212,130.29	4.911107	243,099.81	30,969.52	0.21
689544005	TOKYO GAS CO LTD COMMON STOCK		12,100.000	Local	2,766.940579	33,479,981.00	2,792.500000	33,789,250.00	309,269.00	1.03
				Base	24.830183	300,445.21	24.577539	297,388.22	-3,056.99	0.25
689567006	TOKYO ELECTRON LTD COMMON STOCK		1,100.000	Local	16,990.763636	18,689,840.00	15,610.000000	17,171,000.00	-1,518,840.00	0.52
				Base	152.732709	168,005.98	137.387784	151,126.56	-16,879.42	0.13
689714004	TORAY INDUSTRIES INC COMMON STOCK		26,300.000	Local	928.584183	24,421,764.00	853.500000	22,447,050.00	-1,974,714.00	0.68
				Base	8.323479	218,907.50	7.511882	197,562.49	-21,345.01	0.17
689721009	TOSHIBA CORP COMMON STOCK		3,600.000	Local	3,321.660000	11,957,976.00	3,285.000000	11,826,000.00	-131,976.00	0.36
				Base	30.190047	108,684.17	28.912163	104,083.79	-4,600.38	0.09

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689996007	TOYO SUISAN KAISHA LTD COMMON STOCK	3,000.000	Local 3,846.922333	11,540,767.00	4,405.000000	13,215,000.00	1,674,233.00	0.40
			Base 34.964073	104,892.22	38.769583	116,308.75	11,416.53	0.10
690026000	TOYO SEIKAN GROUP HOLDINGS L COMMON STOCK	6,600.000	Local 1,849.924394	12,209,501.00	2,357.000000	15,556,200.00	3,346,699.00	0.47
			Base 16.813673	110,970.24	20.744587	136,914.28	25,944.04	0.12
690028006	TOSOH CORP COMMON STOCK	6,800.000	Local 1,703.851471	11,586,190.00	1,750.000000	11,900,000.00	313,810.00	0.36
			Base 15.486040	105,305.07	15.402218	104,735.08	-569.99	0.09
690030002	MAZDA MOTOR CORP COMMON STOCK	8,600.000	Local 1,385.692442	11,916,955.00	1,364.000000	11,730,400.00	-186,555.00	0.36
			Base 12.594342	108,311.34	12.004929	103,242.39	-5,068.95	0.09
690064001	TOYOTA MOTOR CORP COMMON STOCK	10,400.000	Local 7,018.218846	72,989,476.00	7,095.000000	73,788,000.00	798,524.00	2.24
			Base 63.005484	655,257.03	62.444992	649,427.92	-5,829.11	0.55
691148001	UNICHARM CORP COMMON STOCK	4,100.000	Local 2,815.907317	11,545,220.00	3,758.000000	15,407,800.00	3,862,580.00	0.47
			Base 24.898602	102,084.27	33.075163	135,608.17	33,523.90	0.12
698511003	YAKULT HONSHA CO LTD COMMON STOCK	2,100.000	Local 7,640.961429	16,046,019.00	9,310.000000	19,551,000.00	3,504,981.00	0.59
			Base 68.116352	143,044.34	81.939799	172,073.58	29,029.24	0.15
698538006	ASTELLAS PHARMA INC COMMON STOCK	28,900.000	Local 1,551.720104	44,844,711.00	1,982.000000	57,279,800.00	12,435,089.00	1.74
			Base 13.878792	401,097.08	17.444112	504,134.84	103,037.76	0.43
698604006	YASKAWA ELECTRIC CORP COMMON STOCK	2,900.000	Local 4,017.007241	11,649,321.00	3,375.000000	9,787,500.00	-1,861,821.00	0.30
			Base 36.509948	105,878.85	29.704277	86,142.40	-19,736.45	0.07
ACI0690K5	SUNTORY BEVERAGE + FOOD LTD COMMON STOCK	2,200.000	Local 5,242.620000	11,533,764.00	4,810.000000	10,582,000.00	-951,764.00	0.32
			Base 46.355895	101,982.97	42.334096	93,135.01	-8,847.96	0.08

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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



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B02K2M903	M3 INC COMMON STOCK	6,000.000	Local 1,878.438667 Base 16.646185	11,270,632.00 99,877.11	2,578.000000 22.689667	15,468,000.00 136,138.00	4,197,368.00 36,260.89	0.47 0.12
B02Q32903	ELECTRIC POWER DEVELOPMENT C COMMON STOCK	4,000.000	Local 2,784.391500 Base 24.619935	11,137,566.00 98,479.74	3,145.000000 27.679986	12,580,000.00 110,719.94	1,442,434.00 12,240.20	0.38 0.09
B0FS5D909	SEVEN + I HOLDINGS CO LTD COMMON STOCK	8,600.000	Local 4,850.784651 Base 43.264155	41,716,748.00 372,071.73	5,060.000000 44.534413	43,516,000.00 382,995.95	1,799,252.00 10,924.22	1.32 0.33
B0J7D9901	DAIICHI SANKYO CO LTD COMMON STOCK	8,500.000	Local 3,096.700471 Base 27.743580	26,321,954.00 235,820.43	4,925.000000 43.346242	41,862,500.00 368,443.06	15,540,546.00 132,622.63	1.27 0.31
B0JQTJ900	mitsubishi chemical holdings common stock	27,800.000	Local 948.014065 Base 8.431841	26,354,791.00 234,405.18	1,087.500000 9.571378	30,232,500.00 266,084.32	3,877,709.00 31,679.14	0.92 0.23
B0MKZN903	TSURUHA HOLDINGS INC COMMON STOCK	800.000	Local 14,537.265000 Base 132.126925	11,629,812.00 105,701.54	13,990.000000 123.129731	11,192,000.00 98,503.78	-437,812.00 -7,197.76	0.34 0.08
B1G185909	AOZORA BANK LTD COMMON STOCK	4,000.000	Local 4,382.190000 Base 39.829040	17,528,760.00 159,316.16	4,060.000000 35.733146	16,240,000.00 142,932.58	-1,288,760.00 -16,383.58	0.49 0.12
B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK	3,000.000	Local 3,779.889000 Base 33.422247	11,339,667.00 100,266.74	3,794.000000 33.392008	11,382,000.00 100,176.03	42,333.00 -90.71	0.35 0.09
B3QX5G903	TAISHO PHARMACEUTICAL HOLDIN COMMON STOCK	1,000.000	Local 12,436.215000 Base 113.030810	12,436,215.00 113,030.81	13,890.000000 122.249604	13,890,000.00 122,249.60	1,453,785.00 9,218.79	0.42 0.10
B5LTM9909	OTSUKA HOLDINGS CO LTD COMMON STOCK	5,700.000	Local 5,215.764386 Base 46.678430	29,729,857.00 266,067.05	5,727.000000 50.404858	32,643,900.00 287,307.69	2,914,043.00 21,240.64	0.99 0.24

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B5N4QN907	POLA ORBIS HOLDINGS INC COMMON STOCK							
		2,400.000	Local 4,997.497500	11,993,994.00	4,150.000000	9,960,000.00	-2,033,994.00	0.30
			Base 45.421471	109,011.53	36.525260	87,660.62	-21,350.91	0.07
B601QS905	DAI ICHI LIFE HOLDINGS INC COMMON STOCK							
		5,900.000	Local 2,009.504237	11,856,075.00	2,365.500000	13,956,450.00	2,100,375.00	0.42
			Base 18.264069	107,758.01	20.819398	122,834.45	15,076.44	0.10
B60DQV902	MEIJI HOLDINGS CO LTD COMMON STOCK							
		1,200.000	Local 9,654.825000	11,585,790.00	7,630.000000	9,156,000.00	-2,429,790.00	0.28
			Base 85.369158	102,442.99	67.153670	80,584.40	-21,858.59	0.07
B62G7K908	SOMPO HOLDINGS INC COMMON STOCK							
		2,700.000	Local 4,533.265185	12,239,816.00	4,839.000000	13,065,300.00	825,484.00	0.40
			Base 41.202137	111,245.77	42.589333	114,991.20	3,745.43	0.10
BQRRZ0906	RECRUIT HOLDINGS CO LTD COMMON STOCK							
		4,400.000	Local 3,089.543864	13,593,993.00	3,792.000000	16,684,800.00	3,090,807.00	0.51
			Base 28.080380	123,553.67	33.374406	146,847.39	23,293.72	0.12
BYT814908	JAPAN POST HOLDINGS CO LTD COMMON STOCK							
		9,900.000	Local 1,219.609495	12,074,134.00	1,352.000000	13,384,800.00	1,310,666.00	0.41
			Base 11.084839	109,739.91	11.899314	117,803.20	8,063.29	0.10
<b>JAPANESE YEN Total</b>								
		1,134,600.000	Local	2,978,417,287.00		3,293,608,650.00	315,191,363.00	99.99
			Base	26,726,949.21		28,987,930.37	2,260,981.16	24.64
<b>MALAYSIAN RINGGIT</b>							Exchange Rate:	4.138500
670397900	PETRONAS GAS BHD COMMON STOCK MYR1.							
		22,800.000	Local 19.056263	434,482.79	18.900000	430,920.00	-3,562.79	28.11
			Base 4.393375	100,168.94	4.566872	104,124.68	3,955.74	0.09
690461009	TENAGA NASIONAL BHD COMMON STOCK MYR1.							
		30,800.000	Local 13.937820	429,284.87	15.460000	476,168.00	46,883.13	31.07
			Base 3.213331	98,970.58	3.735653	115,058.11	16,087.53	0.10
932GJZ902	SIME DARBY PLANTATION BHD COMMON STOCK MYR.5							

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		45,900.000	Local Base	5.630052 1.297995	258,419.37 59,577.95	5.300000 1.280657	243,270.00 58,782.17	-15,149.37 -795.78	15.87 0.05
B83X6P906	IHH HEALTHCARE BHD COMMON STOCK MYR1.0	69,200.000	Local Base	6.189130 1.426889	428,287.79 98,740.70	5.210000 1.258910	360,532.00 87,116.59	-67,755.79 -11,624.11	23.52 0.07
<b>MALAYSIAN RINGGIT Total</b>		168,700.000	Local Base		1,550,474.82 357,458.17		1,510,890.00 365,081.55	-39,584.82 7,623.38	98.57 0.31
<b>MEXICAN PESO</b>							Exchange Rate:	18.714000	
224205906	FOMENTO ECONOMICO MEXICA UBD UNIT	13,000.000	Local Base	169.120192 8.881710	2,198,562.49 115,462.23	185.140000 9.893128	2,406,820.00 128,610.67	208,257.51 13,148.44	22.62 0.11
240645903	CEMEX SAB CPO UNIT	106,800.000	Local Base	16.577831 0.870620	1,770,512.32 92,982.26	13.170000 0.703751	1,406,556.00 75,160.63	-363,956.32 -17,821.63	13.22 0.06
266747906	AMERICA MOVIL SAB DE C SER L COMMON STOCK	196,800.000	Local Base	14.292877 0.750621	2,812,838.22 147,722.24	15.050000 0.804211	2,961,840.00 158,268.68	149,001.78 10,546.44	27.83 0.13
B671GT907	FIBRA UNO ADMINISTRACION SA REIT	56,700.000	Local Base	32.394990 1.701292	1,836,795.95 96,463.28	24.750000 1.322539	1,403,325.00 74,987.98	-433,470.95 -21,475.30	13.19 0.06
BW1YVH903	WALMART DE MEXICO SAB DE CV COMMON STOCK	43,300.000	Local Base	42.823813 2.248985	1,854,271.09 97,381.03	56.770000 3.033558	2,458,141.00 131,353.05	603,869.91 33,972.02	23.10 0.11
<b>MEXICAN PESO Total</b>		416,600.000	Local Base		10,472,980.07 550,011.04		10,636,682.00 568,381.01	163,701.93 18,369.97	99.96 0.48
<b>NEW ISRAELI SHEQEL</b>							Exchange Rate:	3.637400	

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664713906	NICE LTD COMMON STOCK ILS1.0							
		565.000	257.128496	145,277.60	411.500000	232,497.50	87,219.90	99.61
			71.267204	40,265.97	113.130258	63,918.60	23,652.63	0.05
<b>NEW ISRAELI SHEQEL Total</b>								
		565.000		145,277.60		232,497.50	87,219.90	99.61
				40,265.97		63,918.60	23,652.63	0.05
<b>NEW TAIWAN DOLLAR</b>							Exchange Rate:	30.533000
619095904	CHINA STEEL CORP COMMON STOCK TWD10.							
		131,000.000	23.919122	3,133,405.00	25.500000	3,340,500.00	207,095.00	10.98
			0.790793	103,593.91	0.835162	109,406.22	5,812.31	0.09
628784902	CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.							
		29,000.000	105.084000	3,047,436.00	110.000000	3,190,000.00	142,564.00	10.49
			3.474196	100,751.68	3.602659	104,477.12	3,725.44	0.09
629049909	TAIWAN MOBILE CO LTD COMMON STOCK TWD10.							
		27,000.000	112.590000	3,039,930.00	109.500000	2,956,500.00	-83,430.00	9.72
			3.722353	100,503.52	3.586284	96,829.66	-3,673.86	0.08
634854905	FORMOSA PLASTICS CORP COMMON STOCK TWD10.0							
		32,000.000	88.570813	2,834,266.00	117.000000	3,744,000.00	909,734.00	12.31
			2.928251	93,704.04	3.831920	122,621.43	28,917.39	0.10
643856909	HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.							
		30,000.000	104.083200	3,122,496.00	79.200000	2,376,000.00	-746,496.00	7.81
			3.441108	103,233.25	2.593915	77,817.44	-25,415.81	0.07
662158906	NAN YA PLASTICS CORP COMMON STOCK TWD10.0							
		41,000.000	70.456317	2,888,709.00	84.800000	3,476,800.00	588,091.00	11.43
			2.329365	95,503.98	2.777323	113,870.24	18,366.26	0.10
670039007	UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.							
		53,000.000	56.144887	2,975,679.00	79.700000	4,224,100.00	1,248,421.00	13.89
			1.856213	98,379.31	2.610291	138,345.40	39,966.09	0.12
688910900	TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.							

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		23,000.000	203.662783	4,684,244.00	262.500000	6,037,500.00	1,353,256.00	19.85
			6.733322	154,866.40	8.597255	197,736.87	42,870.47	0.17
<b>NEW TAIWAN DOLLAR Total</b>								
		366,000.000		25,726,165.00		29,345,400.00	3,619,235.00	96.49
				850,536.09		961,104.38	110,568.29	0.82
<b>NORWEGIAN KRONE</b>							Exchange Rate:	8.138750
473249902	TELENOR ASA COMMON STOCK NOK6.							
		7,188.000	137.143392	985,786.70	159.100000	1,143,610.80	157,824.10	23.90
			15.796109	113,542.43	19.548456	140,514.31	26,971.88	0.12
713360907	EQUINOR ASA COMMON STOCK NOK2.5							
		7,395.000	142.471199	1,053,574.52	229.500000	1,697,152.50	643,577.98	35.47
			16.409762	121,350.19	28.198433	208,527.42	87,177.23	0.18
775125909	YARA INTERNATIONAL ASA COMMON STOCK NOK1.7							
		2,680.000	321.236022	860,912.54	399.700000	1,071,196.00	210,283.46	22.39
			36.999806	99,159.48	49.110736	131,616.77	32,457.29	0.11
B11HK3901	NORSK HYDRO ASA COMMON STOCK NOK1.098							
		17,597.000	46.041380	810,190.16	48.860000	859,789.42	49,599.26	17.97
			5.303023	93,317.30	6.003379	105,641.46	12,324.16	0.09
<b>NORWEGIAN KRONE Total</b>								
		34,860.000		3,710,463.92		4,771,748.72	1,061,284.80	99.73
				427,369.40		586,299.96	158,930.56	0.50
<b>PHILIPPINE PESO</b>							Exchange Rate:	54.030000
605511906	AYALA LAND INC COMMON STOCK PHP1.0							
		139,800.000	36.174187	5,057,151.34	40.050000	5,598,990.00	541,838.66	49.00
			0.724643	101,305.11	0.741255	103,627.43	2,322.32	0.09
681884904	SM PRIME HOLDINGS INC COMMON STOCK PHP1.0							
		161,200.000	31.466405	5,072,384.55	36.150000	5,827,380.00	754,995.45	51.00
			0.630337	101,610.27	0.669073	107,854.53	6,244.26	0.09

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QS INVESTORS GLOBAL DBI CIF

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<b>PHILIPPINE PESO Total</b>									
		301,000.000	Local	10,129,535.89		11,426,370.00	1,296,834.11	100.00	
			Base	202,915.38		211,481.96	8,566.58	0.18	
							Exchange Rate:	3.686800	
<b>POLISH ZLOTY</b>									
581006905	POLSKI KONCERN NAFTOWY ORLEN COMMON STOCK PLN1.25	2,476.000	Local	117.094317	289,925.53	101.000000	250,076.00	-39,849.53	57.38
			Base	30.368752	75,193.03	27.395031	67,830.10	-7,362.93	0.06
B544PW909	PGE SA COMMON STOCK PLN10.25	19,417.000	Local	12.968166	251,802.88	9.520000	184,849.84	-66,953.04	42.41
			Base	3.623861	70,364.50	2.582185	50,138.29	-20,226.21	0.04
<b>POLISH ZLOTY Total</b>									
		21,893.000	Local		541,728.41		434,925.84	-106,802.57	99.79
			Base		145,557.53		117,968.39	-27,589.14	0.10
							Exchange Rate:	0.767224	
<b>POUND STERLING</b>									
005665906	BHP BILLITON PLC COMMON STOCK USD.5	17,732.000	Local	11.167371	198,019.83	16.712000	296,337.18	98,317.35	4.47
			Base	14.414849	255,604.11	21.782426	386,245.97	130,641.86	0.33
008118002	BARRATT DEVELOPMENTS PLC COMMON STOCK GBP.1	12,874.000	Local	5.899954	75,956.01	5.670000	72,995.58	-2,960.43	1.10
			Base	7.615664	98,044.06	7.390280	95,142.46	-2,901.60	0.08
023740905	DIAGEO PLC COMMON STOCK GBP.2893518	4,278.000	Local	22.717342	97,184.79	27.190000	116,318.82	19,134.03	1.75
			Base	29.323558	125,446.18	35.439454	151,609.99	26,163.81	0.13
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25	2,869.000	Local	51.055152	146,477.23	35.845000	102,839.31	-43,637.92	1.55
			Base	66.774378	191,575.69	46.720384	134,040.79	-57,534.90	0.11
045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1	2,036.000	Local	36.322534	73,952.68	26.710000	54,381.56	-19,571.12	0.82

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		Base	46.885147	95,458.16	34.813822	70,880.94	-24,577.22	0.06
054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5							
		11,937.000 Local	6.658418	79,481.54	6.698000	79,954.03	472.49	1.21
		Base	8.594690	102,594.82	8.730175	104,212.11	1,617.29	0.09
068253004	PERSIMMON PLC COMMON STOCK GBP.1							
		3,205.000 Local	23.957888	76,785.03	23.650000	75,798.25	-986.78	1.14
		Base	30.924855	99,114.16	30.825417	98,795.46	-318.70	0.08
071887004	RIO TINTO PLC COMMON STOCK GBP.1							
		9,970.000 Local	29.089537	290,022.68	38.800000	386,836.00	96,813.32	5.83
		Base	37.548791	374,361.45	50.571932	504,202.16	129,840.71	0.43
079087003	SSE PLC COMMON STOCK GBP.5							
		15,200.000 Local	13.190229	200,491.48	11.460000	174,192.00	-26,299.48	2.63
		Base	17.680611	268,745.28	14.936968	227,041.91	-41,703.37	0.19
079805909	BP PLC COMMON STOCK USD.25							
		133,683.000 Local	4.459587	596,170.97	5.893000	787,793.92	191,622.95	11.88
		Base	5.756438	769,537.84	7.680938	1,026,810.84	257,273.00	0.87
087823001	TAYLOR WIMPEY PLC COMMON STOCK GBP.01							
		38,299.000 Local	1.979515	75,813.44	1.718000	65,797.68	-10,015.76	0.99
		Base	2.555159	97,860.03	2.239242	85,760.72	-12,099.31	0.07
092528900	GLAXOSMITHKLINE PLC COMMON STOCK GBP.25							
		6,961.000 Local	15.941065	110,965.75	15.368000	106,976.65	-3,989.10	1.61
		Base	20.576736	143,234.66	20.030656	139,433.40	-3,801.26	0.12
309135903	BT GROUP PLC COMMON STOCK GBP.05							
		78,586.000 Local	2.722754	213,970.31	2.253000	177,054.26	-36,916.05	2.67
		Base	3.538527	278,078.67	2.936561	230,772.58	-47,306.09	0.20
ACI07KLY6	VODAFONE GROUP PLC COMMON STOCK USD.2095							
		188,808.000 Local	2.038781	384,938.17	1.645000	310,589.16	-74,349.01	4.68
		Base	2.631660	496,878.42	2.144094	404,822.01	-92,056.41	0.34
B01C3S908	RANDGOLD RESOURCES LTD COMMON STOCK USD.05							
		1,150.000 Local	65.807261	75,678.35	54.500000	62,675.00	-13,003.35	0.94

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		Base	84.944052	97,685.66	71.035317	81,690.61	-15,995.05	0.07
B033F2900	CENTRICA PLC COMMON STOCK GBP.061728							
		50,423.000 Local	1.845384	93,049.78	1.549000	78,105.23	-14,944.55	1.18
		Base	2.420441	122,045.90	2.018967	101,802.38	-20,243.52	0.09
B03MLX903	ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07							
		28,910.000 Local	20.347018	588,232.30	26.365000	762,212.15	173,979.85	11.49
		Base	26.263943	759,290.60	34.364149	993,467.55	234,176.95	0.84
B03MM4906	ROYAL DUTCH SHELL PLC B SHS COMMON STOCK EUR.07							
		24,329.000 Local	20.765972	505,215.33	26.890000	654,206.81	148,991.48	9.86
		Base	26.804729	652,132.25	35.048434	852,693.36	200,561.11	0.72
B0744B906	BUNZL PLC COMMON STOCK GBP.3214286							
		3,178.000 Local	24.113386	76,632.34	24.130000	76,685.14	52.80	1.16
		Base	31.125573	98,917.07	31.451049	99,951.44	1,034.37	0.08
B1CRCL906	MONDI PLC COMMON STOCK EUR.2							
		8,340.000 Local	20.698934	172,629.11	21.040000	175,473.60	2,844.49	2.65
		Base	26.969043	224,921.82	27.423543	228,712.34	3,790.52	0.19
B1FH8J905	SEVERN TRENT PLC COMMON STOCK GBP.9789							
		3,358.000 Local	23.713335	79,629.38	18.490000	62,089.42	-17,539.96	0.94
		Base	30.609187	102,785.65	24.099872	80,927.37	-21,858.28	0.07
B1XZS8907	ANGLO AMERICAN PLC COMMON STOCK USD.54945							
		12,341.000 Local	10.056553	124,107.92	17.230000	212,635.43	88,527.51	3.21
		Base	12.981005	160,198.58	22.457587	277,149.09	116,950.51	0.24
B24CGK904	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1							
		1,192.000 Local	71.933708	85,744.98	70.160000	83,630.72	-2,114.26	1.26
		Base	92.852072	110,679.67	91.446566	109,004.31	-1,675.36	0.09
B2QKY0906	SHIRE PLC COMMON STOCK GBP.05							
		1,428.000 Local	46.955105	67,051.89	46.235000	66,023.58	-1,028.31	1.00
		Base	60.609685	86,550.63	60.262713	86,055.15	-495.48	0.07
B39J2M903	UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05							
		10,123.000 Local	7.859361	79,560.31	7.040000	71,265.92	-8,294.39	1.07

# Holdings

QS INVESTORS GLOBAL DBI CIF  
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STATE STREET

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	10.687273	108,187.26	9.175938	92,888.02	-15,299.24	0.08
B4T3BW902	GLENCORE PLC COMMON STOCK USD.01							
		125,658.000 Local	2.816529	353,919.35	3.317000	416,807.59	62,888.24	6.28
		Base	3.648440	458,455.63	4.323379	543,267.14	84,811.51	0.46
B5N0P8909	WOOD GROUP (JOHN) PLC COMMON STOCK GBP.042857							
		11,376.000 Local	6.943870	78,993.46	7.716000	87,777.22	8,783.76	1.32
		Base	9.286389	105,641.96	10.057037	114,408.86	8,766.90	0.10
B8C3BL905	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948							
		10,268.000 Local	7.033131	72,216.19	5.864000	60,211.55	-12,004.64	0.91
		Base	9.078370	93,216.70	7.643139	78,479.75	-14,736.95	0.07
B8KF9B904	WPP PLC COMMON STOCK GBP.1							
		5,536.000 Local	17.008681	94,160.06	11.245000	62,252.32	-31,907.74	0.94
		Base	21.954816	121,541.86	14.656736	81,139.69	-40,402.17	0.07
BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105							
		5,976.000 Local	16.459147	98,359.86	17.060000	101,950.56	3,590.70	1.54
		Base	21.245475	126,962.96	22.236009	132,882.39	5,919.43	0.11
BD8QVH905	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.1980952							
		3,860.000 Local	45.670658	176,288.74	47.800000	184,508.00	8,219.26	2.78
		Base	59.503319	229,682.81	62.302535	240,487.78	10,804.97	0.20
BDR05C901	NATIONAL GRID PLC COMMON STOCK GBP.1243129							
		34,100.000 Local	10.744850	366,399.39	7.914000	269,867.40	-96,531.99	4.07
		Base	13.964367	476,184.91	10.315110	351,745.25	-124,439.66	0.30
BVYVFW900	AUTO TRADER GROUP PLC COMMON STOCK GBP.01							
		17,906.000 Local	4.256295	76,213.22	4.466000	79,968.20	3,754.98	1.21
		Base	5.576363	99,850.36	5.820986	104,230.58	4,380.22	0.09
BYZWX7906	CRODA INTERNATIONAL PLC COMMON STOCK GBP.1035714							
		2,005.000 Local	38.056264	76,302.81	52.020000	104,300.10	27,997.29	1.57
		Base	49.123047	98,491.71	67.802884	135,944.78	37,453.07	0.12
BZ4BQC900	JOHNSON MATTHEY PLC COMMON STOCK GBP1.109245							
		2,546.000 Local	31.003028	78,933.71	35.620000	90,688.52	11,754.81	1.37

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# Holdings

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		Base	40.018727	101,887.68	46.427119	118,203.45	16,315.77	0.10
<b>POUND STERLING Total</b>								
	890,441.000	Local		6,039,548.39		6,571,198.86	531,650.47	99.08
		Base		7,831,845.20		8,564,902.63	733,057.43	7.28
<b>QATARI RIAL</b>								
							Exchange Rate:	3.641000
656661907	QATAR ELECTRICITY + WATER CO COMMON STOCK QAR10.							
	1,173.000	Local	180.105575	211,263.84	191.500000	224,629.50	13,365.66	32.27
		Base	49.465968	58,023.58	52.595441	61,694.45	3,670.87	0.05
667357909	INDUSTRIES QATAR COMMON STOCK QAR10.							
	3,498.000	Local	95.013250	332,356.35	124.700000	436,200.60	103,844.25	62.66
		Base	26.095372	91,281.61	34.248833	119,802.42	28,520.81	0.10
<b>QATARI RIAL Total</b>								
	4,671.000	Local		543,620.19		660,830.10	117,209.91	94.93
		Base		149,305.19		181,496.87	32,191.68	0.15
<b>SINGAPORE DOLLAR</b>								
							Exchange Rate:	1.367050
617520903	DBS GROUP HOLDINGS LTD COMMON STOCK							
	13,000.000	Local	23.281704	302,662.15	26.090000	339,170.00	36,507.85	20.91
		Base	16.850098	219,051.27	19.084891	248,103.58	29,052.31	0.21
630930907	CAPITALAND LTD COMMON STOCK							
	40,200.000	Local	3.637102	146,211.49	3.370000	135,474.00	-10,737.49	8.35
		Base	2.589237	104,087.34	2.465162	99,099.52	-4,987.82	0.08
691678007	UNITED OVERSEAS BANK LTD COMMON STOCK							
	11,900.000	Local	25.114851	298,866.73	27.080000	322,252.00	23,385.27	19.86
		Base	18.178408	216,323.06	19.809078	235,728.03	19,404.97	0.20
B02PY2901	SINGAPORE TELECOMMUNICATIONS COMMON STOCK							
	195,700.000	Local	3.454286	676,003.85	3.240000	634,068.00	-41,935.85	39.08
		Base	2.501454	489,534.57	2.370067	463,822.10	-25,712.47	0.39

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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



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B0F9V2906	OVERSEA CHINESE BANKING CORP COMMON STOCK							
		16,700.000	Local 10.189162	170,159.00	11.440000	191,048.00	20,889.00	11.78
			Base 7.253621	121,135.47	8.368384	139,752.02	18,616.55	0.12
<b>SINGAPORE DOLLAR Total</b>								
		277,500.000	Local	1,593,903.22		1,622,012.00	28,108.78	99.98
			Base	1,150,131.71		1,186,505.25	36,373.54	1.01
<b>SOUTH AFRICAN RAND</b>							Exchange Rate:	14.141250
641880901	EXXARO RESOURCES LTD COMMON STOCK ZAR.01							
		5,266.000	Local 149.707307	788,358.68	145.360000	765,465.76	-22,892.92	5.85
			Base 11.104854	58,478.16	10.279148	54,129.99	-4,348.17	0.05
656320900	MTN GROUP LTD COMMON STOCK ZAR.0001							
		12,031.000	Local 119.198439	1,434,076.42	87.580000	1,053,674.98	-380,401.44	8.05
			Base 8.722869	104,944.84	6.193229	74,510.74	-30,434.10	0.06
662269901	NASPERS LTD N SHS COMMON STOCK ZAR.02							
		1,190.000	Local 2,566.846168	3,054,546.94	3,051.640000	3,631,451.60	576,904.66	27.76
			Base 187.840235	223,529.88	215.797048	256,798.49	33,268.61	0.22
677745903	SASOL LTD COMMON STOCK							
		3,159.000	Local 411.978262	1,301,439.33	547.530000	1,729,647.27	428,207.94	13.22
			Base 30.148316	95,238.53	38.718642	122,312.19	27,073.66	0.10
ACI065395	GROWTHPOINT PROPERTIES LTD REIT							
		62,670.000	Local 25.770289	1,615,024.00	23.230000	1,455,824.10	-159,199.90	11.13
			Base 1.885854	118,186.47	1.642712	102,948.76	-15,237.71	0.09
B09C0Z907	ASPEN PHARMACARE HOLDINGS LT COMMON STOCK ZAR.1390607							
		5,804.000	Local 274.794493	1,594,907.24	169.380000	983,081.52	-611,825.72	7.52
			Base 20.109294	116,714.34	11.977725	69,518.71	-47,195.63	0.06
B4K90R901	LIFE HEALTHCARE GROUP HOLDIN COMMON STOCK							
		36,649.000	Local 29.158897	1,068,644.41	24.560000	900,099.44	-168,544.97	6.88
			Base 2.133830	78,202.74	1.736763	63,650.63	-14,552.11	0.05
BMP385909	REDEFINE PROPERTIES LTD REIT							

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		148,383.000	Local Base	10.923002 0.799339	1,620,787.86 118,608.26	10.020000 0.708565	1,486,797.66 105,139.05	-133,990.20 -13,469.21	11.37 0.09
BZBFKT902	BID CORP LTD COMMON STOCK	3,510.000	Local Base	298.838222 22.166952	1,048,922.16 77,806.00	294.920000 20.855299	1,035,169.20 73,202.10	-13,752.96 -4,603.90	7.91 0.06
<b>SOUTH AFRICAN RAND Total</b>		278,662.000	Local Base		13,526,707.04 991,709.22		13,041,211.53 922,210.66	-485,495.51 -69,498.56	99.69 0.78
<b>SOUTH KOREAN WON</b>							Exchange Rate:	1,109.250000	
617507900	KT+G CORP COMMON STOCK KRW5000.	1,076.000	Local Base	103,582.797398 91.544675	111,455,090.00 98,502.07	104,000.000000 93.757043	111,904,000.00 100,882.58	448,910.00 2,380.51	6.12 0.09
634445902	LG HOUSEHOLD + HEALTH CARE COMMON STOCK KRW5000.0	73.000	Local Base	1,183,946.397260 1,085.492192	86,428,087.00 79,240.93	1,276,000.000000 1,150.326797	93,148,000.00 83,973.86	6,719,913.00 4,732.93	5.10 0.07
634691901	LG CHEM LTD COMMON STOCK KRW5000.	258.000	Local Base	276,220.786822 244.119109	71,264,963.00 62,982.73	365,500.000000 329.501916	94,299,000.00 85,011.49	23,034,037.00 22,028.76	5.16 0.07
639750900	SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.	2,324.000	Local Base	48,839.036145 43.163090	113,501,920.00 100,311.02	45,000.000000 40.567951	104,580,000.00 94,279.92	-8,921,920.00 -6,031.10	5.72 0.08
645105909	HYUNDAI MOTOR CO COMMON STOCK KRW5000.	741.000	Local Base	152,121.592443 134.442416	112,722,100.00 99,621.83	129,500.000000 116.745549	95,959,500.00 86,508.45	-16,762,600.00 -13,113.38	5.25 0.07
649092905	KIA MOTORS CORP COMMON STOCK KRW5000.0	3,189.000	Local Base	35,278.196927 31.178257	112,502,170.00 99,427.46	35,100.000000 31.643002	111,933,900.00 100,909.53	-568,270.00 1,482.07	6.13 0.09
649573904	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.	3,143.000	Local	44,685.717467	140,447,210.00	29,350.000000	92,247,050.00	-48,200,160.00	5.05

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		Base	39.492459	124,124.80	26.459319	83,161.64	-40,963.16	0.07
653703009	LG CORP COMMON STOCK KRW5000.							
		1,162.000 Local	69,455.514630	80,707,308.00	72,600.000000	84,361,200.00	3,653,892.00	4.62
		Base	61.383571	71,327.71	65.449628	76,052.47	4,724.76	0.06
669323008	POSCO COMMON STOCK KRW5000.							
		390.000 Local	255,704.389744	99,724,712.00	294,500.000000	114,855,000.00	15,130,288.00	6.29
		Base	225.987103	88,134.97	265.494704	103,542.93	15,407.96	0.09
677172009	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0							
		4,400.000 Local	45,556.415000	200,448,226.00	46,450.000000	204,380,000.00	3,931,774.00	11.19
		Base	40.261968	177,152.66	41.875141	184,250.62	7,097.96	0.16
ACI0B34K8	SAMSUNG C+T CORP COMMON STOCK KRW100.0							
		771.000 Local	132,105.600519	101,853,418.00	129,500.000000	99,844,500.00	-2,008,918.00	5.46
		Base	121.120013	93,383.53	116.745549	90,010.82	-3,372.71	0.08
ACI0Q6P48	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0							
		170.000 Local	243,694.794118	41,428,115.00	534,000.000000	90,780,000.00	49,351,885.00	4.97
		Base	216.829588	36,861.03	481.406356	81,839.08	44,978.05	0.07
B0C5YV900	CELLTRION INC COMMON STOCK KRW1000.0							
		840.000 Local	187,614.176190	157,595,908.00	297,000.000000	249,480,000.00	91,884,092.00	13.65
		Base	167.292988	140,526.11	267.748479	224,908.72	84,382.61	0.19
B15SK5908	AMOREPACIFIC CORP COMMON STOCK KRW500.0							
		242.000 Local	319,255.198347	77,259,758.00	261,000.000000	63,162,000.00	-14,097,758.00	3.46
		Base	284.060124	68,742.55	235.294118	56,941.18	-11,801.37	0.05
B39Z8L903	SK HOLDINGS CO LTD COMMON STOCK KRW200.0							
		416.000 Local	249,839.370192	103,933,178.00	287,000.000000	119,392,000.00	15,458,822.00	6.53
		Base	220.803678	91,854.33	258.733378	107,633.09	15,778.76	0.09
B613DJ904	HANMI PHARM CO LTD COMMON STOCK KRW2500.							
		127.000 Local	418,471.763780	53,145,914.00	500,000.000000	63,500,000.00	10,354,086.00	3.48
		Base	372.338976	47,287.05	450.755015	57,245.89	9,958.84	0.05

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<b>SOUTH KOREAN WON Total</b>									
		19,322.000	Local	1,664,418,077.00		1,793,826,150.00	129,408,073.00	98.18	
			Base	1,479,480.78		1,617,152.27	137,671.49	1.37	
							Exchange Rate:	8.887400	
<b>SWEDISH KRONA</b>									
595937905	ERICSSON LM B SHS COMMON STOCK SEK5.0								
		23,498.000	Local	58.425520	1,372,882.88	78.880000	1,853,522.24	480,639.36	24.94
			Base	6.610044	155,322.82	8.875487	208,556.19	53,233.37	0.18
597838903	TELIA CO AB COMMON STOCK SEK3.2								
		23,944.000	Local	36.798792	881,110.28	40.820000	977,394.08	96,283.80	13.15
			Base	4.163277	99,685.51	4.593019	109,975.25	10,289.74	0.09
ACI12K196	BOLIDEN AB COMMON STOCK SEK2.11								
		3,488.000	Local	237.668231	828,986.79	247.900000	864,675.20	35,688.41	11.63
			Base	26.888893	93,788.46	27.893422	97,292.26	3,503.80	0.08
B00L2M903	MILLICOM INTL CELLULAR SDR SDR USD1.5								
		1,774.000	Local	489.329662	868,070.82	510.500000	905,627.00	37,556.18	12.18
			Base	55.360924	98,210.28	57.440871	101,900.11	3,689.83	0.09
B1VQ25903	SANDVIK AB COMMON STOCK SEK1.2								
		6,075.000	Local	142.301799	864,483.43	157.750000	958,331.25	93,847.82	12.89
			Base	16.099491	97,804.41	17.749848	107,830.33	10,025.92	0.09
B1XFTL901	HEXAGON AB B SHS COMMON STOCK EUR.22								
		2,271.000	Local	393.373668	893,351.60	521.000000	1,183,191.00	289,839.40	15.92
			Base	44.504822	101,070.45	58.622319	133,131.29	32,060.84	0.11
B97C73904	TELE2 AB B SHS COMMON STOCK SEK1.25								
		6,432.000	Local	92.679832	596,116.68	107.000000	688,224.00	92,107.32	9.26
			Base	10.485448	67,442.40	12.039517	77,438.17	9,995.77	0.07
<b>SWEDISH KRONA Total</b>									
		67,482.000	Local		6,305,002.48		7,430,964.77	1,125,962.29	99.97
			Base		713,324.33		836,123.60	122,799.27	0.71

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>SWISS FRANC</b>								Exchange Rate: 0.981400
553397902	SWISSCOM AG REG COMMON STOCK CHF1.0							
		265.000	Local 444.322415	117,745.44	445.400000	118,031.00	285.56	5.30
			Base 449.537057	119,127.32	453.841451	120,267.98	1,140.66	0.10
598061901	GIVAUDAN REG COMMON STOCK CHF10.0							
		70.000	Local 1,957.464000	137,022.48	2,413.000000	168,910.00	31,887.52	7.58
			Base 1,980.437000	138,630.59	2,458.732423	172,111.27	33,480.68	0.15
598381903	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1							
		359.000	Local 276.125738	99,129.14	310.200000	111,361.80	12,232.66	5.00
			Base 279.366379	100,292.53	316.079071	113,472.39	13,179.86	0.10
710306903	NOVARTIS AG REG COMMON STOCK CHF.5							
		2,367.000	Local 79.614212	188,446.84	84.400000	199,774.80	11,327.96	8.97
			Base 80.617254	190,821.04	85.999592	203,561.04	12,740.00	0.17
711038901	ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK							
		607.000	Local 267.108007	162,134.56	237.750000	144,314.25	-17,820.31	6.48
			Base 270.242817	164,037.39	242.255961	147,049.37	-16,988.02	0.12
711072900	ADECCO GROUP AG REG COMMON STOCK CHF.1							
		1,312.000	Local 74.552157	97,812.43	51.540000	67,620.48	-30,191.95	3.04
			Base 75.427111	98,960.37	52.516813	68,902.06	-30,058.31	0.06
711075903	LAFARGEHOLCIM LTD REG COMMON STOCK CHF2.0							
		6,601.000	Local 53.930138	355,992.84	48.450000	319,818.45	-36,174.39	14.36
			Base 54.514143	359,847.86	49.368249	325,879.81	-33,968.05	0.28
712387901	NESTLE SA REG COMMON STOCK CHF.1							
		2,541.000	Local 78.264301	198,869.59	81.820000	207,904.62	9,035.03	9.33
			Base 79.182822	201,203.55	83.370695	211,844.94	10,641.39	0.18
718472905	SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25							
		244.000	Local 406.068115	99,080.62	390.300000	95,233.20	-3,847.42	4.28
			Base 410.833770	100,243.44	397.697167	97,038.11	-3,205.33	0.08
ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1							
		1,134.000	Local 89.129506	101,072.86	90.600000	102,740.40	1,667.54	4.61

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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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	90.175547	102,259.07	92.317098	104,687.59	2,428.52	0.09
ACI06R7K8	CIE FINANCIERE RICHEMONT REG COMMON STOCK CHF1.0							
		2,286.000 Local	86.250626	197,168.93	80.000000	182,880.00	-14,288.93	8.21
		Base	87.149252	199,223.19	81.516201	186,346.04	-12,877.15	0.16
ACI136GD1	SIKA AG REG COMMON STOCK CHF.01							
		1,080.000 Local	106.835796	115,382.66	142.900000	154,332.00	38,949.34	6.93
		Base	108.089639	116,736.81	145.608315	157,256.98	40,520.17	0.13
B0R80X901	DUFY AG REG COMMON STOCK CHF5.0							
		603.000 Local	159.357413	96,092.52	110.650000	66,721.95	-29,370.57	3.00
		Base	161.227662	97,220.28	112.747096	67,986.50	-29,233.78	0.06
B1WGG9901	GEBERIT AG REG COMMON STOCK CHF.1							
		626.000 Local	448.123323	280,525.20	455.200000	284,955.20	4,430.00	12.79
		Base	452.780895	283,440.84	463.827186	290,355.82	6,914.98	0.25
<b>SWISS FRANC Total</b>								
		20,095.000 Local		2,246,476.11		2,224,598.15	-21,877.96	99.86
		Base		2,272,044.28		2,266,759.90	-5,284.38	1.93
<b>THAILAND BAHT</b>							Exchange Rate:	32.340000
ACI0SCQN0	AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A							
		77,600.000 Local	65.264419	5,064,518.91	65.500000	5,082,800.00	18,281.09	44.01
		Base	2.014662	156,337.79	2.025356	157,167.59	829.80	0.13
BD0BDJ902	PTT PCL/FOREIGN FOREIGN SH. THB1.0 A							
		56,900.000 Local	38.931937	2,215,227.21	54.250000	3,086,825.00	871,597.79	26.73
		Base	1.122767	63,885.43	1.677489	95,449.13	31,563.70	0.08
BLZGSM902	BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A							
		123,900.000 Local	19.215763	2,380,833.06	25.500000	3,159,450.00	778,616.94	27.36
		Base	0.566519	70,191.73	0.788497	97,694.81	27,503.08	0.08
<b>THAILAND BAHT Total</b>								
		258,400.000 Local		9,660,579.18		11,329,075.00	1,668,495.82	98.10

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		Base		290,414.95		350,311.53	59,896.58	0.30
<b>TURKISH LIRA</b>							Exchange Rate:	6.035100
B03MYT908	TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.							
		2,188.000	Local 87.897262	192,319.21	134.200000	293,629.60	101,310.39	99.47
			Base 24.712802	54,071.61	22.236583	48,653.64	-5,417.97	0.04
<b>TURKISH LIRA Total</b>								
		2,188.000	Local	192,319.21		293,629.60	101,310.39	99.47
			Base	54,071.61		48,653.64	-5,417.97	0.04
<b>UAE DIRHAM</b>							Exchange Rate:	3.673000
632217907	EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0							
		20,430.000	Local 17.714160	361,900.29	16.700000	341,181.00	-20,719.29	39.23
			Base 4.822804	98,529.89	4.546692	92,888.92	-5,640.97	0.08
B01RM2901	EMAAR PROPERTIES PJSC COMMON STOCK AED1.0							
		92,944.000	Local 8.676936	806,469.14	4.950000	460,072.80	-346,396.34	52.90
			Base 2.362357	219,566.88	1.347672	125,258.05	-94,308.83	0.11
<b>UAE DIRHAM Total</b>								
		113,374.000	Local	1,168,369.43		801,253.80	-367,115.63	92.14
			Base	318,096.77		218,146.97	-99,949.80	0.19
<b>US DOLLAR</b>							Exchange Rate:	1.000000
00206R102	AT+T INC COMMON STOCK USD1.0							
		37,498.000	Local 36.594559	1,372,222.76	33.580000	1,259,182.84	-113,039.92	2.86
			Base 36.594559	1,372,222.76	33.580000	1,259,182.84	-113,039.92	1.07
002824100	ABBOTT LABORATORIES COMMON STOCK							
		1,900.000	Local 43.980300	83,562.57	73.360000	139,384.00	55,821.43	0.32
			Base 43.980300	83,562.57	73.360000	139,384.00	55,821.43	0.12
00287Y109	ABBVIE INC COMMON STOCK USD.01							
		2,200.000	Local 66.784100	146,925.02	94.580000	208,076.00	61,150.98	0.47

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QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

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STATE STREET

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		Base	66.784100	146,925.02	94.580000	208,076.00	61,150.98	0.18
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001							
		400.000 Local	135.075000	54,030.00	269.950000	107,980.00	53,950.00	0.24
		Base	135.075000	54,030.00	269.950000	107,980.00	53,950.00	0.09
00817Y108	AETNA INC COMMON STOCK USD.01							
		800.000 Local	139.135000	111,308.00	202.850000	162,280.00	50,972.00	0.37
		Base	139.135000	111,308.00	202.850000	162,280.00	50,972.00	0.14
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
		700.000 Local	144.660000	101,262.00	167.050000	116,935.00	15,673.00	0.27
		Base	144.660000	101,262.00	167.050000	116,935.00	15,673.00	0.10
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
		700.000 Local	111.845000	78,291.50	99.780000	69,846.00	-8,445.50	0.16
		Base	111.845000	78,291.50	99.780000	69,846.00	-8,445.50	0.06
01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025							
		1,100.000 Local	115.370700	126,907.77	164.760000	181,236.00	54,328.23	0.41
		Base	115.370700	126,907.77	164.760000	181,236.00	54,328.23	0.15
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		200.000 Local	926.812500	185,362.50	1,193.470000	238,694.00	53,331.50	0.54
		Base	926.812500	185,362.50	1,193.470000	238,694.00	53,331.50	0.20
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		200.000 Local	948.222500	189,644.50	1,207.080000	241,416.00	51,771.50	0.55
		Base	948.222500	189,644.50	1,207.080000	241,416.00	51,771.50	0.21
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		4,100.000 Local	65.682063	269,296.46	60.310000	247,271.00	-22,025.46	0.56
		Base	65.682063	269,296.46	60.310000	247,271.00	-22,025.46	0.21
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		300.000 Local	937.830000	281,349.00	2,003.000000	600,900.00	319,551.00	1.36
		Base	937.830000	281,349.00	2,003.000000	600,900.00	319,551.00	0.51
023586100	AMERCO COMMON STOCK USD.25							
		500.000 Local	357.762000	178,881.00	356.650000	178,325.00	-556.00	0.40

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# Holdings

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 FUND: HBQ2



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	357.762000	178,881.00	356.650000	178,325.00	-556.00	0.15
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		1,800.000 Local	67.996100	122,392.98	70.880000	127,584.00	5,191.02	0.29
		Base	67.996100	122,392.98	70.880000	127,584.00	5,191.02	0.11
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		900.000 Local	78.831300	70,948.17	106.490000	95,841.00	24,892.83	0.22
		Base	78.831300	70,948.17	106.490000	95,841.00	24,892.83	0.08
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
		1,600.000 Local	62.976300	100,762.08	53.240000	85,184.00	-15,578.08	0.19
		Base	62.976300	100,762.08	53.240000	85,184.00	-15,578.08	0.07
03027X100	AMERICAN TOWER CORP REIT USD.01							
		1,500.000 Local	126.990300	190,485.45	145.300000	217,950.00	27,464.55	0.49
		Base	126.990300	190,485.45	145.300000	217,950.00	27,464.55	0.19
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		800.000 Local	128.828800	103,063.04	147.660000	118,128.00	15,064.96	0.27
		Base	128.828800	103,063.04	147.660000	118,128.00	15,064.96	0.10
031162100	AMGEN INC COMMON STOCK USD.0001							
		1,000.000 Local	163.750600	163,750.60	207.290000	207,290.00	43,539.40	0.47
		Base	163.750600	163,750.60	207.290000	207,290.00	43,539.40	0.18
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1							
		1,800.000 Local	52.011700	93,621.06	67.410000	121,338.00	27,716.94	0.28
		Base	52.011700	93,621.06	67.410000	121,338.00	27,716.94	0.10
03349M105	ANDEAVOR COMMON STOCK USD.167							
		800.000 Local	137.000000	109,600.00	153.500000	122,800.00	13,200.00	0.28
		Base	137.000000	109,600.00	153.500000	122,800.00	13,200.00	0.10
036752103	ANTHEM INC COMMON STOCK USD.01							
		500.000 Local	180.898000	90,449.00	274.050000	137,025.00	46,576.00	0.31
		Base	180.898000	90,449.00	274.050000	137,025.00	46,576.00	0.12
037411105	APACHE CORP COMMON STOCK USD.625							
		2,000.000 Local	46.958700	93,917.40	47.670000	95,340.00	1,422.60	0.22

# Holdings

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	46.958700	93,917.40	47.670000	95,340.00	1,422.60	0.08
037833100	APPLE INC COMMON STOCK USD.00001							
		4,300.000 Local	146.175600	628,555.08	225.740000	970,682.00	342,126.92	2.20
		Base	146.175600	628,555.08	225.740000	970,682.00	342,126.92	0.83
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
		1,800.000 Local	41.554800	74,798.64	38.650000	69,570.00	-5,228.64	0.16
		Base	41.554800	74,798.64	38.650000	69,570.00	-5,228.64	0.06
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
		1,300.000 Local	41.996700	54,595.71	50.270000	65,351.00	10,755.29	0.15
		Base	41.996700	54,595.71	50.270000	65,351.00	10,755.29	0.06
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
		900.000 Local	98.701700	88,831.53	150.660000	135,594.00	46,762.47	0.31
		Base	98.701700	88,831.53	150.660000	135,594.00	46,762.47	0.12
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
		600.000 Local	188.796700	113,278.02	181.150000	108,690.00	-4,588.02	0.25
		Base	188.796700	113,278.02	181.150000	108,690.00	-4,588.02	0.09
056752108	BAIDU INC SPON ADR ADR USD.00005							
		400.000 Local	176.736000	70,694.40	228.680000	91,472.00	20,777.60	0.21
		Base	176.736000	70,694.40	228.680000	91,472.00	20,777.60	0.08
05722G100	BAKER HUGHES A GE CO COMMON STOCK USD.0001							
		1,700.000 Local	57.994100	98,589.97	33.830000	57,511.00	-41,078.97	0.13
		Base	57.994100	98,589.97	33.830000	57,511.00	-41,078.97	0.05
058498106	BALL CORP COMMON STOCK							
		2,600.000 Local	40.169600	104,440.96	43.990000	114,374.00	9,933.04	0.26
		Base	40.169600	104,440.96	43.990000	114,374.00	9,933.04	0.10
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
		8,300.000 Local	23.949200	198,778.36	29.460000	244,518.00	45,739.64	0.55
		Base	23.949200	198,778.36	29.460000	244,518.00	45,739.64	0.21
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
		2,200.000 Local	47.707600	104,956.72	50.990000	112,178.00	7,221.28	0.25

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		Base	47.707600	104,956.72	50.990000	112,178.00	7,221.28	0.10
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
		1,800.000 Local	55.691900	100,245.42	77.090000	138,762.00	38,516.58	0.31
		Base	55.691900	100,245.42	77.090000	138,762.00	38,516.58	0.12
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
		500.000 Local	183.741000	91,870.50	261.000000	130,500.00	38,629.50	0.30
		Base	183.741000	91,870.50	261.000000	130,500.00	38,629.50	0.11
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
		1,700.000 Local	167.443200	284,653.44	214.110000	363,987.00	79,333.56	0.83
		Base	167.443200	284,653.44	214.110000	363,987.00	79,333.56	0.31
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		300.000 Local	270.438200	81,131.46	353.310000	105,993.00	24,861.54	0.24
		Base	270.438200	81,131.46	353.310000	105,993.00	24,861.54	0.09
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		300.000 Local	384.663300	115,398.99	471.330000	141,399.00	26,000.01	0.32
		Base	384.663300	115,398.99	471.330000	141,399.00	26,000.01	0.12
097023105	BOEING CO/THE COMMON STOCK USD5.0							
		500.000 Local	183.370000	91,685.00	371.900000	185,950.00	94,265.00	0.42
		Base	183.370000	91,685.00	371.900000	185,950.00	94,265.00	0.16
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		100.000 Local	1,889.160000	188,916.00	1,984.000000	198,400.00	9,484.00	0.45
		Base	1,889.160000	188,916.00	1,984.000000	198,400.00	9,484.00	0.17
101121101	BOSTON PROPERTIES INC REIT USD.01							
		900.000 Local	123.807900	111,427.11	123.090000	110,781.00	-646.11	0.25
		Base	123.807900	111,427.11	123.090000	110,781.00	-646.11	0.09
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		3,700.000 Local	26.437400	97,818.38	38.500000	142,450.00	44,631.62	0.32
		Base	26.437400	97,818.38	38.500000	142,450.00	44,631.62	0.12
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		2,100.000 Local	55.210500	115,942.05	62.080000	130,368.00	14,425.95	0.30

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		Base	55.210500	115,942.05	62.080000	130,368.00	14,425.95	0.11
11135F101	BROADCOM INC COMMON STOCK							
		600.000 Local	224.073300	134,443.98	246.730000	148,038.00	13,594.02	0.34
		Base	224.073300	134,443.98	246.730000	148,038.00	13,594.02	0.13
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001							
		2,000.000 Local	63.028300	126,056.60	57.450000	114,900.00	-11,156.60	0.26
		Base	63.028300	126,056.60	57.450000	114,900.00	-11,156.60	0.10
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
		1,100.000 Local	35.722400	39,294.64	44.100000	48,510.00	9,215.36	0.11
		Base	35.722400	39,294.64	44.100000	48,510.00	9,215.36	0.04
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01							
		2,500.000 Local	44.520000	111,300.00	54.440000	136,100.00	24,800.00	0.31
		Base	44.520000	111,300.00	54.440000	136,100.00	24,800.00	0.12
125509109	CIGNA CORP COMMON STOCK USD.25							
		600.000 Local	158.116700	94,870.02	208.250000	124,950.00	30,079.98	0.28
		Base	158.116700	94,870.02	208.250000	124,950.00	30,079.98	0.11
12572Q105	CME GROUP INC COMMON STOCK USD.01							
		900.000 Local	118.230400	106,407.36	170.210000	153,189.00	46,781.64	0.35
		Base	118.230400	106,407.36	170.210000	153,189.00	46,781.64	0.13
126408103	CSX CORP COMMON STOCK USD1.0							
		1,200.000 Local	51.465800	61,758.96	74.050000	88,860.00	27,101.04	0.20
		Base	51.465800	61,758.96	74.050000	88,860.00	27,101.04	0.08
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
		2,200.000 Local	77.315305	170,093.67	78.720000	173,184.00	3,090.33	0.39
		Base	77.315305	170,093.67	78.720000	173,184.00	3,090.33	0.15
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1							
		3,800.000 Local	22.050000	83,790.00	22.520000	85,576.00	1,786.00	0.19
		Base	22.050000	83,790.00	22.520000	85,576.00	1,786.00	0.07
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
		1,600.000 Local	82.620000	132,192.00	94.930000	151,888.00	19,696.00	0.34

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		Base	82.620000	132,192.00	94.930000	151,888.00	19,696.00	0.13
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		1,000.000 Local	99.958500	99,958.50	152.490000	152,490.00	52,531.50	0.35
		Base	99.958500	99,958.50	152.490000	152,490.00	52,531.50	0.13
150870103	CELANESE CORP COMMON STOCK USD.0001							
		1,100.000 Local	84.938200	93,432.02	114.000000	125,400.00	31,967.98	0.28
		Base	84.938200	93,432.02	114.000000	125,400.00	31,967.98	0.11
151020104	CELGENE CORP COMMON STOCK USD.01							
		1,200.000 Local	124.009200	148,811.04	89.490000	107,388.00	-41,423.04	0.24
		Base	124.009200	148,811.04	89.490000	107,388.00	-41,423.04	0.09
156700106	CENTURYLINK INC COMMON STOCK USD1.0							
		6,328.000 Local	23.284785	147,346.12	21.200000	134,153.60	-13,192.52	0.30
		Base	23.284785	147,346.12	21.200000	134,153.60	-13,192.52	0.11
156782104	CERNER CORP COMMON STOCK USD.01							
		1,500.000 Local	64.399700	96,599.55	64.410000	96,615.00	15.45	0.22
		Base	64.399700	96,599.55	64.410000	96,615.00	15.45	0.08
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
		700.000 Local	343.477800	240,434.46	325.880000	228,116.00	-12,318.46	0.52
		Base	343.477800	240,434.46	325.880000	228,116.00	-12,318.46	0.19
166764100	CHEVRON CORP COMMON STOCK USD.75							
		4,400.000 Local	111.418205	490,240.10	122.280000	538,032.00	47,791.90	1.22
		Base	111.418205	490,240.10	122.280000	538,032.00	47,791.90	0.46
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
		2,700.000 Local	48.430000	130,761.00	59.370000	160,299.00	29,538.00	0.36
		Base	48.430000	130,761.00	59.370000	160,299.00	29,538.00	0.14
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01							
		800.000 Local	88.970000	71,176.00	92.940000	74,352.00	3,176.00	0.17
		Base	88.970000	71,176.00	92.940000	74,352.00	3,176.00	0.06
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
		6,000.000 Local	34.254800	205,528.80	48.650000	291,900.00	86,371.20	0.66

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		Base	34.254800	205,528.80	48.650000	291,900.00	86,371.20	0.25
172967424	CITIGROUP INC COMMON STOCK USD.01							
		2,200.000 Local	60.737400	133,622.28	71.740000	157,828.00	24,205.72	0.36
		Base	60.737400	133,622.28	71.740000	157,828.00	24,205.72	0.13
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
		1,000.000 Local	145.330000	145,330.00	150.410000	150,410.00	5,080.00	0.34
		Base	145.330000	145,330.00	150.410000	150,410.00	5,080.00	0.13
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
		6,000.000 Local	43.511500	261,069.00	46.190000	277,140.00	16,071.00	0.63
		Base	43.511500	261,069.00	46.190000	277,140.00	16,071.00	0.24
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
		1,800.000 Local	71.748900	129,148.02	66.950000	120,510.00	-8,638.02	0.27
		Base	71.748900	129,148.02	66.950000	120,510.00	-8,638.02	0.10
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		16,900.000 Local	38.603669	652,402.01	35.410000	598,429.00	-53,973.01	1.36
		Base	38.603669	652,402.01	35.410000	598,429.00	-53,973.01	0.51
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001							
		800.000 Local	128.457800	102,766.24	152.750000	122,200.00	19,433.76	0.28
		Base	128.457800	102,766.24	152.750000	122,200.00	19,433.76	0.10
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		2,700.000 Local	46.215900	124,782.93	77.400000	208,980.00	84,197.07	0.47
		Base	46.215900	124,782.93	77.400000	208,980.00	84,197.07	0.18
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		1,300.000 Local	78.983100	102,678.03	76.190000	99,047.00	-3,631.03	0.22
		Base	78.983100	102,678.03	76.190000	99,047.00	-3,631.03	0.08
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		300.000 Local	175.428300	52,628.49	215.620000	64,686.00	12,057.51	0.15
		Base	175.428300	52,628.49	215.620000	64,686.00	12,057.51	0.05
219350105	CORNING INC COMMON STOCK USD.5							
		1,900.000 Local	28.144863	53,475.24	35.300000	67,070.00	13,594.76	0.15

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		Base	28.144863	53,475.24	35.300000	67,070.00	13,594.76	0.06
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		2,000.000 Local	181.939500	363,879.00	234.880000	469,760.00	105,881.00	1.07
		Base	181.939500	363,879.00	234.880000	469,760.00	105,881.00	0.40
22822V101	CROWN CASTLE INTL CORP REIT USD.01							
		1,500.000 Local	93.991300	140,986.95	111.330000	166,995.00	26,008.05	0.38
		Base	93.991300	140,986.95	111.330000	166,995.00	26,008.05	0.14
22943F100	CTRIIP.COM INTERNATIONAL ADR ADR USD.01							
		1,900.000 Local	51.911800	98,632.42	37.170000	70,623.00	-28,009.42	0.16
		Base	51.911800	98,632.42	37.170000	70,623.00	-28,009.42	0.06
231021106	CUMMINS INC COMMON STOCK USD2.5							
		600.000 Local	158.768300	95,260.98	146.070000	87,642.00	-7,618.98	0.20
		Base	158.768300	95,260.98	146.070000	87,642.00	-7,618.98	0.07
233331107	DTE ENERGY COMPANY COMMON STOCK							
		1,500.000 Local	104.105320	156,157.98	109.130000	163,695.00	7,537.02	0.37
		Base	104.105320	156,157.98	109.130000	163,695.00	7,537.02	0.14
235851102	DANAHER CORP COMMON STOCK USD.01							
		1,300.000 Local	82.960800	107,849.04	108.660000	141,258.00	33,408.96	0.32
		Base	82.960800	107,849.04	108.660000	141,258.00	33,408.96	0.12
244199105	DEERE + CO COMMON STOCK USD1.0							
		900.000 Local	111.030000	99,927.00	150.330000	135,297.00	35,370.00	0.31
		Base	111.030000	99,927.00	150.330000	135,297.00	35,370.00	0.11
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
		2,500.000 Local	37.261600	93,154.00	39.940000	99,850.00	6,696.00	0.23
		Base	37.261600	93,154.00	39.940000	99,850.00	6,696.00	0.08
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
		500.000 Local	120.180000	60,090.00	135.190000	67,595.00	7,505.00	0.15
		Base	120.180000	60,090.00	135.190000	67,595.00	7,505.00	0.06
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
		900.000 Local	111.394700	100,255.23	112.480000	101,232.00	976.77	0.23

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		Base	111.394700	100,255.23	112.480000	101,232.00	976.77	0.09
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		5,800.000 Local	105.122676	609,711.52	116.940000	678,252.00	68,540.48	1.54
		Base	105.122676	609,711.52	116.940000	678,252.00	68,540.48	0.58
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		1,900.000 Local	61.321900	116,511.61	76.450000	145,255.00	28,743.39	0.33
		Base	61.321900	116,511.61	76.450000	145,255.00	28,743.39	0.12
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
		1,600.000 Local	60.639400	97,023.04	35.760000	57,216.00	-39,807.04	0.13
		Base	60.639400	97,023.04	35.760000	57,216.00	-39,807.04	0.05
25746U109	DOMINION ENERGY INC COMMON STOCK							
		2,000.000 Local	76.967800	153,935.60	70.280000	140,560.00	-13,375.60	0.32
		Base	76.967800	153,935.60	70.280000	140,560.00	-13,375.60	0.12
26078J100	DOWDUPONT INC COMMON STOCK USD.01							
		10,789.000 Local	63.332125	683,290.30	64.310000	693,840.59	10,550.29	1.57
		Base	63.332125	683,290.30	64.310000	693,840.59	10,550.29	0.59
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		1,900.000 Local	82.347600	156,460.44	80.020000	152,038.00	-4,422.44	0.34
		Base	82.347600	156,460.44	80.020000	152,038.00	-4,422.44	0.13
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		1,300.000 Local	89.855400	116,812.02	127.570000	165,841.00	49,028.98	0.38
		Base	89.855400	116,812.02	127.570000	165,841.00	49,028.98	0.14
26884L109	EQT CORP COMMON STOCK							
		1,500.000 Local	47.110000	70,665.00	44.230000	66,345.00	-4,320.00	0.15
		Base	47.110000	70,665.00	44.230000	66,345.00	-4,320.00	0.06
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		1,200.000 Local	78.295400	93,954.48	95.720000	114,864.00	20,909.52	0.26
		Base	78.295400	93,954.48	95.720000	114,864.00	20,909.52	0.10
278865100	ECOLAB INC COMMON STOCK USD1.0							
		800.000 Local	125.691300	100,553.04	156.780000	125,424.00	24,870.96	0.28

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		Base	125.691300	100,553.04	156.780000	125,424.00	24,870.96	0.11
281020107	EDISON INTERNATIONAL COMMON STOCK							
		1,300.000 Local	78.862900	102,521.77	67.680000	87,984.00	-14,537.77	0.20
		Base	78.862900	102,521.77	67.680000	87,984.00	-14,537.77	0.07
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
		1,700.000 Local	58.619100	99,652.47	76.580000	130,186.00	30,533.53	0.30
		Base	58.619100	99,652.47	76.580000	130,186.00	30,533.53	0.11
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		1,300.000 Local	76.571500	99,542.95	81.130000	105,469.00	5,926.05	0.24
		Base	76.571500	99,542.95	81.130000	105,469.00	5,926.05	0.09
29444U700	EQUINIX INC REIT USD.001							
		300.000 Local	422.193300	126,657.99	432.890000	129,867.00	3,209.01	0.29
		Base	422.193300	126,657.99	432.890000	129,867.00	3,209.01	0.11
29476L107	EQUITY RESIDENTIAL REIT USD.01							
		1,500.000 Local	64.030300	96,045.45	66.260000	99,390.00	3,344.55	0.23
		Base	64.030300	96,045.45	66.260000	99,390.00	3,344.55	0.08
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
		400.000 Local	248.155000	99,262.00	246.710000	98,684.00	-578.00	0.22
		Base	248.155000	99,262.00	246.710000	98,684.00	-578.00	0.08
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		1,700.000 Local	59.325900	100,854.03	61.440000	104,448.00	3,593.97	0.24
		Base	59.325900	100,854.03	61.440000	104,448.00	3,593.97	0.09
30161N101	EXELON CORP COMMON STOCK							
		3,500.000 Local	34.218600	119,765.10	43.660000	152,810.00	33,044.90	0.35
		Base	34.218600	119,765.10	43.660000	152,810.00	33,044.90	0.13
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01							
		1,600.000 Local	62.640600	100,224.96	95.010000	152,016.00	51,791.04	0.34
		Base	62.640600	100,224.96	95.010000	152,016.00	51,791.04	0.13
30231G102	EXXON MOBIL CORP COMMON STOCK							
		10,200.000 Local	81.078547	827,001.18	85.020000	867,204.00	40,202.82	1.97

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		Base	81.078547	827,001.18	85.020000	867,204.00	40,202.82	0.74
302491303	FMC CORP COMMON STOCK USD.1							
		1,200.000 Local	87.370000	104,844.00	87.180000	104,616.00	-228.00	0.24
		Base	87.370000	104,844.00	87.180000	104,616.00	-228.00	0.09
30303M102	FACEBOOK INC A COMMON STOCK USD.000006							
		1,500.000 Local	149.805300	224,707.95	164.460000	246,690.00	21,982.05	0.56
		Base	149.805300	224,707.95	164.460000	246,690.00	21,982.05	0.21
31428X106	FEDEX CORP COMMON STOCK USD.1							
		500.000 Local	190.131500	95,065.75	240.790000	120,395.00	25,329.25	0.27
		Base	190.131500	95,065.75	240.790000	120,395.00	25,329.25	0.10
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
		1,000.000 Local	33.480000	33,480.00	37.170000	37,170.00	3,690.00	0.08
		Base	33.480000	33,480.00	37.170000	37,170.00	3,690.00	0.03
345370860	FORD MOTOR CO COMMON STOCK USD.01							
		9,100.000 Local	11.002600	100,123.66	9.250000	84,175.00	-15,948.66	0.19
		Base	11.002600	100,123.66	9.250000	84,175.00	-15,948.66	0.07
35671D857	FREEMPORT MCMORAN INC COMMON STOCK USD.1							
		7,800.000 Local	11.700400	91,263.12	13.920000	108,576.00	17,312.88	0.25
		Base	11.700400	91,263.12	13.920000	108,576.00	17,312.88	0.09
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
		500.000 Local	194.728000	97,364.00	204.720000	102,360.00	4,996.00	0.23
		Base	194.728000	97,364.00	204.720000	102,360.00	4,996.00	0.09
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							
		7,800.000 Local	29.160900	227,455.02	11.290000	88,062.00	-139,393.02	0.20
		Base	29.160900	227,455.02	11.290000	88,062.00	-139,393.02	0.07
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		1,800.000 Local	56.612200	101,901.96	42.920000	77,256.00	-24,645.96	0.18
		Base	56.612200	101,901.96	42.920000	77,256.00	-24,645.96	0.07
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
		1,700.000 Local	67.515900	114,777.03	77.210000	131,257.00	16,479.97	0.30

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		Base	67.515900	114,777.03	77.210000	131,257.00	16,479.97	0.11
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
		800.000 Local	227.222500	181,778.00	224.240000	179,392.00	-2,386.00	0.41
		Base	227.222500	181,778.00	224.240000	179,392.00	-2,386.00	0.15
40414L109	HCP INC REIT USD1.0							
		3,200.000 Local	29.784700	95,311.04	26.320000	84,224.00	-11,087.04	0.19
		Base	29.784700	95,311.04	26.320000	84,224.00	-11,087.04	0.07
40434L105	HP INC COMMON STOCK USD.01							
		5,200.000 Local	18.764300	97,574.36	25.770000	134,004.00	36,429.64	0.30
		Base	18.764300	97,574.36	25.770000	134,004.00	36,429.64	0.11
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
		3,000.000 Local	44.368000	133,104.00	40.530000	121,590.00	-11,514.00	0.28
		Base	44.368000	133,104.00	40.530000	121,590.00	-11,514.00	0.10
42809H107	HESS CORP COMMON STOCK USD1.0							
		2,000.000 Local	64.840000	129,680.00	71.580000	143,160.00	13,480.00	0.32
		Base	64.840000	129,680.00	71.580000	143,160.00	13,480.00	0.12
436492904	GAZPROM PJSC COMMON STOCK RUB5.0							
		31,840.000 Local	2.335767	74,370.83	2.487817	79,212.09	4,841.26	0.18
		Base	2.335767	74,370.83	2.487817	79,212.09	4,841.26	0.07
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		1,100.000 Local	154.987100	170,485.81	207.150000	227,865.00	57,379.19	0.52
		Base	154.987100	170,485.81	207.150000	227,865.00	57,379.19	0.19
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		700.000 Local	130.975700	91,682.99	166.400000	116,480.00	24,797.01	0.26
		Base	130.975700	91,682.99	166.400000	116,480.00	24,797.01	0.10
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
		5,400.000 Local	18.068600	97,570.44	21.100000	113,940.00	16,369.56	0.26
		Base	18.068600	97,570.44	21.100000	113,940.00	16,369.56	0.10
444859102	HUMANA INC COMMON STOCK USD.166							
		400.000 Local	226.327500	90,531.00	338.520000	135,408.00	44,877.00	0.31

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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	226.327500	90,531.00	338.520000	135,408.00	44,877.00	0.12
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
		700.000 Local	137.871400	96,509.98	141.120000	98,784.00	2,274.02	0.22
		Base	137.871400	96,509.98	141.120000	98,784.00	2,274.02	0.08
456058908	LUKOIL PJSC COMMON STOCK RUB.025							
		1,959.000 Local	48.100949	94,229.76	76.567002	149,994.76	55,765.00	0.34
		Base	48.100949	94,229.76	76.567002	149,994.76	55,765.00	0.13
458140100	INTEL CORP COMMON STOCK USD.001							
		5,000.000 Local	36.874600	184,373.00	47.290000	236,450.00	52,077.00	0.54
		Base	36.874600	184,373.00	47.290000	236,450.00	52,077.00	0.20
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
		1,600.000 Local	60.624400	96,999.04	74.890000	119,824.00	22,824.96	0.27
		Base	60.624400	96,999.04	74.890000	119,824.00	22,824.96	0.10
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
		600.000 Local	158.695000	95,217.00	151.210000	90,726.00	-4,491.00	0.21
		Base	158.695000	95,217.00	151.210000	90,726.00	-4,491.00	0.08
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
		700.000 Local	139.655700	97,758.99	139.120000	97,384.00	-374.99	0.22
		Base	139.655700	97,758.99	139.120000	97,384.00	-374.99	0.08
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
		1,800.000 Local	53.164400	95,695.92	49.150000	88,470.00	-7,225.92	0.20
		Base	53.164400	95,695.92	49.150000	88,470.00	-7,225.92	0.08
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
		4,100.000 Local	23.990500	98,361.05	22.870000	93,767.00	-4,594.05	0.21
		Base	23.990500	98,361.05	22.870000	93,767.00	-4,594.05	0.08
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
		300.000 Local	281.949200	84,584.76	574.000000	172,200.00	87,615.24	0.39
		Base	281.949200	84,584.76	574.000000	172,200.00	87,615.24	0.15
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
		2,400.000 Local	87.363500	209,672.40	112.840000	270,816.00	61,143.60	0.61

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		Base	87.363500	209,672.40	112.840000	270,816.00	61,143.60	0.23
47215P106	JD.COM INC ADR ADR USD.00002							
		2,300.000 Local	35.027700	80,563.71	26.090000	60,007.00	-20,556.71	0.14
		Base	35.027700	80,563.71	26.090000	60,007.00	-20,556.71	0.05
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
		3,200.000 Local	123.566016	395,411.25	138.170000	442,144.00	46,732.75	1.00
		Base	123.566016	395,411.25	138.170000	442,144.00	46,732.75	0.38
485173900	SURGUTNEFTEGAS PJSC COMMON STOCK RUB1.0							
		192,600.000 Local	0.462990	89,171.87	0.419546	80,804.56	-8,367.31	0.18
		Base	0.462990	89,171.87	0.419546	80,804.56	-8,367.31	0.07
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
		1,100.000 Local	127.178600	139,896.46	113.640000	125,004.00	-14,892.46	0.28
		Base	127.178600	139,896.46	113.640000	125,004.00	-14,892.46	0.11
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
		4,800.000 Local	20.133100	96,638.88	17.730000	85,104.00	-11,534.88	0.19
		Base	20.133100	96,638.88	17.730000	85,104.00	-11,534.88	0.07
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
		1,100.000 Local	88.450000	97,295.00	55.110000	60,621.00	-36,674.00	0.14
		Base	88.450000	97,295.00	55.110000	60,621.00	-36,674.00	0.05
501044101	KROGER CO COMMON STOCK USD1.0							
		5,200.000 Local	29.511500	153,459.80	29.110000	151,372.00	-2,087.80	0.34
		Base	29.511500	153,459.80	29.110000	151,372.00	-2,087.80	0.13
532457108	ELI LILLY + CO COMMON STOCK							
		1,300.000 Local	82.045400	106,659.02	107.310000	139,503.00	32,843.98	0.32
		Base	82.045400	106,659.02	107.310000	139,503.00	32,843.98	0.12
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
		2,600.000 Local	53.460000	138,996.00	54.470000	141,622.00	2,626.00	0.32
		Base	53.460000	138,996.00	54.470000	141,622.00	2,626.00	0.12
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
		400.000 Local	269.462500	107,785.00	345.960000	138,384.00	30,599.00	0.31

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		Base	269.462500	107,785.00	345.960000	138,384.00	30,599.00	0.12
548661107	LOWE S COS INC COMMON STOCK USD.5							
		1,200.000 Local	85.340400	102,408.48	114.820000	137,784.00	35,375.52	0.31
		Base	85.340400	102,408.48	114.820000	137,784.00	35,375.52	0.12
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
		5,600.000 Local	19.810000	110,936.00	23.280000	130,368.00	19,432.00	0.30
		Base	19.810000	110,936.00	23.280000	130,368.00	19,432.00	0.11
56585A102	MARATHON PETROLEUM CORP COMMON STOCK							
		1,900.000 Local	50.180500	95,342.95	79.970000	151,943.00	56,600.05	0.34
		Base	50.180500	95,342.95	79.970000	151,943.00	56,600.05	0.13
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
		1,000.000 Local	97.114000	97,114.00	132.030000	132,030.00	34,916.00	0.30
		Base	97.114000	97,114.00	132.030000	132,030.00	34,916.00	0.11
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
		400.000 Local	241.967500	96,787.00	181.950000	72,780.00	-24,007.00	0.17
		Base	241.967500	96,787.00	181.950000	72,780.00	-24,007.00	0.06
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
		800.000 Local	117.237500	93,790.00	222.610000	178,088.00	84,298.00	0.40
		Base	117.237500	93,790.00	222.610000	178,088.00	84,298.00	0.15
580135101	MCDONALD S CORP COMMON STOCK USD.01							
		800.000 Local	142.602500	114,082.00	167.290000	133,832.00	19,750.00	0.30
		Base	142.602500	114,082.00	167.290000	133,832.00	19,750.00	0.11
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
		700.000 Local	140.712900	98,499.03	132.650000	92,855.00	-5,644.03	0.21
		Base	140.712900	98,499.03	132.650000	92,855.00	-5,644.03	0.08
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
		3,800.000 Local	62.276095	236,649.16	70.940000	269,572.00	32,922.84	0.61
		Base	62.276095	236,649.16	70.940000	269,572.00	32,922.84	0.23
59156R108	METLIFE INC COMMON STOCK USD.01							
		1,900.000 Local	47.618011	90,474.22	46.720000	88,768.00	-1,706.22	0.20

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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	47.618011	90,474.22	46.720000	88,768.00	-1,706.22	0.08
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		3,500.000 Local	68.758900	240,656.15	114.370000	400,295.00	159,638.85	0.91
		Base	68.758900	240,656.15	114.370000	400,295.00	159,638.85	0.34
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
		1,400.000 Local	42.270000	59,178.00	45.230000	63,322.00	4,144.00	0.14
		Base	42.270000	59,178.00	45.230000	63,322.00	4,144.00	0.05
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01							
		1,000.000 Local	91.382000	91,382.00	61.500000	61,500.00	-29,882.00	0.14
		Base	91.382000	91,382.00	61.500000	61,500.00	-29,882.00	0.05
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
		2,800.000 Local	44.978200	125,938.96	42.960000	120,288.00	-5,650.96	0.27
		Base	44.978200	125,938.96	42.960000	120,288.00	-5,650.96	0.10
615369105	MOODY S CORP COMMON STOCK USD.01							
		800.000 Local	118.807500	95,046.00	167.200000	133,760.00	38,714.00	0.30
		Base	118.807500	95,046.00	167.200000	133,760.00	38,714.00	0.11
617446448	MORGAN STANLEY COMMON STOCK USD.01							
		3,200.000 Local	43.636900	139,638.08	46.570000	149,024.00	9,385.92	0.34
		Base	43.636900	139,638.08	46.570000	149,024.00	9,385.92	0.13
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
		3,800.000 Local	28.780000	109,364.00	32.480000	123,424.00	14,060.00	0.28
		Base	28.780000	109,364.00	32.480000	123,424.00	14,060.00	0.10
64110L106	NETFLIX INC COMMON STOCK USD.001							
		500.000 Local	155.855700	77,927.85	374.130000	187,065.00	109,137.15	0.42
		Base	155.855700	77,927.85	374.130000	187,065.00	109,137.15	0.16
643491905	HONGKONG LAND HOLDINGS LTD COMMON STOCK USD.1							
		12,900.000 Local	7.716474	99,542.51	6.620000	85,398.00	-14,144.51	0.19
		Base	7.716474	99,542.51	6.620000	85,398.00	-14,144.51	0.07
647581107	NEW ORIENTAL EDUCATIO SP ADR ADR USD.01							
		600.000 Local	89.510000	53,706.00	74.010000	44,406.00	-9,300.00	0.10

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		Base	89.510000	53,706.00	74.010000	44,406.00	-9,300.00	0.04
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6							
		3,000.000 Local	32.503700	97,511.10	30.200000	90,600.00	-6,911.10	0.21
		Base	32.503700	97,511.10	30.200000	90,600.00	-6,911.10	0.08
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		1,500.000 Local	133.894700	200,842.05	167.600000	251,400.00	50,557.95	0.57
		Base	133.894700	200,842.05	167.600000	251,400.00	50,557.95	0.21
654106103	NIKE INC CL B COMMON STOCK USD1.0							
		1,800.000 Local	54.341100	97,813.98	84.720000	152,496.00	54,682.02	0.35
		Base	54.341100	97,813.98	84.720000	152,496.00	54,682.02	0.13
655044105	NOBLE ENERGY INC COMMON STOCK USD.01							
		3,300.000 Local	34.350000	113,355.00	31.190000	102,927.00	-10,428.00	0.23
		Base	34.350000	113,355.00	31.190000	102,927.00	-10,428.00	0.09
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667							
		1,100.000 Local	90.821800	99,903.98	102.130000	112,343.00	12,439.02	0.25
		Base	90.821800	99,903.98	102.130000	112,343.00	12,439.02	0.10
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
		400.000 Local	245.477500	98,191.00	317.370000	126,948.00	28,757.00	0.29
		Base	245.477500	98,191.00	317.370000	126,948.00	28,757.00	0.11
670346105	NUCOR CORP COMMON STOCK USD.4							
		1,700.000 Local	60.581500	102,988.55	63.450000	107,865.00	4,876.45	0.24
		Base	60.581500	102,988.55	63.450000	107,865.00	4,876.45	0.09
67066G104	NVIDIA CORP COMMON STOCK USD.001							
		600.000 Local	103.776000	62,265.60	281.020000	168,612.00	106,346.40	0.38
		Base	103.776000	62,265.60	281.020000	168,612.00	106,346.40	0.14
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
		200.000 Local	248.430000	49,686.00	347.320000	69,464.00	19,778.00	0.16
		Base	248.430000	49,686.00	347.320000	69,464.00	19,778.00	0.06
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
		1,800.000 Local	58.382200	105,087.96	82.170000	147,906.00	42,818.04	0.34



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		Base	58.382200	105,087.96	82.170000	147,906.00	42,818.04	0.13
681919106	OMNICOM GROUP COMMON STOCK USD.15							
		1,600.000 Local	83.176300	133,082.08	68.020000	108,832.00	-24,250.08	0.25
		Base	83.176300	133,082.08	68.020000	108,832.00	-24,250.08	0.09
682680103	ONEOK INC COMMON STOCK USD.01							
		2,500.000 Local	56.530000	141,325.00	67.790000	169,475.00	28,150.00	0.38
		Base	56.530000	141,325.00	67.790000	169,475.00	28,150.00	0.14
68389X105	ORACLE CORP COMMON STOCK USD.01							
		2,300.000 Local	45.426100	104,480.03	51.560000	118,588.00	14,107.97	0.27
		Base	45.426100	104,480.03	51.560000	118,588.00	14,107.97	0.10
69331C108	P G + E CORP COMMON STOCK							
		1,800.000 Local	66.741700	120,135.06	46.010000	82,818.00	-37,317.06	0.19
		Base	66.741700	120,135.06	46.010000	82,818.00	-37,317.06	0.07
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
		800.000 Local	123.450600	98,760.48	136.190000	108,952.00	10,191.52	0.25
		Base	123.450600	98,760.48	136.190000	108,952.00	10,191.52	0.09
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67							
		1,100.000 Local	109.580900	120,538.99	109.130000	120,043.00	-495.99	0.27
		Base	109.580900	120,538.99	109.130000	120,043.00	-495.99	0.10
69351T106	PPL CORP COMMON STOCK USD.01							
		2,600.000 Local	38.120800	99,114.08	29.260000	76,076.00	-23,038.08	0.17
		Base	38.120800	99,114.08	29.260000	76,076.00	-23,038.08	0.06
693718108	PACCAR INC COMMON STOCK USD1.0							
		1,400.000 Local	67.054300	93,876.02	68.190000	95,466.00	1,589.98	0.22
		Base	67.054300	93,876.02	68.190000	95,466.00	1,589.98	0.08
701877102	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01							
		2,500.000 Local	28.170000	70,425.00	29.250000	73,125.00	2,700.00	0.17
		Base	28.170000	70,425.00	29.250000	73,125.00	2,700.00	0.06
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
		1,200.000 Local	49.238000	59,085.60	87.840000	105,408.00	46,322.40	0.24

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QS INVESTORS LLC

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STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
			Base	49.238000	59,085.60	87.840000	105,408.00	46,322.40	0.09
713448108	PEPSICO INC COMMON STOCK USD.017								
	2,700.000	Local		108.200963	292,142.60	111.800000	301,860.00	9,717.40	0.68
		Base		108.200963	292,142.60	111.800000	301,860.00	9,717.40	0.26
717081103	PFIZER INC COMMON STOCK USD.05								
	7,300.000	Local		33.783425	246,619.00	44.070000	321,711.00	75,092.00	0.73
		Base		33.783425	246,619.00	44.070000	321,711.00	75,092.00	0.27
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
	3,400.000	Local		102.221035	347,551.52	81.540000	277,236.00	-70,315.52	0.63
		Base		102.221035	347,551.52	81.540000	277,236.00	-70,315.52	0.24
718546104	PHILLIPS 66 COMMON STOCK								
	1,200.000	Local		79.032400	94,838.88	112.720000	135,264.00	40,425.12	0.31
		Base		79.032400	94,838.88	112.720000	135,264.00	40,425.12	0.11
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
	600.000	Local		165.576700	99,346.02	174.190000	104,514.00	5,167.98	0.24
		Base		165.576700	99,346.02	174.190000	104,514.00	5,167.98	0.09
74005P104	PRAXAIR INC COMMON STOCK USD.01								
	1,700.000	Local		145.227653	246,887.01	160.730000	273,241.00	26,353.99	0.62
		Base		145.227653	246,887.01	160.730000	273,241.00	26,353.99	0.23
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
	1,600.000	Local		104.212094	166,739.35	109.180000	174,688.00	7,948.65	0.40
		Base		104.212094	166,739.35	109.180000	174,688.00	7,948.65	0.15
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
	4,300.000	Local		84.405674	362,944.40	83.230000	357,889.00	-5,055.40	0.81
		Base		84.405674	362,944.40	83.230000	357,889.00	-5,055.40	0.30
74340W103	PROLOGIS INC REIT USD.01								
	2,300.000	Local		53.563700	123,196.51	67.790000	155,917.00	32,720.49	0.35
		Base		53.563700	123,196.51	67.790000	155,917.00	32,720.49	0.13
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
	900.000	Local		110.258900	99,233.01	101.320000	91,188.00	-8,045.01	0.21

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		Base	110.258900	99,233.01	101.320000	91,188.00	-8,045.01	0.08
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		2,600.000 Local	43.672300	113,547.98	52.790000	137,254.00	23,706.02	0.31
		Base	43.672300	113,547.98	52.790000	137,254.00	23,706.02	0.12
74460D109	PUBLIC STORAGE REIT USD.1							
		600.000 Local	203.458300	122,074.98	201.630000	120,978.00	-1,096.98	0.27
		Base	203.458300	122,074.98	201.630000	120,978.00	-1,096.98	0.10
747525103	QUALCOMM INC COMMON STOCK USD.0001							
		1,900.000 Local	54.897100	104,304.49	72.030000	136,857.00	32,552.51	0.31
		Base	54.897100	104,304.49	72.030000	136,857.00	32,552.51	0.12
755111507	RAYTHEON COMPANY COMMON STOCK USD.01							
		600.000 Local	157.195400	94,317.24	206.660000	123,996.00	29,678.76	0.28
		Base	157.195400	94,317.24	206.660000	123,996.00	29,678.76	0.11
756109104	REALTY INCOME CORP REIT USD1.0							
		1,700.000 Local	55.555900	94,445.03	56.890000	96,713.00	2,267.97	0.22
		Base	55.555900	94,445.03	56.890000	96,713.00	2,267.97	0.08
778296103	ROSS STORES INC COMMON STOCK USD.01							
		1,000.000 Local	64.614700	64,614.70	99.100000	99,100.00	34,485.30	0.22
		Base	64.614700	64,614.70	99.100000	99,100.00	34,485.30	0.08
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
		700.000 Local	136.534300	95,574.01	195.390000	136,773.00	41,198.99	0.31
		Base	136.534300	95,574.01	195.390000	136,773.00	41,198.99	0.12
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
		800.000 Local	128.210000	102,568.00	160.630000	128,504.00	25,936.00	0.29
		Base	128.210000	102,568.00	160.630000	128,504.00	25,936.00	0.11
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001							
		1,100.000 Local	86.560000	95,216.00	159.030000	174,933.00	79,717.00	0.40
		Base	86.560000	95,216.00	159.030000	174,933.00	79,717.00	0.15
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
		4,400.000 Local	69.052943	303,832.95	60.920000	268,048.00	-35,784.95	0.61

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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	69.052943	303,832.95	60.920000	268,048.00	-35,784.95	0.23
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
		3,700.000 Local	46.847946	173,337.40	49.150000	181,855.00	8,517.60	0.41
		Base	46.847946	173,337.40	49.150000	181,855.00	8,517.60	0.15
816851109	SEMPRA ENERGY COMMON STOCK							
		900.000 Local	111.435600	100,292.04	113.750000	102,375.00	2,082.96	0.23
		Base	111.435600	100,292.04	113.750000	102,375.00	2,082.96	0.09
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
		500.000 Local	378.777460	189,388.73	455.210000	227,605.00	38,216.27	0.52
		Base	378.777460	189,388.73	455.210000	227,605.00	38,216.27	0.19
828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
		1,300.000 Local	164.665400	214,065.02	176.750000	229,775.00	15,709.98	0.52
		Base	164.665400	214,065.02	176.750000	229,775.00	15,709.98	0.20
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0							
		3,200.000 Local	49.595800	158,706.56	43.600000	139,520.00	-19,186.56	0.32
		Base	49.595800	158,706.56	43.600000	139,520.00	-19,186.56	0.12
855244109	STARBUCKS CORP COMMON STOCK USD.001							
		1,700.000 Local	60.520900	102,885.53	56.840000	96,628.00	-6,257.53	0.22
		Base	60.520900	102,885.53	56.840000	96,628.00	-6,257.53	0.08
857477103	STATE STREET CORP COMMON STOCK USD1.0							
		1,200.000 Local	84.229200	101,075.04	83.780000	100,536.00	-539.04	0.23
		Base	84.229200	101,075.04	83.780000	100,536.00	-539.04	0.09
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
		2,400.000 Local	46.770000	112,248.00	45.190000	108,456.00	-3,792.00	0.25
		Base	46.770000	112,248.00	45.190000	108,456.00	-3,792.00	0.09
863667101	STRYKER CORP COMMON STOCK USD.1							
		700.000 Local	135.409100	94,786.37	177.680000	124,376.00	29,589.63	0.28
		Base	135.409100	94,786.37	177.680000	124,376.00	29,589.63	0.11
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
		3,400.000 Local	28.799200	97,917.28	31.080000	105,672.00	7,754.72	0.24

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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	28.799200	97,917.28	31.080000	105,672.00	7,754.72	0.09
871829107	SYSCO CORP COMMON STOCK USD1.0								
	2,900.000	Local		54.108300	156,914.07	73.250000	212,425.00	55,510.93	0.48
		Base		54.108300	156,914.07	73.250000	212,425.00	55,510.93	0.18
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
	1,300.000	Local		78.715400	102,330.02	112.020000	145,626.00	43,295.98	0.33
		Base		78.715400	102,330.02	112.020000	145,626.00	43,295.98	0.12
872590104	T MOBILE US INC COMMON STOCK USD.0001								
	1,600.000	Local		65.546900	104,875.04	70.180000	112,288.00	7,412.96	0.25
		Base		65.546900	104,875.04	70.180000	112,288.00	7,412.96	0.10
874080104	TAL EDUCATION GROUP ADR ADR								
	4,500.000	Local		25.550000	114,975.00	25.710000	115,695.00	720.00	0.26
		Base		25.550000	114,975.00	25.710000	115,695.00	720.00	0.10
88160R101	TESLA INC COMMON STOCK USD.001								
	200.000	Local		288.210000	57,642.00	264.770000	52,954.00	-4,688.00	0.12
		Base		288.210000	57,642.00	264.770000	52,954.00	-4,688.00	0.05
881624209	TEVA PHARMACEUTICAL SP ADR ADR								
	2,100.000	Local		30.850700	64,786.47	21.540000	45,234.00	-19,552.47	0.10
		Base		30.850700	64,786.47	21.540000	45,234.00	-19,552.47	0.04
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
	700.000	Local		79.762700	55,833.89	107.290000	75,103.00	19,269.11	0.17
		Base		79.762700	55,833.89	107.290000	75,103.00	19,269.11	0.06
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
	700.000	Local		168.388600	117,872.02	244.080000	170,856.00	52,983.98	0.39
		Base		168.388600	117,872.02	244.080000	170,856.00	52,983.98	0.15
88579Y101	3M CO COMMON STOCK USD.01								
	500.000	Local		198.076000	99,038.00	210.710000	105,355.00	6,317.00	0.24
		Base		198.076000	99,038.00	210.710000	105,355.00	6,317.00	0.09
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
	4,000.000	Local		28.856300	115,425.20	46.330000	185,320.00	69,894.80	0.42

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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	28.856300	115,425.20	46.330000	185,320.00	69,894.80	0.16
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01							
		3,300.000 Local	28.279800	93,323.34	45.820000	151,206.00	57,882.66	0.34
		Base	28.279800	93,323.34	45.820000	151,206.00	57,882.66	0.13
902973304	US BANCORP COMMON STOCK USD.01							
		1,900.000 Local	52.557100	99,858.49	52.810000	100,339.00	480.51	0.23
		Base	52.557100	99,858.49	52.810000	100,339.00	480.51	0.09
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
		900.000 Local	111.116700	100,005.03	162.830000	146,547.00	46,541.97	0.33
		Base	111.116700	100,005.03	162.830000	146,547.00	46,541.97	0.12
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		900.000 Local	107.153500	96,438.15	116.750000	105,075.00	8,636.85	0.24
		Base	107.153500	96,438.15	116.750000	105,075.00	8,636.85	0.09
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0							
		800.000 Local	120.488800	96,391.04	139.810000	111,848.00	15,456.96	0.25
		Base	120.488800	96,391.04	139.810000	111,848.00	15,456.96	0.10
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		1,200.000 Local	173.496300	208,195.56	266.040000	319,248.00	111,052.44	0.72
		Base	173.496300	208,195.56	266.040000	319,248.00	111,052.44	0.27
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
		1,500.000 Local	64.724000	97,086.00	113.750000	170,625.00	73,539.00	0.39
		Base	64.724000	97,086.00	113.750000	170,625.00	73,539.00	0.15
92276F100	VENTAS INC REIT USD.25							
		1,800.000 Local	61.946100	111,502.98	54.380000	97,884.00	-13,618.98	0.22
		Base	61.946100	111,502.98	54.380000	97,884.00	-13,618.98	0.08
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
		20,700.000 Local	46.073767	953,726.97	53.390000	1,105,173.00	151,446.03	2.51
		Base	46.073767	953,726.97	53.390000	1,105,173.00	151,446.03	0.94
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001							
		2,300.000 Local	37.980200	87,354.46	33.760000	77,648.00	-9,706.46	0.18

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			Base	37.980200	87,354.46	33.760000	77,648.00	-9,706.46	0.07
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
	1,100.000	Local		92.633200	101,896.52	150.090000	165,099.00	63,202.48	0.37
		Base		92.633200	101,896.52	150.090000	165,099.00	63,202.48	0.14
929042109	VORNADO REALTY TRUST REIT USD.04								
	1,100.000	Local		75.654118	83,219.53	73.000000	80,300.00	-2,919.53	0.18
		Base		75.654118	83,219.53	73.000000	80,300.00	-2,919.53	0.07
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
	800.000	Local		128.427500	102,742.00	111.200000	88,960.00	-13,782.00	0.20
		Base		128.427500	102,742.00	111.200000	88,960.00	-13,782.00	0.08
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
	3,200.000	Local		62.003325	198,410.64	66.760000	213,632.00	15,221.36	0.48
		Base		62.003325	198,410.64	66.760000	213,632.00	15,221.36	0.18
931142103	WALMART INC COMMON STOCK USD.1								
	8,800.000	Local		79.028700	695,452.56	93.910000	826,408.00	130,955.44	1.87
		Base		79.028700	695,452.56	93.910000	826,408.00	130,955.44	0.70
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
	4,100.000	Local		85.978100	352,510.21	72.900000	298,890.00	-53,620.21	0.68
		Base		85.978100	352,510.21	72.900000	298,890.00	-53,620.21	0.25
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
	3,600.000	Local		55.405100	199,458.36	52.560000	189,216.00	-10,242.36	0.43
		Base		55.405100	199,458.36	52.560000	189,216.00	-10,242.36	0.16
95040Q104	WELLTOWER INC REIT USD1.0								
	1,700.000	Local		69.388800	117,960.96	64.320000	109,344.00	-8,616.96	0.25
		Base		69.388800	117,960.96	64.320000	109,344.00	-8,616.96	0.09
96145D105	WESTROCK CO COMMON STOCK								
	2,500.000	Local		58.880000	147,200.00	53.440000	133,600.00	-13,600.00	0.30
		Base		58.880000	147,200.00	53.440000	133,600.00	-13,600.00	0.11
962166104	WEYERHAEUSER CO REIT USD1.25								
	3,700.000	Local		32.993500	122,075.95	32.270000	119,399.00	-2,676.95	0.27

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		Base	32.993500	122,075.95	32.270000	119,399.00	-2,676.95	0.10
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
		3,300.000 Local	30.396200	100,307.46	27.190000	89,727.00	-10,580.46	0.20
		Base	30.396200	100,307.46	27.190000	89,727.00	-10,580.46	0.08
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
		2,200.000 Local	44.825500	98,616.10	47.210000	103,862.00	5,245.90	0.24
		Base	44.825500	98,616.10	47.210000	103,862.00	5,245.90	0.09
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01							
		2,100.000 Local	39.610000	83,181.00	35.110000	73,731.00	-9,450.00	0.17
		Base	39.610000	83,181.00	35.110000	73,731.00	-9,450.00	0.06
98919V105	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001							
		2,200.000 Local	36.810000	80,982.00	34.720000	76,384.00	-4,598.00	0.17
		Base	36.810000	80,982.00	34.720000	76,384.00	-4,598.00	0.06
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
		800.000 Local	118.268900	94,615.12	131.470000	105,176.00	10,560.88	0.24
		Base	118.268900	94,615.12	131.470000	105,176.00	10,560.88	0.09
B0DK75903	NOVATEK PJSC SPONS GDR REG S GDR							
		704.000 Local	119.371364	84,037.44	184.000000	129,536.00	45,498.56	0.29
		Base	119.371364	84,037.44	184.000000	129,536.00	45,498.56	0.11
B56C9L901	SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0							
		19,680.000 Local	2.858485	56,254.99	3.097636	60,961.48	4,706.49	0.14
		Base	2.858485	56,254.99	3.097636	60,961.48	4,706.49	0.05
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033							
		400.000 Local	245.740000	98,296.00	190.480000	76,192.00	-22,104.00	0.17
		Base	245.740000	98,296.00	190.480000	76,192.00	-22,104.00	0.06
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
		800.000 Local	120.705000	96,564.00	170.200000	136,160.00	39,596.00	0.31
		Base	120.705000	96,564.00	170.200000	136,160.00	39,596.00	0.12
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		1,300.000 Local	75.926200	98,704.06	86.730000	112,749.00	14,044.94	0.26

& Issue has redenominated but Local is not converted  
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Books Open

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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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	75.926200	98,704.06	86.730000	112,749.00	14,044.94	0.10
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
	2,400.000	Local		41.686800	100,048.32	35.000000	84,000.00	-16,048.32	0.19
		Base		41.686800	100,048.32	35.000000	84,000.00	-16,048.32	0.07
G5480U120	LIBERTY GLOBAL PLC C TRACKING STK USD.01								
	2,800.000	Local		34.025000	95,270.00	28.160000	78,848.00	-16,422.00	0.18
		Base		34.025000	95,270.00	28.160000	78,848.00	-16,422.00	0.07
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
	2,400.000	Local		84.125600	201,901.44	98.370000	236,088.00	34,186.56	0.54
		Base		84.125600	201,901.44	98.370000	236,088.00	34,186.56	0.20
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0								
	2,400.000	Local		29.920000	71,808.00	31.250000	75,000.00	3,192.00	0.17
		Base		29.920000	71,808.00	31.250000	75,000.00	3,192.00	0.06
H1467J104	CHUBB LTD COMMON STOCK								
	700.000	Local		137.678600	96,375.02	133.640000	93,548.00	-2,827.02	0.21
		Base		137.678600	96,375.02	133.640000	93,548.00	-2,827.02	0.08
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01								
	1,700.000	Local		103.600859	176,121.46	117.670000	200,039.00	23,917.54	0.45
		Base		103.600859	176,121.46	117.670000	200,039.00	23,917.54	0.17
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
	1,300.000	Local		81.150000	105,495.00	102.510000	133,263.00	27,768.00	0.30
		Base		81.150000	105,495.00	102.510000	133,263.00	27,768.00	0.11
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK								
	800.000	Local		106.585000	85,268.00	85.500000	68,400.00	-16,868.00	0.16
		Base		106.585000	85,268.00	85.500000	68,400.00	-16,868.00	0.06
<b>US DOLLAR Total</b>									
	837,198.000	Local			37,665,996.53		42,693,499.92	5,027,503.39	96.84
		Base			37,665,996.53		42,693,499.92	5,027,503.39	36.29

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Books Open

Prepared by State Street

# Holdings

QS INVESTORS GLOBAL DBI CIF  
QS INVESTORS LLC  
FUND: HBQ2



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>EQUITY Total</b>								
		9,909,492.000	Base	106,230,986.00		115,940,858.05	9,709,872.05	98.54

# Holdings

QS INVESTORS GLOBAL DBI CIF  
QS INVESTORS LLC  
FUND: HBQ2



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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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<b>FUND Total</b>		123,370,080.550	Base	107,938,378.12		117,645,822.55	9,707,444.43	99.99
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# Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

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

### EURO CURRENCY

Exchange Rate: 0.861289

#### 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
ADI0ZV8Z1	EURO STOXX 50 DEC18 XEUR 20181221	21 Dec 2018	2.000	20.000	67,740.00	66,464.70	3,387.000000	1,275.30	2,255.30	-980.00	
					78,649.56		3,932.477949	1,480.69	2,618.52	-1,137.83	0.00

#### GERMANY Total

2.000	20.000	Local	67,740.00	66,464.70		1,275.30	2,255.30	-980.00		
		Base				1,480.69	2,618.52	-1,137.83		0.00

#### EURO CURRENCY Total

2.000	20.000	Local	67,740.00	66,464.70		1,275.30	2,255.30	-980.00		
		Base				1,480.69	2,618.52	-1,137.83		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
ADI0YSY49	S+P500 EMINI FUT DEC18 XCME 20181221	21 Dec 2018	1.000	50.000	145,950.00	145,570.41	2,919.000000	379.59	424.59	-45.00	
					145,950.00		2,919.000000	379.59	424.59	-45.00	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
ADI14HDR6	SGX NIFTY 50 OCT18 XSIM 20181025	25 Oct 2018	55.000	110.000	1,205,490.00	1,211,350.25	10,959.000000	-5,860.25	3,324.75	-9,185.00	
					1,205,490.00		10,959.000000	-5,860.25	3,324.75	-9,185.00	0.01

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
ADI14JDB7	NIKKEI 225 (CME) DEC18 XCME 20181213	13 Dec 2018	1.000	5.000	120,925.00	111,129.00	24,185.000000	9,796.00	9,146.00	650.00	
					120,925.00		24,185.000000	9,796.00	9,146.00	650.00	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
US DOLLAR Total			57.000	165.000	1,472,365.00	1,468,049.66		4,315.34	12,895.34	-8,580.00	
								4,315.34	12,895.34	-8,580.00	0.01

## FUTURES LONG Total

59.000	185.000	Base						5,796.03	15,513.86	-9,717.83	0.01
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& Issue has redenominated but Local is not converted  
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# Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF  
QS INVESTORS LLC  
FUND: HBQ2



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

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

# Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

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								
<b>FUTURES Total</b>									
59.000	185.000 Base					5,796.03	15,513.86	-9,717.83	0.01

# Holdings

As of: September 28, 2018



QS US SMLL CAP EQUITY CIF  
 QS INVESTORS LLC  
 FUND: HBQ3  
 View Date: October 1, 2018



STATE STREET

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				1.9575315	31 Dec 2030		
		5,228,658.160	Local	100.000000	5,228,658.16	100.000000	5,228,658.16	0.63
			Base	100.000000	5,228,658.16	100.000000	5,228,658.16	0.63

<b>US DOLLAR Total</b>		5,228,658.160	Local		5,228,658.16		5,228,658.16	0.63
			Base		5,228,658.16		5,228,658.16	0.63

## CASH EQUIVALENT Total

		5,228,658.160	Base		5,228,658.16		5,228,658.16	0.63
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

000361105	AAR CORP COMMON STOCK USD1.0							
		43,577.000	Local	38.288173	1,668,483.71	47.890000	2,086,902.53	418,418.82
			Base	38.288173	1,668,483.71	47.890000	2,086,902.53	418,418.82

00081T108	ACCO BRANDS CORP COMMON STOCK USD.01							
		131,237.000	Local	11.974592	1,571,509.48	11.300000	1,482,978.10	-88,531.38
			Base	11.974592	1,571,509.48	11.300000	1,482,978.10	-88,531.38

00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01							
		74,052.000	Local	19.590455	1,450,712.36	20.000000	1,481,040.00	30,327.64
			Base	19.590455	1,450,712.36	20.000000	1,481,040.00	30,327.64

002121101	A10 NETWORKS INC COMMON STOCK USD.00001							
		93,615.000	Local	7.527821	704,716.98	6.080000	569,179.20	-135,537.78
			Base	7.527821	704,716.98	6.080000	569,179.20	-135,537.78

002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
		242,478.000	Local	15.070816	3,654,341.40	21.120000	5,121,135.36	1,466,793.96
			Base	15.070816	3,654,341.40	21.120000	5,121,135.36	1,466,793.96

# Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
003830106	ABRAXAS PETROLEUM CORP COMMON STOCK USD.01							
		526,686.000	Local 1.971831	1,038,535.93	2.330000	1,227,178.38	188,642.45	0.15
			Base 1.971831	1,038,535.93	2.330000	1,227,178.38	188,642.45	0.15
004225108	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001							
		151,400.000	Local 14.845000	2,247,533.00	20.760000	3,143,064.00	895,531.00	0.38
			Base 14.845000	2,247,533.00	20.760000	3,143,064.00	895,531.00	0.38
00448Q201	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001							
		336,218.000	Local 4.772458	1,604,586.17	3.680000	1,237,282.24	-367,303.93	0.15
			Base 4.772458	1,604,586.17	3.680000	1,237,282.24	-367,303.93	0.15
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001							
		76,725.000	Local 26.812559	2,057,193.57	19.650000	1,507,646.25	-549,547.32	0.18
			Base 26.812559	2,057,193.57	19.650000	1,507,646.25	-549,547.32	0.18
00738A106	ADTRAN INC COMMON STOCK USD.01							
		80,459.000	Local 24.091330	1,938,364.32	17.650000	1,420,101.35	-518,262.97	0.17
			Base 24.091330	1,938,364.32	17.650000	1,420,101.35	-518,262.97	0.17
007786106	AEROHIVE NETWORKS INC COMMON STOCK USD.001							
		121,426.000	Local 4.195318	509,420.71	4.120000	500,275.12	-9,145.59	0.06
			Base 4.195318	509,420.71	4.120000	500,275.12	-9,145.59	0.06
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
		5,740.000	Local 108.890000	625,028.60	91.610000	525,841.40	-99,187.20	0.06
			Base 108.890000	625,028.60	91.610000	525,841.40	-99,187.20	0.06
018522300	ALLETE INC COMMON STOCK							
		50,530.000	Local 75.924567	3,836,468.36	75.010000	3,790,255.30	-46,213.06	0.45
			Base 75.924567	3,836,468.36	75.010000	3,790,255.30	-46,213.06	0.45
023436108	AMEDISYS INC COMMON STOCK USD.001							
		18,800.000	Local 118.028953	2,218,944.32	124.960000	2,349,248.00	130,303.68	0.28
			Base 118.028953	2,218,944.32	124.960000	2,349,248.00	130,303.68	0.28
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
		97,141.000	Local 28.951265	2,812,354.82	35.360000	3,434,905.76	622,550.94	0.41
			Base 28.951265	2,812,354.82	35.360000	3,434,905.76	622,550.94	0.41

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# Holdings

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



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
03152W109	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	100,742.000	Local 14.454678	1,456,193.20	12.090000	1,217,970.78	-238,222.42	0.15
			Base 14.454678	1,456,193.20	12.090000	1,217,970.78	-238,222.42	0.15
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001	216,524.000	Local 10.355658	2,242,248.47	7.390000	1,600,112.36	-642,136.11	0.19
			Base 10.355658	2,242,248.47	7.390000	1,600,112.36	-642,136.11	0.19
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	55,037.000	Local 18.513268	1,018,914.75	19.240000	1,058,911.88	39,997.13	0.13
			Base 18.513268	1,018,914.75	19.240000	1,058,911.88	39,997.13	0.13
034164103	ANDERSONS INC/THE COMMON STOCK	41,575.000	Local 34.874696	1,449,915.47	37.650000	1,565,298.75	115,383.28	0.19
			Base 34.874696	1,449,915.47	37.650000	1,565,298.75	115,383.28	0.19
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01	27,446.000	Local 17.200000	472,071.20	21.740000	596,676.04	124,604.84	0.07
			Base 17.200000	472,071.20	21.740000	596,676.04	124,604.84	0.07
03835L108	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	47,393.000	Local 2.332256	110,532.63	5.080000	240,756.44	130,223.81	0.03
			Base 2.332256	110,532.63	5.080000	240,756.44	130,223.81	0.03
039380407	ARCH COAL INC A COMMON STOCK USD.01	15,000.000	Local 88.414735	1,326,221.03	89.400000	1,341,000.00	14,778.97	0.16
			Base 88.414735	1,326,221.03	89.400000	1,341,000.00	14,778.97	0.16
040047607	ARENA PHARMACEUTICALS INC COMMON STOCK USD.0001	20,844.000	Local 29.818177	621,530.09	46.020000	959,240.88	337,710.79	0.11
			Base 29.818177	621,530.09	46.020000	959,240.88	337,710.79	0.11
04010E109	ARGAN INC COMMON STOCK USD.15	47,187.000	Local 68.157004	3,216,124.57	43.000000	2,029,041.00	-1,187,083.57	0.24
			Base 68.157004	3,216,124.57	43.000000	2,029,041.00	-1,187,083.57	0.24
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	259,197.000	Local 3.228997	836,946.21	4.570000	1,184,530.29	347,584.08	0.14
			Base 3.228997	836,946.21	4.570000	1,184,530.29	347,584.08	0.14

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# Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: September 28, 2018

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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
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
		2,939.000	Local 56.527761	166,135.09	63.750000	187,361.25	21,226.16	0.02
			Base 56.527761	166,135.09	63.750000	187,361.25	21,226.16	0.02
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
		50,684.000	Local 45.871062	2,324,928.93	68.500000	3,471,854.00	1,146,925.07	0.42
			Base 45.871062	2,324,928.93	68.500000	3,471,854.00	1,146,925.07	0.42
05368M106	AVID BIOSERVICES INC COMMON STOCK USD.001							
		47,831.000	Local 3.996283	191,146.21	6.860000	328,120.66	136,974.45	0.04
			Base 3.996283	191,146.21	6.860000	328,120.66	136,974.45	0.04
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
		83,816.000	Local 27.880224	2,336,808.85	19.650000	1,646,984.40	-689,824.45	0.20
			Base 27.880224	2,336,808.85	19.650000	1,646,984.40	-689,824.45	0.20
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
		181,686.000	Local 27.327409	4,965,007.65	34.390000	6,248,181.54	1,283,173.89	0.75
			Base 27.327409	4,965,007.65	34.390000	6,248,181.54	1,283,173.89	0.75
05969A105	BANCORP INC/THE COMMON STOCK USD1.0							
		84,974.000	Local 9.210217	782,628.95	9.590000	814,900.66	32,271.71	0.10
			Base 9.210217	782,628.95	9.590000	814,900.66	32,271.71	0.10
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01							
		148,953.000	Local 20.511975	3,055,320.24	18.900000	2,815,211.70	-240,108.54	0.34
			Base 20.511975	3,055,320.24	18.900000	2,815,211.70	-240,108.54	0.34
067774109	BARNES + NOBLE INC COMMON STOCK USD.001							
		217,406.000	Local 8.253819	1,794,429.85	5.800000	1,260,954.80	-533,475.05	0.15
			Base 8.253819	1,794,429.85	5.800000	1,260,954.80	-533,475.05	0.15
068463108	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01							
		21,115.000	Local 57.404601	1,212,098.16	66.780000	1,410,059.70	197,961.54	0.17
			Base 57.404601	1,212,098.16	66.780000	1,410,059.70	197,961.54	0.17
077454106	BELDEN INC COMMON STOCK USD.01							
		29,231.000	Local 82.064636	2,398,831.37	71.410000	2,087,385.71	-311,445.66	0.25
			Base 82.064636	2,398,831.37	71.410000	2,087,385.71	-311,445.66	0.25

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 # Issue has not been redenominated but Local is converted

Books Open

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# Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1							
		152,631.000	Local 33.699947	5,143,656.58	23.400000	3,571,565.40	-1,572,091.18	0.43
			Base 33.699947	5,143,656.58	23.400000	3,571,565.40	-1,572,091.18	0.43
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01							
		42,729.000	Local 39.300626	1,679,276.43	40.700000	1,739,070.30	59,793.87	0.21
			Base 39.300626	1,679,276.43	40.700000	1,739,070.30	59,793.87	0.21
089302103	BIG LOTS INC COMMON STOCK USD.01							
		74,671.000	Local 51.526965	3,847,569.98	41.790000	3,120,501.09	-727,068.89	0.37
			Base 51.526965	3,847,569.98	41.790000	3,120,501.09	-727,068.89	0.37
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
		65,254.000	Local 31.164870	2,033,632.41	72.200000	4,711,338.80	2,677,706.39	0.56
			Base 31.164870	2,033,632.41	72.200000	4,711,338.80	2,677,706.39	0.56
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		149,911.000	Local 17.602170	2,638,758.92	19.790000	2,966,738.69	327,979.77	0.35
			Base 17.602170	2,638,758.92	19.790000	2,966,738.69	327,979.77	0.35
09627Y109	BLUEPRINT MEDICINES CORP COMMON STOCK USD.001							
		29,000.000	Local 74.986882	2,174,619.58	78.060000	2,263,740.00	89,120.42	0.27
			Base 74.986882	2,174,619.58	78.060000	2,263,740.00	89,120.42	0.27
09739C102	BOINGO WIRELESS INC COMMON STOCK							
		92,920.000	Local 21.549277	2,002,358.78	34.900000	3,242,908.00	1,240,549.22	0.39
			Base 21.549277	2,002,358.78	34.900000	3,242,908.00	1,240,549.22	0.39
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
		84,131.000	Local 34.819615	2,929,409.06	36.800000	3,096,020.80	166,611.74	0.37
			Base 34.819615	2,929,409.06	36.800000	3,096,020.80	166,611.74	0.37
097793400	BONANZA CREEK ENERGY INC COMMON STOCK							
		46,364.000	Local 33.433933	1,550,130.85	29.780000	1,380,719.92	-169,410.93	0.17
			Base 33.433933	1,550,130.85	29.780000	1,380,719.92	-169,410.93	0.17
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001							
		23,582.000	Local 33.089924	780,326.59	72.710000	1,714,647.22	934,320.63	0.20
			Base 33.089924	780,326.59	72.710000	1,714,647.22	934,320.63	0.20

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QS US SMLL CAP EQUITY CIF

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FUND: HBQ3



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10316T104	BOX INC CLASS A COMMON STOCK USD.0001							
		231,840.000	Local 18.754392	4,348,018.24	23.910000	5,543,294.40	1,195,276.16	0.66
			Base 18.754392	4,348,018.24	23.910000	5,543,294.40	1,195,276.16	0.66
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
		144,602.000	Local 25.629752	3,706,113.33	33.850000	4,894,777.70	1,188,664.37	0.59
			Base 25.629752	3,706,113.33	33.850000	4,894,777.70	1,188,664.37	0.59
10482B101	BRAEMAR HOTELS + RESORTS INC REIT USD.01							
		51,781.000	Local 10.516719	544,566.23	11.770000	609,462.37	64,896.14	0.07
			Base 10.516719	544,566.23	11.770000	609,462.37	64,896.14	0.07
109043109	BRIGGS + STRATTON COMMON STOCK USD.01							
		8,226.000	Local 21.953258	180,587.50	19.230000	158,185.98	-22,401.52	0.02
			Base 21.953258	180,587.50	19.230000	158,185.98	-22,401.52	0.02
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01							
		41,942.000	Local 30.348045	1,272,857.69	35.030000	1,469,228.26	196,370.57	0.18
			Base 30.348045	1,272,857.69	35.030000	1,469,228.26	196,370.57	0.18
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01							
		153,067.000	Local 18.123879	2,774,167.83	14.680000	2,247,023.56	-527,144.27	0.27
			Base 18.123879	2,774,167.83	14.680000	2,247,023.56	-527,144.27	0.27
12477X106	CAI INTERNATIONAL INC COMMON STOCK USD.0001							
		85,572.000	Local 29.950448	2,562,919.72	22.870000	1,957,031.64	-605,888.08	0.23
			Base 29.950448	2,562,919.72	22.870000	1,957,031.64	-605,888.08	0.23
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01							
		173,731.000	Local 8.647432	1,502,326.95	3.990000	693,186.69	-809,140.26	0.08
			Base 8.647432	1,502,326.95	3.990000	693,186.69	-809,140.26	0.08
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
		98,215.000	Local 23.322964	2,290,664.87	21.220000	2,084,122.30	-206,542.57	0.25
			Base 23.322964	2,290,664.87	21.220000	2,084,122.30	-206,542.57	0.25
12674R100	C+J ENERGY SERVICES INC COMMON STOCK							
		102,146.000	Local 33.995948	3,472,550.07	20.800000	2,124,636.80	-1,347,913.27	0.25
			Base 33.995948	3,472,550.07	20.800000	2,124,636.80	-1,347,913.27	0.25

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127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
		21,278.000	Local 139.947864	2,977,810.66	184.150000	3,918,343.70	940,533.04	0.47
			Base 139.947864	2,977,810.66	184.150000	3,918,343.70	940,533.04	0.47
12739A100	CADENCE BANCORP COMMON STOCK							
		44,800.000	Local 28.138100	1,260,586.88	26.120000	1,170,176.00	-90,410.88	0.14
			Base 28.138100	1,260,586.88	26.120000	1,170,176.00	-90,410.88	0.14
132011107	CAMBREX CORP COMMON STOCK USD.1							
		42,669.000	Local 53.354095	2,276,565.89	68.400000	2,918,559.60	641,993.71	0.35
			Base 53.354095	2,276,565.89	68.400000	2,918,559.60	641,993.71	0.35
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK							
		64,991.000	Local 28.504434	1,852,531.66	39.140000	2,543,747.74	691,216.08	0.30
			Base 28.504434	1,852,531.66	39.140000	2,543,747.74	691,216.08	0.30
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01							
		3,724.000	Local 43.173177	160,776.91	25.200000	93,844.80	-66,932.11	0.01
			Base 43.173177	160,776.91	25.200000	93,844.80	-66,932.11	0.01
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
		40,361.000	Local 40.700336	1,642,706.26	41.440000	1,672,559.84	29,853.58	0.20
			Base 40.700336	1,642,706.26	41.440000	1,672,559.84	29,853.58	0.20
15117B103	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001							
		287,082.000	Local 3.006813	863,201.84	0.451000	129,473.98	-733,727.86	0.02
			Base 3.006813	863,201.84	0.451000	129,473.98	-733,727.86	0.02
16208T102	CHATHAM LODGING TRUST REIT USD.01							
		69,479.000	Local 22.072509	1,533,575.85	20.890000	1,451,416.31	-82,159.54	0.17
			Base 22.072509	1,533,575.85	20.890000	1,451,416.31	-82,159.54	0.17
163851108	CHEMOURS CO/THE COMMON STOCK							
		84,800.000	Local 50.452544	4,278,375.77	39.440000	3,344,512.00	-933,863.77	0.40
			Base 50.452544	4,278,375.77	39.440000	3,344,512.00	-933,863.77	0.40
16934W106	CHIMERIX INC COMMON STOCK USD.001							
		148,940.000	Local 5.373544	800,335.70	3.890000	579,376.60	-220,959.10	0.07
			Base 5.373544	800,335.70	3.890000	579,376.60	-220,959.10	0.07

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171046105	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01							
		112,788.000	Local 1.874485	211,419.42	0.760100	85,730.16	-125,689.26	0.01
			Base 1.874485	211,419.42	0.760100	85,730.16	-125,689.26	0.01
171779309	CIENA CORP COMMON STOCK USD.01							
		82,992.000	Local 22.560000	1,872,299.52	31.240000	2,592,670.08	720,370.56	0.31
			Base 22.560000	1,872,299.52	31.240000	2,592,670.08	720,370.56	0.31
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
		85,749.000	Local 51.943488	4,454,102.15	38.600000	3,309,911.40	-1,144,190.75	0.40
			Base 51.943488	4,454,102.15	38.600000	3,309,911.40	-1,144,190.75	0.40
18539C204	CLEARWAY ENERGY INC C COMMON STOCK							
		30,417.000	Local 19.644878	597,538.26	19.250000	585,527.25	-12,011.01	0.07
			Base 19.644878	597,538.26	19.250000	585,527.25	-12,011.01	0.07
18914U100	CLOUDERA INC COMMON STOCK USD.00005							
		140,000.000	Local 17.815195	2,494,127.35	17.650000	2,471,000.00	-23,127.35	0.30
			Base 17.815195	2,494,127.35	17.650000	2,471,000.00	-23,127.35	0.30
192108504	COEUR MINING INC COMMON STOCK USD.01							
		212,169.000	Local 9.656320	2,048,771.76	5.330000	1,130,860.77	-917,910.99	0.14
			Base 9.656320	2,048,771.76	5.330000	1,130,860.77	-917,910.99	0.14
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
		83,465.000	Local 48.353943	4,035,861.82	55.800000	4,657,347.00	621,485.18	0.56
			Base 48.353943	4,035,861.82	55.800000	4,657,347.00	621,485.18	0.56
192576106	COHU INC COMMON STOCK USD1.0							
		59,484.000	Local 23.461832	1,395,603.62	25.100000	1,493,048.40	97,444.78	0.18
			Base 23.461832	1,395,603.62	25.100000	1,493,048.40	97,444.78	0.18
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK							
		91,233.000	Local 42.256377	3,855,176.03	38.770000	3,537,103.41	-318,072.62	0.42
			Base 42.256377	3,855,176.03	38.770000	3,537,103.41	-318,072.62	0.42
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
		94,679.000	Local 18.985972	1,797,572.81	20.520000	1,942,813.08	145,240.27	0.23
			Base 18.985972	1,797,572.81	20.520000	1,942,813.08	145,240.27	0.23

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204149108	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0							
		19,509.000	Local 44.868078	875,331.34	46.350000	904,242.15	28,910.81	0.11
			Base 44.868078	875,331.34	46.350000	904,242.15	28,910.81	0.11
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
		38,833.000	Local 59.455744	2,308,844.91	70.000000	2,718,310.00	409,465.09	0.32
			Base 59.455744	2,308,844.91	70.000000	2,718,310.00	409,465.09	0.32
20600T108	CONATUS PHARMACEUTICALS INC COMMON STOCK USD.0001							
		74,481.000	Local 5.480000	408,155.88	5.800000	431,989.80	23,833.92	0.05
			Base 5.480000	408,155.88	5.800000	431,989.80	23,833.92	0.05
206022105	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001							
		61,523.000	Local 14.913573	917,527.75	14.840000	913,001.32	-4,526.43	0.11
			Base 14.913573	917,527.75	14.840000	913,001.32	-4,526.43	0.11
210502100	CONSUMER PORTFOLIO SERVICES COMMON STOCK							
		59,370.000	Local 5.070764	301,051.24	3.700000	219,669.00	-81,382.24	0.03
			Base 5.070764	301,051.24	3.700000	219,669.00	-81,382.24	0.03
211171103	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001							
		62,469.000	Local 25.769880	1,609,818.62	37.550000	2,345,710.95	735,892.33	0.28
			Base 25.769880	1,609,818.62	37.550000	2,345,710.95	735,892.33	0.28
212485106	CONVERGYS CORP COMMON STOCK							
		114,018.000	Local 25.799858	2,941,648.23	23.740000	2,706,787.32	-234,860.91	0.32
			Base 25.799858	2,941,648.23	23.740000	2,706,787.32	-234,860.91	0.32
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
		129,708.000	Local 19.582547	2,540,013.05	14.020000	1,818,506.16	-721,506.89	0.22
			Base 19.582547	2,540,013.05	14.020000	1,818,506.16	-721,506.89	0.22
225223304	CRAY INC COMMON STOCK USD.01							
		59,000.000	Local 21.280023	1,255,521.36	21.500000	1,268,500.00	12,978.64	0.15
			Base 21.280023	1,255,521.36	21.500000	1,268,500.00	12,978.64	0.15
227046109	CROCS INC COMMON STOCK USD.001							
		91,100.000	Local 18.306057	1,667,681.79	21.290000	1,939,519.00	271,837.21	0.23
			Base 18.306057	1,667,681.79	21.290000	1,939,519.00	271,837.21	0.23

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231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
	29,969.000	Local	104.374050	3,127,985.91	137.420000	4,118,339.98	990,354.07	0.49	
		Base	104.374050	3,127,985.91	137.420000	4,118,339.98	990,354.07	0.49	
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
	65,967.000	Local	31.692962	2,090,689.62	23.530000	1,552,203.51	-538,486.11	0.19	
		Base	31.692962	2,090,689.62	23.530000	1,552,203.51	-538,486.11	0.19	
23334L102	DSW INC CLASS A COMMON STOCK								
	78,963.000	Local	20.901306	1,650,429.85	33.880000	2,675,266.44	1,024,836.59	0.32	
		Base	20.901306	1,650,429.85	33.880000	2,675,266.44	1,024,836.59	0.32	
235825205	DANA INC COMMON STOCK USD.01								
	210,509.000	Local	24.556214	5,169,304.13	18.670000	3,930,203.03	-1,239,101.10	0.47	
		Base	24.556214	5,169,304.13	18.670000	3,930,203.03	-1,239,101.10	0.47	
242370203	DEAN FOODS CO COMMON STOCK USD.01								
	215,431.000	Local	11.383472	2,452,352.68	7.100000	1,529,560.10	-922,792.58	0.18	
		Base	11.383472	2,452,352.68	7.100000	1,529,560.10	-922,792.58	0.18	
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
	29,341.000	Local	69.323496	2,034,020.71	118.580000	3,479,255.78	1,445,235.07	0.42	
		Base	69.323496	2,034,020.71	118.580000	3,479,255.78	1,445,235.07	0.42	
24665A103	DELEK US HOLDINGS INC COMMON STOCK USD.01								
	130,000.000	Local	27.024239	3,513,151.08	42.430000	5,515,900.00	2,002,748.92	0.66	
		Base	27.024239	3,513,151.08	42.430000	5,515,900.00	2,002,748.92	0.66	
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
	420,000.000	Local	5.425077	2,278,532.30	6.200000	2,604,000.00	325,467.70	0.31	
		Base	5.425077	2,278,532.30	6.200000	2,604,000.00	325,467.70	0.31	
248019101	DELUXE CORP COMMON STOCK USD1.0								
	21,471.000	Local	71.138347	1,527,411.44	56.940000	1,222,558.74	-304,852.70	0.15	
		Base	71.138347	1,527,411.44	56.940000	1,222,558.74	-304,852.70	0.15	
24869P104	DENNY S CORP COMMON STOCK USD.01								
	62,230.000	Local	12.240524	761,727.79	14.720000	916,025.60	154,297.81	0.11	
		Base	12.240524	761,727.79	14.720000	916,025.60	154,297.81	0.11	

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252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01							
		365,759.000	Local 10.771902	3,939,920.13	11.670000	4,268,407.53	328,487.40	0.51
			Base 10.771902	3,939,920.13	11.670000	4,268,407.53	328,487.40	0.51
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01							
		32,000.000	Local 83.190408	2,662,093.07	81.310000	2,601,920.00	-60,173.07	0.31
			Base 83.190408	2,662,093.07	81.310000	2,601,920.00	-60,173.07	0.31
254543101	DIODES INC COMMON STOCK USD.667							
		59,410.000	Local 31.153135	1,850,807.78	33.290000	1,977,758.90	126,951.12	0.24
			Base 31.153135	1,850,807.78	33.290000	1,977,758.90	126,951.12	0.24
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25							
		282,573.000	Local 10.359289	2,927,255.31	5.400000	1,525,894.20	-1,401,361.11	0.18
			Base 10.359289	2,927,255.31	5.400000	1,525,894.20	-1,401,361.11	0.18
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333							
		32,665.000	Local 84.882512	2,772,687.26	84.600000	2,763,459.00	-9,228.26	0.33
			Base 84.882512	2,772,687.26	84.600000	2,763,459.00	-9,228.26	0.33
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001							
		30,985.000	Local 62.285387	1,929,912.72	69.330000	2,148,190.05	218,277.33	0.26
			Base 62.285387	1,929,912.72	69.330000	2,148,190.05	218,277.33	0.26
283677854	EL PASO ELECTRIC CO COMMON STOCK							
		32,379.000	Local 55.230589	1,788,311.23	57.200000	1,852,078.80	63,767.57	0.22
			Base 55.230589	1,788,311.23	57.200000	1,852,078.80	63,767.57	0.22
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK							
		34,137.000	Local 23.708695	809,343.72	17.450000	595,690.65	-213,653.07	0.07
			Base 23.708695	809,343.72	17.450000	595,690.65	-213,653.07	0.07
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01							
		37,189.000	Local 24.097503	896,162.04	27.330000	1,016,375.37	120,213.33	0.12
			Base 24.097503	896,162.04	27.330000	1,016,375.37	120,213.33	0.12
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
		73,828.000	Local 68.426447	5,051,787.73	75.110000	5,545,221.08	493,433.35	0.66
			Base 68.426447	5,051,787.73	75.110000	5,545,221.08	493,433.35	0.66

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QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



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29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
		75,480.000	Local 40.877758	3,085,453.14	65.830000	4,968,848.40	1,883,395.26	0.59
			Base 40.877758	3,085,453.14	65.830000	4,968,848.40	1,883,395.26	0.59
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
		52,936.000	Local 46.242824	2,447,910.13	85.460000	4,523,910.56	2,076,000.43	0.54
			Base 46.242824	2,447,910.13	85.460000	4,523,910.56	2,076,000.43	0.54
293389102	ENNIS INC COMMON STOCK USD2.5							
		49,786.000	Local 19.798470	985,686.64	20.450000	1,018,123.70	32,437.06	0.12
			Base 19.798470	985,686.64	20.450000	1,018,123.70	32,437.06	0.12
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
		106,406.000	Local 13.992155	1,488,849.27	28.800000	3,064,492.80	1,575,643.53	0.37
			Base 13.992155	1,488,849.27	28.800000	3,064,492.80	1,575,643.53	0.37
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
		51,922.000	Local 22.421520	1,164,170.18	37.920000	1,968,882.24	804,712.06	0.24
			Base 22.421520	1,164,170.18	37.920000	1,968,882.24	804,712.06	0.24
29362U104	ENTEGRIS INC COMMON STOCK USD.01							
		77,000.000	Local 32.432736	2,497,320.67	28.950000	2,229,150.00	-268,170.67	0.27
			Base 32.432736	2,497,320.67	28.950000	2,229,150.00	-268,170.67	0.27
296689102	ESSENDANT INC COMMON STOCK USD.1							
		99,928.000	Local 14.077012	1,406,687.69	12.820000	1,281,076.96	-125,610.73	0.15
			Base 14.077012	1,406,687.69	12.820000	1,281,076.96	-125,610.73	0.15
29786A106	ETSY INC COMMON STOCK USD.001							
		101,258.000	Local 16.423778	1,663,038.93	51.380000	5,202,636.04	3,539,597.11	0.62
			Base 16.423778	1,663,038.93	51.380000	5,202,636.04	3,539,597.11	0.62
29977A105	EVERCORE INC A COMMON STOCK USD.01							
		56,772.000	Local 78.558529	4,459,924.82	100.550000	5,708,424.60	1,248,499.78	0.68
			Base 78.558529	4,459,924.82	100.550000	5,708,424.60	1,248,499.78	0.68
30040P103	EVERTEC INC COMMON STOCK USD.01							
		69,192.000	Local 16.485744	1,140,681.57	24.100000	1,667,527.20	526,845.63	0.20
			Base 16.485744	1,140,681.57	24.100000	1,667,527.20	526,845.63	0.20

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30219E103	EXPRESS INC COMMON STOCK	316,214.000	Local 7.123626	2,252,590.32	11.060000	3,497,326.84	1,244,736.52	0.42
			Base 7.123626	2,252,590.32	11.060000	3,497,326.84	1,244,736.52	0.42
30227H106	EXTERRAN CORP COMMON STOCK USD.01	67,503.000	Local 32.117624	2,168,035.97	26.530000	1,790,854.59	-377,181.38	0.21
			Base 32.117624	2,168,035.97	26.530000	1,790,854.59	-377,181.38	0.21
303250104	FAIR ISAAC CORP COMMON STOCK USD.01	18,200.000	Local 139.121832	2,532,017.34	228.550000	4,159,610.00	1,627,592.66	0.50
			Base 139.121832	2,532,017.34	228.550000	4,159,610.00	1,627,592.66	0.50
31572Q808	FIBROGEN INC COMMON STOCK USD.01	27,100.000	Local 61.823059	1,675,404.91	60.750000	1,646,325.00	-29,079.91	0.20
			Base 61.823059	1,675,404.91	60.750000	1,646,325.00	-29,079.91	0.20
31787A507	FINISAR CORPORATION COMMON STOCK USD.001	93,935.000	Local 22.430000	2,106,962.05	19.050000	1,789,461.75	-317,500.30	0.21
			Base 22.430000	2,106,962.05	19.050000	1,789,461.75	-317,500.30	0.21
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	370,684.000	Local 5.142196	1,906,129.79	9.100000	3,373,224.40	1,467,094.61	0.40
			Base 5.142196	1,906,129.79	9.100000	3,373,224.40	1,467,094.61	0.40
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	121,601.000	Local 14.163884	1,722,342.42	16.140000	1,962,640.14	240,297.72	0.23
			Base 14.163884	1,722,342.42	16.140000	1,962,640.14	240,297.72	0.23
320209109	FIRST FINANCIAL BANCORP COMMON STOCK	60,106.000	Local 26.924889	1,618,347.36	29.700000	1,785,148.20	166,800.84	0.21
			Base 26.924889	1,618,347.36	29.700000	1,785,148.20	166,800.84	0.21
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01	70,979.000	Local 29.641769	2,103,943.15	31.400000	2,228,740.60	124,797.45	0.27
			Base 29.641769	2,103,943.15	31.400000	2,228,740.60	124,797.45	0.27
32055Y201	FIRST INTERSTATE BANCSYS A COMMON STOCK	52,507.000	Local 38.701757	2,032,113.17	44.800000	2,352,313.60	320,200.43	0.28
			Base 38.701757	2,032,113.17	44.800000	2,352,313.60	320,200.43	0.28

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320817109	FIRST MERCHANTS CORP COMMON STOCK							
		96,843.000	Local 41.347684	4,004,233.73	44.990000	4,356,966.57	352,732.84	0.52
			Base 41.347684	4,004,233.73	44.990000	4,356,966.57	352,732.84	0.52
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01							
		134,114.000	Local 23.143447	3,103,860.25	26.590000	3,566,091.26	462,231.01	0.43
			Base 23.143447	3,103,860.25	26.590000	3,566,091.26	462,231.01	0.43
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01							
		25,700.000	Local 34.367812	883,252.76	31.470000	808,779.00	-74,473.76	0.10
			Base 34.367812	883,252.76	31.470000	808,779.00	-74,473.76	0.10
346232101	FORESTAR GROUP INC COMMON STOCK USD1.0							
		642.000	Local 13.056106	8,382.02	21.200000	13,610.40	5,228.38	0.00
			Base 13.056106	8,382.02	21.200000	13,610.40	5,228.38	0.00
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
		6,589.000	Local 58.320000	384,270.48	71.700000	472,431.30	88,160.82	0.06
			Base 58.320000	384,270.48	71.700000	472,431.30	88,160.82	0.06
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01							
		261,087.000	Local 7.540458	1,968,715.63	3.710000	968,632.77	-1,000,082.86	0.12
			Base 7.540458	1,968,715.63	3.710000	968,632.77	-1,000,082.86	0.12
35906A306	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25							
		121,655.000	Local 12.422586	1,511,269.70	6.490000	789,540.95	-721,728.75	0.09
			Base 12.422586	1,511,269.70	6.490000	789,540.95	-721,728.75	0.09
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
		120,500.000	Local 17.707700	2,133,777.85	16.650000	2,006,325.00	-127,452.85	0.24
			Base 17.707700	2,133,777.85	16.650000	2,006,325.00	-127,452.85	0.24
36162J106	GEO GROUP INC/THE REIT USD.01							
		137,000.000	Local 25.524581	3,496,867.55	25.160000	3,446,920.00	-49,947.55	0.41
			Base 25.524581	3,496,867.55	25.160000	3,446,920.00	-49,947.55	0.41
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
		51,767.000	Local 47.949287	2,482,190.76	56.410000	2,920,176.47	437,985.71	0.35
			Base 47.949287	2,482,190.76	56.410000	2,920,176.47	437,985.71	0.35

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371532102	GENESCO INC COMMON STOCK USD1.0							
		91,064.000	Local 26.623388	2,424,432.24	47.100000	4,289,114.40	1,864,682.16	0.51
			Base 26.623388	2,424,432.24	47.100000	4,289,114.40	1,864,682.16	0.51
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
		255,549.000	Local 3.422501	874,616.78	4.170000	1,065,639.33	191,022.55	0.13
			Base 3.422501	874,616.78	4.170000	1,065,639.33	191,022.55	0.13
374163103	GERON CORP COMMON STOCK USD.001							
		554,096.000	Local 2.380719	1,319,146.93	1.760000	975,208.96	-343,937.97	0.12
			Base 2.380719	1,319,146.93	1.760000	975,208.96	-343,937.97	0.12
37953G103	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01							
		61,861.000	Local 33.239897	2,056,253.27	36.900000	2,282,670.90	226,417.63	0.27
			Base 33.239897	2,056,253.27	36.900000	2,282,670.90	226,417.63	0.27
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
		32,300.000	Local 52.378766	1,691,834.14	56.760000	1,833,348.00	141,513.86	0.22
			Base 52.378766	1,691,834.14	56.760000	1,833,348.00	141,513.86	0.22
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
		49,800.000	Local 43.902032	2,186,321.18	45.700000	2,275,860.00	89,538.82	0.27
			Base 43.902032	2,186,321.18	45.700000	2,275,860.00	89,538.82	0.27
389375106	GRAY TELEVISION INC COMMON STOCK							
		72,019.000	Local 16.086440	1,158,529.30	17.500000	1,260,332.50	101,803.20	0.15
			Base 16.086440	1,158,529.30	17.500000	1,260,332.50	101,803.20	0.15
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001							
		31,000.000	Local 85.177984	2,640,517.50	88.820000	2,753,420.00	112,902.50	0.33
			Base 85.177984	2,640,517.50	88.820000	2,753,420.00	112,902.50	0.33
393222104	GREEN PLAINS INC COMMON STOCK USD.001							
		30,594.000	Local 22.350036	683,777.00	17.200000	526,216.80	-157,560.20	0.06
			Base 22.350036	683,777.00	17.200000	526,216.80	-157,560.20	0.06
397624107	GREIF INC CL A COMMON STOCK							
		57,037.000	Local 59.423411	3,389,333.10	53.660000	3,060,605.42	-328,727.68	0.37
			Base 59.423411	3,389,333.10	53.660000	3,060,605.42	-328,727.68	0.37

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404030108	H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01							
		52,334.000	Local 39.501317	2,067,261.92	37.780000	1,977,178.52	-90,083.40	0.24
			Base 39.501317	2,067,261.92	37.780000	1,977,178.52	-90,083.40	0.24
40418F108	HFF INC CLASS A COMMON STOCK USD.01							
		72,054.000	Local 39.790962	2,867,098.00	42.480000	3,060,853.92	193,755.92	0.37
			Base 39.790962	2,867,098.00	42.480000	3,060,853.92	193,755.92	0.37
404609109	HACKETT GROUP INC/THE COMMON STOCK USD.001							
		45,000.000	Local 14.770967	664,693.50	20.150000	906,750.00	242,056.50	0.11
			Base 14.770967	664,693.50	20.150000	906,750.00	242,056.50	0.11
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
		33,500.000	Local 103.385400	3,463,410.90	114.580000	3,838,430.00	375,019.10	0.46
			Base 103.385400	3,463,410.90	114.580000	3,838,430.00	375,019.10	0.46
40537Q605	HALCON RESOURCES CORP COMMON STOCK USD.0001							
		10,207.000	Local 5.963900	60,873.53	4.470000	45,625.29	-15,248.24	0.01
			Base 5.963900	60,873.53	4.470000	45,625.29	-15,248.24	0.01
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
		63,901.000	Local 17.577746	1,123,235.52	18.170000	1,161,081.17	37,845.65	0.14
			Base 17.577746	1,123,235.52	18.170000	1,161,081.17	37,845.65	0.14
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
		41,366.000	Local 48.834934	2,020,105.88	47.550000	1,966,953.30	-53,152.58	0.24
			Base 48.834934	2,020,105.88	47.550000	1,966,953.30	-53,152.58	0.24
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
		135,718.000	Local 29.795871	4,043,836.02	24.900000	3,379,378.20	-664,457.82	0.40
			Base 29.795871	4,043,836.02	24.900000	3,379,378.20	-664,457.82	0.40
415864107	HARSCO CORP COMMON STOCK USD1.25							
		151,022.000	Local 21.223344	3,205,191.83	28.550000	4,311,678.10	1,106,486.27	0.52
			Base 21.223344	3,205,191.83	28.550000	4,311,678.10	1,106,486.27	0.52
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
		71,227.000	Local 36.250689	2,582,027.85	40.100000	2,856,202.70	274,174.85	0.34
			Base 36.250689	2,582,027.85	40.100000	2,856,202.70	274,174.85	0.34

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42234Q102	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0							
		27,623.000	Local 48.860002	1,349,659.83	58.050000	1,603,515.15	253,855.32	0.19
			Base 48.860002	1,349,659.83	58.050000	1,603,515.15	253,855.32	0.19
422704106	HECLA MINING CO COMMON STOCK USD.25							
		325,035.000	Local 5.219774	1,696,609.32	2.790000	906,847.65	-789,761.67	0.11
			Base 5.219774	1,696,609.32	2.790000	906,847.65	-789,761.67	0.11
42704L104	HERC HOLDINGS INC COMMON STOCK USD.01							
		41,100.000	Local 52.698265	2,165,898.69	51.200000	2,104,320.00	-61,578.69	0.25
			Base 52.698265	2,165,898.69	51.200000	2,104,320.00	-61,578.69	0.25
42727J102	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001							
		119,914.000	Local 14.525260	1,741,782.01	14.820000	1,777,125.48	35,343.47	0.21
			Base 14.525260	1,741,782.01	14.820000	1,777,125.48	35,343.47	0.21
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
		138,529.000	Local 19.339347	2,679,060.44	22.670000	3,140,452.43	461,391.99	0.38
			Base 19.339347	2,679,060.44	22.670000	3,140,452.43	461,391.99	0.38
42805E306	HESKA CORP COMMON STOCK USD.001							
		18,713.000	Local 91.120390	1,705,135.85	113.310000	2,120,370.03	415,234.18	0.25
			Base 91.120390	1,705,135.85	113.310000	2,120,370.03	415,234.18	0.25
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01							
		123,645.000	Local 14.124371	1,746,407.84	18.800000	2,324,526.00	578,118.16	0.28
			Base 14.124371	1,746,407.84	18.800000	2,324,526.00	578,118.16	0.28
43114K108	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001							
		405,901.000	Local 5.392940	2,188,999.83	4.880000	1,980,796.88	-208,202.95	0.24
			Base 5.392940	2,188,999.83	4.880000	1,980,796.88	-208,202.95	0.24
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
		108,550.000	Local 25.703487	2,790,113.50	20.170000	2,189,453.50	-600,660.00	0.26
			Base 25.703487	2,790,113.50	20.170000	2,189,453.50	-600,660.00	0.26
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
		53,142.000	Local 25.070357	1,332,288.92	21.900000	1,163,809.80	-168,479.12	0.14
			Base 25.070357	1,332,288.92	21.900000	1,163,809.80	-168,479.12	0.14

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# Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
439038100	HOOKER FURNITURE CORP COMMON STOCK							
		16,943.000	Local 45.853908	776,902.77	33.800000	572,673.40	-204,229.37	0.07
			Base 45.853908	776,902.77	33.800000	572,673.40	-204,229.37	0.07
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
		98,600.000	Local 17.387400	1,714,397.64	16.170000	1,594,362.00	-120,035.64	0.19
			Base 17.387400	1,714,397.64	16.170000	1,594,362.00	-120,035.64	0.19
440894103	HORTONWORKS INC COMMON STOCK USD.0001							
		230,598.000	Local 16.933970	3,904,939.71	22.810000	5,259,940.38	1,355,000.67	0.63
			Base 16.933970	3,904,939.71	22.810000	5,259,940.38	1,355,000.67	0.63
443573100	HUBSPOT INC COMMON STOCK USD.001							
		14,000.000	Local 152.601600	2,136,422.40	150.950000	2,113,300.00	-23,122.40	0.25
			Base 152.601600	2,136,422.40	150.950000	2,113,300.00	-23,122.40	0.25
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
		11,563.000	Local 179.065195	2,070,530.85	282.750000	3,269,438.25	1,198,907.40	0.39
			Base 179.065195	2,070,530.85	282.750000	3,269,438.25	1,198,907.40	0.39
450828108	IBERIABANK CORP COMMON STOCK USD1.0							
		65,344.000	Local 82.263609	5,375,433.28	81.350000	5,315,734.40	-59,698.88	0.64
			Base 82.263609	5,375,433.28	81.350000	5,315,734.40	-59,698.88	0.64
451107106	IDACORP INC COMMON STOCK							
		17,990.000	Local 86.039395	1,547,848.72	99.230000	1,785,147.70	237,298.98	0.21
			Base 86.039395	1,547,848.72	99.230000	1,785,147.70	237,298.98	0.21
45321L100	IMPERVA INC COMMON STOCK USD.0001							
		56,702.000	Local 42.853774	2,429,894.68	46.450000	2,633,807.90	203,913.22	0.31
			Base 42.853774	2,429,894.68	46.450000	2,633,807.90	203,913.22	0.31
45665G303	INFINITY PHARMACEUTICALS INC COMMON STOCK USD.001							
		116,649.000	Local 2.613809	304,898.25	2.710000	316,118.79	11,220.54	0.04
			Base 2.613809	304,898.25	2.710000	316,118.79	11,220.54	0.04
45685L100	INFRAREIT INC REIT USD.01							
		59,379.000	Local 22.159882	1,315,831.65	21.150000	1,255,865.85	-59,965.80	0.15
			Base 22.159882	1,315,831.65	21.150000	1,255,865.85	-59,965.80	0.15

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457030104	INGLES MARKETS INC CLASS A COMMON STOCK USD.05							
		12,241.000	Local 28.014665	342,927.52	34.250000	419,254.25	76,326.73	0.05
			Base 28.014665	342,927.52	34.250000	419,254.25	76,326.73	0.05
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01							
		67,902.000	Local 43.244925	2,936,416.91	54.090000	3,672,819.18	736,402.27	0.44
			Base 43.244925	2,936,416.91	54.090000	3,672,819.18	736,402.27	0.44
457669307	INSMED INC COMMON STOCK USD.01							
		49,645.000	Local 30.315187	1,504,997.45	20.220000	1,003,821.90	-501,175.55	0.12
			Base 30.315187	1,504,997.45	20.220000	1,003,821.90	-501,175.55	0.12
45778Q107	INSPERITY INC COMMON STOCK USD.01							
		57,988.000	Local 43.610279	2,528,872.85	117.950000	6,839,684.60	4,310,811.75	0.82
			Base 43.610279	2,528,872.85	117.950000	6,839,684.60	4,310,811.75	0.82
45780L104	INOGEN INC COMMON STOCK USD.001							
		13,300.000	Local 233.018300	3,099,143.39	244.120000	3,246,796.00	147,652.61	0.39
			Base 233.018300	3,099,143.39	244.120000	3,246,796.00	147,652.61	0.39
45781M101	INNOVIVA INC COMMON STOCK							
		100,425.000	Local 14.141230	1,420,133.03	15.240000	1,530,477.00	110,343.97	0.18
			Base 14.141230	1,420,133.03	15.240000	1,530,477.00	110,343.97	0.18
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001							
		34,930.000	Local 26.372050	921,175.72	47.010000	1,642,059.30	720,883.58	0.20
			Base 26.372050	921,175.72	47.010000	1,642,059.30	720,883.58	0.20
45824V209	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145							
		117,108.000	Local 10.269240	1,202,610.18	10.080000	1,180,448.64	-22,161.54	0.14
			Base 10.269240	1,202,610.18	10.080000	1,180,448.64	-22,161.54	0.14
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
		24,300.000	Local 70.622227	1,716,120.12	82.950000	2,015,685.00	299,564.88	0.24
			Base 70.622227	1,716,120.12	82.950000	2,015,685.00	299,564.88	0.24
458665304	INTERFACE INC COMMON STOCK USD.1							
		148,842.000	Local 22.171061	3,299,985.11	23.350000	3,475,460.70	175,475.59	0.42
			Base 22.171061	3,299,985.11	23.350000	3,475,460.70	175,475.59	0.42

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46071F103	INTERSECT ENT INC COMMON STOCK USD.001							
		46,498.000	29.963469	1,393,241.36	28.750000	1,336,817.50	-56,423.86	0.16
			29.963469	1,393,241.36	28.750000	1,336,817.50	-56,423.86	0.16
461148108	INTEVAC INC COMMON STOCK							
		47,627.000	9.046147	430,840.83	5.200000	247,660.40	-183,180.43	0.03
			9.046147	430,840.83	5.200000	247,660.40	-183,180.43	0.03
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01							
		23,248.000	23.719471	551,430.26	21.660000	503,551.68	-47,878.58	0.06
			23.719471	551,430.26	21.660000	503,551.68	-47,878.58	0.06
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
		20,000.000	95.840475	1,916,809.50	83.830000	1,676,600.00	-240,209.50	0.20
			95.840475	1,916,809.50	83.830000	1,676,600.00	-240,209.50	0.20
479167108	JOHNSON OUTDOORS INC A COMMON STOCK USD.05							
		11,767.000	72.892875	857,730.46	92.990000	1,094,213.33	236,482.87	0.13
			72.892875	857,730.46	92.990000	1,094,213.33	236,482.87	0.13
48242W106	KBR INC COMMON STOCK USD.001							
		86,661.000	18.904249	1,638,261.12	21.130000	1,831,146.93	192,885.81	0.22
			18.904249	1,638,261.12	21.130000	1,831,146.93	192,885.81	0.22
482539103	KLX INC COMMON STOCK USD.01							
		18,000.000	73.049147	1,314,884.65	62.780000	1,130,040.00	-184,844.65	0.14
			73.049147	1,314,884.65	62.780000	1,130,040.00	-184,844.65	0.14
48253L106	KLX ENERGY SERVICES HOLDING COMMON STOCK USD.01							
		7,200.000	27.880000	200,736.00	32.010000	230,472.00	29,736.00	0.03
			27.880000	200,736.00	32.010000	230,472.00	29,736.00	0.03
48666K109	KB HOME COMMON STOCK USD1.0							
		223,325.000	23.869492	5,330,654.22	23.910000	5,339,700.75	9,046.53	0.64
			23.869492	5,330,654.22	23.910000	5,339,700.75	9,046.53	0.64
498904200	KNOLL INC COMMON STOCK USD.01							
		117,009.000	20.288452	2,373,931.49	23.450000	2,743,861.05	369,929.56	0.33
			20.288452	2,373,931.49	23.450000	2,743,861.05	369,929.56	0.33

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499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001							
		97,630.000	Local 40.365916	3,940,924.40	34.480000	3,366,282.40	-574,642.00	0.40
			Base 40.365916	3,940,924.40	34.480000	3,366,282.40	-574,642.00	0.40
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
		48,177.000	Local 44.263993	2,132,506.37	31.150000	1,500,713.55	-631,792.82	0.18
			Base 44.263993	2,132,506.37	31.150000	1,500,713.55	-631,792.82	0.18
505336107	LA Z BOY INC COMMON STOCK USD1.0							
		61,331.000	Local 27.109595	1,662,658.55	31.600000	1,938,059.60	275,401.05	0.23
			Base 27.109595	1,662,658.55	31.600000	1,938,059.60	275,401.05	0.23
505743104	LADDER CAPITAL CORP REIT REIT USD.001							
		131,030.000	Local 13.901369	1,821,496.43	16.940000	2,219,648.20	398,151.77	0.27
			Base 13.901369	1,821,496.43	16.940000	2,219,648.20	398,151.77	0.27
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
		107,244.000	Local 18.998615	2,037,487.43	14.950000	1,603,297.80	-434,189.63	0.19
			Base 18.998615	2,037,487.43	14.950000	1,603,297.80	-434,189.63	0.19
517942108	LASALLE HOTEL PROPERTIES REIT USD.01							
		133,902.000	Local 29.001740	3,883,390.99	34.590000	4,631,670.18	748,279.19	0.55
			Base 29.001740	3,883,390.99	34.590000	4,631,670.18	748,279.19	0.55
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
		201,261.000	Local 6.598113	1,327,942.87	8.000000	1,610,088.00	282,145.13	0.19
			Base 6.598113	1,327,942.87	8.000000	1,610,088.00	282,145.13	0.19
52603B107	LENDINGTREE INC COMMON STOCK USD.01							
		8,700.000	Local 232.313184	2,021,124.70	230.100000	2,001,870.00	-19,254.70	0.24
			Base 232.313184	2,021,124.70	230.100000	2,001,870.00	-19,254.70	0.24
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD.01							
		19,225.000	Local 58.437918	1,123,468.97	64.400000	1,238,090.00	114,621.03	0.15
			Base 58.437918	1,123,468.97	64.400000	1,238,090.00	114,621.03	0.15
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
		120,000.000	Local 29.375418	3,525,050.11	26.490000	3,178,800.00	-346,250.11	0.38
			Base 29.375418	3,525,050.11	26.490000	3,178,800.00	-346,250.11	0.38

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548862101	LOXO ONCOLOGY INC COMMON STOCK USD.0001							
		12,900.000	Local 165.647004	2,136,846.35	170.830000	2,203,707.00	66,860.65	0.26
			Base 165.647004	2,136,846.35	170.830000	2,203,707.00	66,860.65	0.26
55027E102	LUMINEX CORP COMMON STOCK USD.001							
		29,941.000	Local 20.720589	620,395.16	30.310000	907,511.71	287,116.55	0.11
			Base 20.720589	620,395.16	30.310000	907,511.71	287,116.55	0.11
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
		78,283.000	Local 30.878920	2,417,294.48	29.580000	2,315,611.14	-101,683.34	0.28
			Base 30.878920	2,417,294.48	29.580000	2,315,611.14	-101,683.34	0.28
55276F107	MCBC HOLDINGS INC COMMON STOCK USD.01							
		35,564.000	Local 22.304889	793,251.08	35.880000	1,276,036.32	482,785.24	0.15
			Base 22.304889	793,251.08	35.880000	1,276,036.32	482,785.24	0.15
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0							
		493,190.000	Local 12.173776	6,003,984.54	13.310000	6,564,358.90	560,374.36	0.78
			Base 12.173776	6,003,984.54	13.310000	6,564,358.90	560,374.36	0.78
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
		34,833.000	Local 29.568511	1,029,959.94	32.640000	1,136,949.12	106,989.18	0.14
			Base 29.568511	1,029,959.94	32.640000	1,136,949.12	106,989.18	0.14
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01							
		67,273.000	Local 83.625136	5,625,713.77	72.050000	4,847,019.65	-778,694.12	0.58
			Base 83.625136	5,625,713.77	72.050000	4,847,019.65	-778,694.12	0.58
56117J100	MALIBU BOATS INC A COMMON STOCK USD.01							
		34,612.000	Local 31.534355	1,091,467.08	54.720000	1,893,968.64	802,501.56	0.23
			Base 31.534355	1,091,467.08	54.720000	1,893,968.64	802,501.56	0.23
56155L108	MAMMOTH ENERGY SERVICES INC COMMON STOCK USD.01							
		28,352.000	Local 16.759687	475,170.64	29.100000	825,043.20	349,872.56	0.10
			Base 16.759687	475,170.64	29.100000	825,043.20	349,872.56	0.10
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
		84,437.000	Local 40.978575	3,460,107.97	54.600000	4,610,260.20	1,150,152.23	0.55
			Base 40.978575	3,460,107.97	54.600000	4,610,260.20	1,150,152.23	0.55

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563571405	MANITOWOC COMPANY INC COMMON STOCK USD.01							
		89,448.000	Local 41.681317	3,728,310.42	23.990000	2,145,857.52	-1,582,452.90	0.26
			Base 41.681317	3,728,310.42	23.990000	2,145,857.52	-1,582,452.90	0.26
56382Q102	MANNING + NAPIER INC COMMON STOCK USD.01							
		97,084.000	Local 4.941028	479,694.72	2.950000	286,397.80	-193,296.92	0.03
			Base 4.941028	479,694.72	2.950000	286,397.80	-193,296.92	0.03
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
		53,208.000	Local 27.606107	1,468,865.76	34.710000	1,846,849.68	377,983.92	0.22
			Base 27.606107	1,468,865.76	34.710000	1,846,849.68	377,983.92	0.22
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
		39,746.000	Local 119.341330	4,743,340.51	111.750000	4,441,615.50	-301,725.01	0.53
			Base 119.341330	4,743,340.51	111.750000	4,441,615.50	-301,725.01	0.53
574795100	MASIMO CORP COMMON STOCK USD.001							
		20,092.000	Local 87.520738	1,758,466.66	124.540000	2,502,257.68	743,791.02	0.30
			Base 87.520738	1,758,466.66	124.540000	2,502,257.68	743,791.02	0.30
576323109	MASTEC INC COMMON STOCK USD.1							
		99,000.000	Local 43.915902	4,347,674.34	44.650000	4,420,350.00	72,675.66	0.53
			Base 43.915902	4,347,674.34	44.650000	4,420,350.00	72,675.66	0.53
577933104	MAXIMUS INC COMMON STOCK							
		33,100.000	Local 63.979181	2,117,710.90	65.060000	2,153,486.00	35,775.10	0.26
			Base 63.979181	2,117,710.90	65.060000	2,153,486.00	35,775.10	0.26
58470H101	MEDIFAST INC COMMON STOCK USD.001							
		27,154.000	Local 57.437843	1,559,667.20	221.550000	6,015,968.70	4,456,301.50	0.72
			Base 57.437843	1,559,667.20	221.550000	6,015,968.70	4,456,301.50	0.72
584CVR997	MEDIA GEN INC CVR COMMON STOCK							
		69,824.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base 0.000000	0.00	0.000000	0.00	0.00	0.00
58958U103	MERIDIAN BANCORP INC COMMON STOCK							
		21,633.000	Local 19.740034	427,036.16	17.000000	367,761.00	-59,275.16	0.04
			Base 19.740034	427,036.16	17.000000	367,761.00	-59,275.16	0.04

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589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
		97,547.000	Local 42.036396	4,100,524.28	61.450000	5,994,263.15	1,893,738.87	0.72
			Base 42.036396	4,100,524.28	61.450000	5,994,263.15	1,893,738.87	0.72
59001K100	MERITOR INC COMMON STOCK USD1.0							
		100,000.000	Local 23.070504	2,307,050.37	19.360000	1,936,000.00	-371,050.37	0.23
			Base 23.070504	2,307,050.37	19.360000	1,936,000.00	-371,050.37	0.23
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
		20,368.000	Local 81.363815	1,657,218.18	82.650000	1,683,415.20	26,197.02	0.20
			Base 81.363815	1,657,218.18	82.650000	1,683,415.20	26,197.02	0.20
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
		81,436.000	Local 42.386063	3,451,751.44	36.200000	2,947,983.20	-503,768.24	0.35
			Base 42.386063	3,451,751.44	36.200000	2,947,983.20	-503,768.24	0.35
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
		85,007.000	Local 35.013857	2,976,422.91	38.400000	3,264,268.80	287,845.89	0.39
			Base 35.013857	2,976,422.91	38.400000	3,264,268.80	287,845.89	0.39
602496101	MIMEDX GROUP INC COMMON STOCK USD.001							
		229,000.000	Local 12.345492	2,827,117.65	6.180000	1,415,220.00	-1,411,897.65	0.17
			Base 12.345492	2,827,117.65	6.180000	1,415,220.00	-1,411,897.65	0.17
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001							
		128,633.000	Local 17.858098	2,297,140.68	26.300000	3,383,047.90	1,085,907.22	0.40
			Base 17.858098	2,297,140.68	26.300000	3,383,047.90	1,085,907.22	0.40
624758108	MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01							
		85,318.000	Local 11.431335	975,298.65	11.510000	982,010.18	6,711.53	0.12
			Base 11.431335	975,298.65	11.510000	982,010.18	6,711.53	0.12
628852204	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01							
		86,911.000	Local 15.725221	1,366,694.72	15.150000	1,316,701.65	-49,993.07	0.16
			Base 15.725221	1,366,694.72	15.150000	1,316,701.65	-49,993.07	0.16
62914B100	NIC INC COMMON STOCK							
		135,205.000	Local 17.249773	2,332,255.55	14.800000	2,001,034.00	-331,221.55	0.24
			Base 17.249773	2,332,255.55	14.800000	2,001,034.00	-331,221.55	0.24

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# Holdings

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



STATE STREET

As of: September 28, 2018

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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
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01								
	103,000.000	Local		11.759006	1,211,177.63	22.650000	2,332,950.00	1,121,772.37	0.28
		Base		11.759006	1,211,177.63	22.650000	2,332,950.00	1,121,772.37	0.28
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
	61,806.000	Local		36.564679	2,259,916.56	35.650000	2,203,383.90	-56,532.66	0.26
		Base		36.564679	2,259,916.56	35.650000	2,203,383.90	-56,532.66	0.26
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
	79,863.000	Local		17.094074	1,365,184.01	23.060000	1,841,640.78	476,456.77	0.22
		Base		17.094074	1,365,184.01	23.060000	1,841,640.78	476,456.77	0.22
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
	20,156.000	Local		92.090947	1,856,185.13	60.960000	1,228,709.76	-627,475.37	0.15
		Base		92.090947	1,856,185.13	60.960000	1,228,709.76	-627,475.37	0.15
64031N108	NELNET INC CL A COMMON STOCK USD.01								
	9,298.000	Local		50.136907	466,172.96	57.170000	531,566.66	65,393.70	0.06
		Base		50.136907	466,172.96	57.170000	531,566.66	65,393.70	0.06
640491106	NEOGEN CORP COMMON STOCK USD.16								
	20,100.000	Local		84.114061	1,690,692.63	71.530000	1,437,753.00	-252,939.63	0.17
		Base		84.114061	1,690,692.63	71.530000	1,437,753.00	-252,939.63	0.17
64111Q104	NETGEAR INC COMMON STOCK USD.001								
	48,765.000	Local		48.712426	2,375,461.45	62.850000	3,064,880.25	689,418.80	0.37
		Base		48.712426	2,375,461.45	62.850000	3,064,880.25	689,418.80	0.37
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
	65,468.000	Local		41.750308	2,733,309.17	46.100000	3,018,074.80	284,765.63	0.36
		Base		41.750308	2,733,309.17	46.100000	3,018,074.80	284,765.63	0.36
651511107	NEWLINK GENETICS CORP COMMON STOCK USD.01								
	92,114.000	Local		10.432681	960,995.96	2.390000	220,152.46	-740,843.50	0.03
		Base		10.432681	960,995.96	2.390000	220,152.46	-740,843.50	0.03
65336K103	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01								
	574.000	Local		61.800000	35,473.20	81.400000	46,723.60	11,250.40	0.01
		Base		61.800000	35,473.20	81.400000	46,723.60	11,250.40	0.01

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QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

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67072V103	NXSTAGE MEDICAL INC COMMON STOCK USD.001							
		69,949.000	Local 26.750847	1,871,195.02	27.890000	1,950,877.61	79,682.59	0.23
			Base 26.750847	1,871,195.02	27.890000	1,950,877.61	79,682.59	0.23
67103X102	OFG BANCORP COMMON STOCK USD1.0							
		103,093.000	Local 10.005742	1,031,521.91	16.150000	1,664,951.95	633,430.04	0.20
			Base 10.005742	1,031,521.91	16.150000	1,664,951.95	633,430.04	0.20
676220106	OFFICE DEPOT INC COMMON STOCK USD.01							
		223,233.000	Local 4.869360	1,087,001.91	3.210000	716,577.93	-370,423.98	0.09
			Base 4.869360	1,087,001.91	3.210000	716,577.93	-370,423.98	0.09
679295105	OKTA INC COMMON STOCK							
		41,117.000	Local 27.650000	1,136,885.05	70.360000	2,892,992.12	1,756,107.07	0.35
			Base 27.650000	1,136,885.05	70.360000	2,892,992.12	1,756,107.07	0.35
68235P108	ONE GAS INC COMMON STOCK							
		45,156.000	Local 72.926940	3,293,088.90	82.280000	3,715,435.68	422,346.78	0.44
			Base 72.926940	3,293,088.90	82.280000	3,715,435.68	422,346.78	0.44
684000102	OPUS BANK COMMON STOCK							
		87,041.000	Local 24.593633	2,140,654.43	27.400000	2,384,923.40	244,268.97	0.29
			Base 24.593633	2,140,654.43	27.400000	2,384,923.40	244,268.97	0.29
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
		141,922.000	Local 21.500029	3,051,327.15	15.450000	2,192,694.90	-858,632.25	0.26
			Base 21.500029	3,051,327.15	15.450000	2,192,694.90	-858,632.25	0.26
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01							
		28,919.000	Local 6.770000	195,781.63	7.550000	218,338.45	22,556.82	0.03
			Base 6.770000	195,781.63	7.550000	218,338.45	22,556.82	0.03
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
		26,206.000	Local 47.580933	1,246,905.92	57.810000	1,514,968.86	268,062.94	0.18
			Base 47.580933	1,246,905.92	57.810000	1,514,968.86	268,062.94	0.18
68827R108	OSIRIS THERAPEUTICS INC COMMON STOCK USD.001							
		89,050.000	Local 5.482426	488,210.07	11.100000	988,455.00	500,244.93	0.12
			Base 5.482426	488,210.07	11.100000	988,455.00	500,244.93	0.12

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QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



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
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
		32,000.000	Local 56.648034	1,812,737.09	48.960000	1,566,720.00	-246,017.09	0.19
			Base 56.648034	1,812,737.09	48.960000	1,566,720.00	-246,017.09	0.19
69349H107	PNM RESOURCES INC COMMON STOCK							
		123,318.000	Local 39.670782	4,892,121.47	39.450000	4,864,895.10	-27,226.37	0.58
			Base 39.670782	4,892,121.47	39.450000	4,864,895.10	-27,226.37	0.58
69366J200	PTC THERAPEUTICS INC COMMON STOCK USD.001							
		105,000.000	Local 20.198787	2,120,872.66	47.000000	4,935,000.00	2,814,127.34	0.59
			Base 20.198787	2,120,872.66	47.000000	4,935,000.00	2,814,127.34	0.59
69423U305	PACIFIC ETHANOL INC COMMON STOCK USD.001							
		7,237.000	Local 20.997597	151,959.61	1.900000	13,750.30	-138,209.31	0.00
			Base 20.997597	151,959.61	1.900000	13,750.30	-138,209.31	0.00
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
		36,818.000	Local 54.620536	2,011,018.89	59.200000	2,179,625.60	168,606.71	0.26
			Base 54.620536	2,011,018.89	59.200000	2,179,625.60	168,606.71	0.26
70338P100	PATTERN ENERGY GROUP INC A COMMON STOCK USD.01							
		76,140.000	Local 24.005966	1,827,814.24	19.870000	1,512,901.80	-314,912.44	0.18
			Base 24.005966	1,827,814.24	19.870000	1,512,901.80	-314,912.44	0.18
704551100	PEABODY ENERGY CORP COMMON STOCK							
		53,053.000	Local 29.687605	1,575,016.50	35.640000	1,890,808.92	315,792.42	0.23
			Base 29.687605	1,575,016.50	35.640000	1,890,808.92	315,792.42	0.23
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
		45,272.000	Local 35.153410	1,591,465.20	36.370000	1,646,542.64	55,077.44	0.20
			Base 35.153410	1,591,465.20	36.370000	1,646,542.64	55,077.44	0.20
705573103	PEGASYSTEMS INC COMMON STOCK USD.01							
		34,434.000	Local 58.408191	2,011,227.64	62.600000	2,155,568.40	144,340.76	0.26
			Base 58.408191	2,011,227.64	62.600000	2,155,568.40	144,340.76	0.26
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
		183,839.000	Local 22.511721	4,138,532.33	32.920000	6,051,979.88	1,913,447.55	0.72
			Base 22.511721	4,138,532.33	32.920000	6,051,979.88	1,913,447.55	0.72

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STATE STREET

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70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
		118,256.000	Local 17.580000	2,078,940.48	20.240000	2,393,501.44	314,560.96	0.29
			Base 17.580000	2,078,940.48	20.240000	2,393,501.44	314,560.96	0.29
70932B101	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001							
		46,243.000	Local 17.920311	828,688.95	20.900000	966,478.70	137,789.75	0.12
			Base 17.920311	828,688.95	20.900000	966,478.70	137,789.75	0.12
72348Y105	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01							
		40,928.000	Local 20.216836	827,434.68	33.690000	1,378,864.32	551,429.64	0.16
			Base 20.216836	827,434.68	33.690000	1,378,864.32	551,429.64	0.16
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1							
		333,997.000	Local 3.095236	1,033,799.41	2.950000	985,291.15	-48,508.26	0.12
			Base 3.095236	1,033,799.41	2.950000	985,291.15	-48,508.26	0.12
727493108	PLANTRONICS INC COMMON STOCK USD.01							
		39,761.000	Local 45.452018	1,807,217.69	60.300000	2,397,588.30	590,370.61	0.29
			Base 45.452018	1,807,217.69	60.300000	2,397,588.30	590,370.61	0.29
729132100	PLEXUS CORP COMMON STOCK USD.01							
		65,652.000	Local 54.715142	3,592,158.50	58.510000	3,841,298.52	249,140.02	0.46
			Base 54.715142	3,592,158.50	58.510000	3,841,298.52	249,140.02	0.46
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK							
		61,412.000	Local 46.143243	2,833,748.82	45.610000	2,801,001.32	-32,747.50	0.33
			Base 46.143243	2,833,748.82	45.610000	2,801,001.32	-32,747.50	0.33
737630103	POTLATCHDELTIC CORP REIT USD1.0							
		94,838.000	Local 50.866355	4,824,063.34	40.950000	3,883,616.10	-940,447.24	0.46
			Base 50.866355	4,824,063.34	40.950000	3,883,616.10	-940,447.24	0.46
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
		16,761.000	Local 72.957547	1,222,841.45	63.200000	1,059,295.20	-163,546.25	0.13
			Base 72.957547	1,222,841.45	63.200000	1,059,295.20	-163,546.25	0.13
74039L103	PREFERRED APARTMENT COMMUN A REIT USD.01							
		99,533.000	Local 16.835153	1,675,653.28	17.580000	1,749,790.14	74,136.86	0.21
			Base 16.835153	1,675,653.28	17.580000	1,749,790.14	74,136.86	0.21

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QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
74164F103	PRIMORIS SERVICES CORP COMMON STOCK USD.0001							
		70,479.000	Local 27.621356	1,946,725.54	24.820000	1,749,288.78	-197,436.76	0.21
			Base 27.621356	1,946,725.54	24.820000	1,749,288.78	-197,436.76	0.21
74164M108	PRIMERICA INC COMMON STOCK							
		15,929.000	Local 78.619402	1,252,328.45	120.550000	1,920,240.95	667,912.50	0.23
			Base 78.619402	1,252,328.45	120.550000	1,920,240.95	667,912.50	0.23
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
		107,278.000	Local 36.561154	3,922,207.49	35.290000	3,785,840.62	-136,366.87	0.45
			Base 36.561154	3,922,207.49	35.290000	3,785,840.62	-136,366.87	0.45
74587V107	PUMA BIOTECHNOLOGY INC COMMON STOCK USD.0001							
		44,500.000	Local 48.094884	2,140,222.33	45.850000	2,040,325.00	-99,897.33	0.24
			Base 48.094884	2,140,222.33	45.850000	2,040,325.00	-99,897.33	0.24
747301109	QUAD GRAPHICS INC COMMON STOCK USD.025							
		79,720.000	Local 23.540152	1,876,620.92	20.840000	1,661,364.80	-215,256.12	0.20
			Base 23.540152	1,876,620.92	20.840000	1,661,364.80	-215,256.12	0.20
74965L101	RLJ LODGING TRUST REIT							
		235,000.000	Local 21.934033	5,154,497.73	22.030000	5,177,050.00	22,552.27	0.62
			Base 21.934033	5,154,497.73	22.030000	5,177,050.00	22,552.27	0.62
750236101	RADIAN GROUP INC COMMON STOCK USD.001							
		196,169.000	Local 18.489522	3,627,070.99	20.670000	4,054,813.23	427,742.24	0.48
			Base 18.489522	3,627,070.99	20.670000	4,054,813.23	427,742.24	0.48
751452202	RAMCO GERSHENSON PROPERTIES REIT USD.01							
		99,351.000	Local 13.407240	1,332,022.74	13.600000	1,351,173.60	19,150.86	0.16
			Base 13.407240	1,332,022.74	13.600000	1,351,173.60	19,150.86	0.16
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
		12,786.000	Local 63.897098	816,988.29	44.350000	567,059.10	-249,929.19	0.07
			Base 63.897098	816,988.29	44.350000	567,059.10	-249,929.19	0.07
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
		32,000.000	Local 68.584548	2,194,705.54	75.500000	2,416,000.00	221,294.46	0.29
			Base 68.584548	2,194,705.54	75.500000	2,416,000.00	221,294.46	0.29

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75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001							
		30,593.000	Local 12.472387	381,567.74	28.800000	881,078.40	499,510.66	0.11
			Base 12.472387	381,567.74	28.800000	881,078.40	499,510.66	0.11
761330109	REVANCE THERAPEUTICS INC COMMON STOCK USD.001							
		46,922.000	Local 27.991605	1,313,422.11	24.850000	1,166,011.70	-147,410.41	0.14
			Base 27.991605	1,313,422.11	24.850000	1,166,011.70	-147,410.41	0.14
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
		16,263.000	Local 92.871781	1,510,373.78	75.550000	1,228,669.65	-281,704.13	0.15
			Base 92.871781	1,510,373.78	75.550000	1,228,669.65	-281,704.13	0.15
767754104	RITE AID CORP COMMON STOCK USD1.0							
		580,000.000	Local 1.410021	817,811.94	1.280000	742,400.00	-75,411.94	0.09
			Base 1.410021	817,811.94	1.280000	742,400.00	-75,411.94	0.09
78112V102	RUBICON PROJECT INC/THE COMMON STOCK USD.00001							
		96,391.000	Local 4.040781	389,494.89	3.600000	347,007.60	-42,487.29	0.04
			Base 4.040781	389,494.89	3.600000	347,007.60	-42,487.29	0.04
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001							
		49,249.000	Local 26.017515	1,281,336.58	24.450000	1,204,138.05	-77,198.53	0.14
			Base 26.017515	1,281,336.58	24.450000	1,204,138.05	-77,198.53	0.14
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01							
		62,000.000	Local 45.272553	2,806,898.27	39.310000	2,437,220.00	-369,678.27	0.29
			Base 45.272553	2,806,898.27	39.310000	2,437,220.00	-369,678.27	0.29
78377T107	RYMAN HOSPITALITY PROPERTIES REIT USD.01							
		37,618.000	Local 61.516109	2,314,112.98	86.170000	3,241,543.06	927,430.08	0.39
			Base 61.516109	2,314,112.98	86.170000	3,241,543.06	927,430.08	0.39
784635104	SPX CORP COMMON STOCK USD.01							
		23,342.000	Local 29.870000	697,225.54	33.310000	777,522.02	80,296.48	0.09
			Base 29.870000	697,225.54	33.310000	777,522.02	80,296.48	0.09
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
		27,000.000	Local 96.789990	2,613,329.73	89.600000	2,419,200.00	-194,129.73	0.29
			Base 96.789990	2,613,329.73	89.600000	2,419,200.00	-194,129.73	0.29

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# Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
78709Y105	SAIA INC COMMON STOCK USD.001							
		32,586.000	Local 62.618382	2,040,482.58	76.450000	2,491,199.70	450,717.12	0.30
			Base 62.618382	2,040,482.58	76.450000	2,491,199.70	450,717.12	0.30
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
		45,107.000	Local 154.501977	6,969,120.67	103.370000	4,662,710.59	-2,306,410.08	0.56
			Base 154.501977	6,969,120.67	103.370000	4,662,710.59	-2,306,410.08	0.56
800363103	SANDY SPRING BANCORP INC COMMON STOCK USD1.0							
		19,545.000	Local 41.492777	810,976.32	39.310000	768,313.95	-42,662.37	0.09
			Base 41.492777	810,976.32	39.310000	768,313.95	-42,662.37	0.09
800677106	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01							
		97,381.000	Local 16.143024	1,572,023.86	16.950000	1,650,607.95	78,584.09	0.20
			Base 16.143024	1,572,023.86	16.950000	1,650,607.95	78,584.09	0.20
801056102	SANMINA CORP COMMON STOCK USD.01							
		133,242.000	Local 36.383072	4,847,753.24	27.600000	3,677,479.20	-1,170,274.04	0.44
			Base 36.383072	4,847,753.24	27.600000	3,677,479.20	-1,170,274.04	0.44
806037107	SCANSOURCE INC COMMON STOCK							
		26,966.000	Local 44.282408	1,194,119.41	39.900000	1,075,943.40	-118,176.01	0.13
			Base 44.282408	1,194,119.41	39.900000	1,075,943.40	-118,176.01	0.13
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
		21,000.000	Local 66.779344	1,402,366.23	80.600000	1,692,600.00	290,233.77	0.20
			Base 66.779344	1,402,366.23	80.600000	1,692,600.00	290,233.77	0.20
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001							
		93,395.000	Local 43.742910	4,085,369.12	25.400000	2,372,233.00	-1,713,136.12	0.28
			Base 43.742910	4,085,369.12	25.400000	2,372,233.00	-1,713,136.12	0.28
808CVR104	SCHULMAN A INC CVR COM COMMON STOCK							
		71,815.000	Local 1.910000	137,166.65	0.000000	0.00	-137,166.65	0.00
			Base 1.910000	137,166.65	0.000000	0.00	-137,166.65	0.00
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
		27,000.000	Local 79.451533	2,145,191.40	91.800000	2,478,600.00	333,408.60	0.30
			Base 79.451533	2,145,191.40	91.800000	2,478,600.00	333,408.60	0.30

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829226109	SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01							
		95,416.000	Local 30.499198	2,910,111.48	28.350000	2,705,043.60	-205,067.88	0.32
			Base 30.499198	2,910,111.48	28.350000	2,705,043.60	-205,067.88	0.32
835451105	SONIC CORP COMMON STOCK USD.01							
		79,501.000	Local 24.827737	1,973,829.88	43.340000	3,445,573.34	1,471,743.46	0.41
			Base 24.827737	1,973,829.88	43.340000	3,445,573.34	1,471,743.46	0.41
835898107	SOTHEBY S COMMON STOCK USD.01							
		36,959.000	Local 47.249864	1,746,307.71	49.190000	1,818,013.21	71,705.50	0.22
			Base 47.249864	1,746,307.71	49.190000	1,818,013.21	71,705.50	0.22
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0							
		51,250.000	Local 74.360790	3,810,990.50	79.030000	4,050,287.50	239,297.00	0.48
			Base 74.360790	3,810,990.50	79.030000	4,050,287.50	239,297.00	0.48
847215100	SPARTANNASH CO COMMON STOCK							
		40,123.000	Local 26.918523	1,080,051.91	20.060000	804,867.38	-275,184.53	0.10
			Base 26.918523	1,080,051.91	20.060000	804,867.38	-275,184.53	0.10
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001							
		70,500.000	Local 24.172535	1,704,163.72	16.800000	1,184,400.00	-519,763.72	0.14
			Base 24.172535	1,704,163.72	16.800000	1,184,400.00	-519,763.72	0.14
858155203	STEELCASE INC CL A COMMON STOCK							
		247,570.000	Local 15.584792	3,858,327.02	18.500000	4,580,045.00	721,717.98	0.55
			Base 15.584792	3,858,327.02	18.500000	4,580,045.00	721,717.98	0.55
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
		48,000.000	Local 56.037488	2,689,799.44	51.260000	2,460,480.00	-229,319.44	0.29
			Base 56.037488	2,689,799.44	51.260000	2,460,480.00	-229,319.44	0.29
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
		30,575.000	Local 54.084992	1,653,648.63	69.050000	2,111,203.75	457,555.12	0.25
			Base 54.084992	1,653,648.63	69.050000	2,111,203.75	457,555.12	0.25
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
		184,131.000	Local 15.646441	2,880,994.89	13.530000	2,491,292.43	-389,702.46	0.30
			Base 15.646441	2,880,994.89	13.530000	2,491,292.43	-389,702.46	0.30

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867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01							
		292,861.000	Local 15.624838	4,575,905.60	16.360000	4,791,205.96	215,300.36	0.57
			Base 15.624838	4,575,905.60	16.360000	4,791,205.96	215,300.36	0.57
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001							
		85,545.000	Local 22.585034	1,932,036.71	20.610000	1,763,082.45	-168,954.26	0.21
			Base 22.585034	1,932,036.71	20.610000	1,763,082.45	-168,954.26	0.21
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001							
		258,015.000	Local 10.331820	2,665,764.53	9.740000	2,513,066.10	-152,698.43	0.30
			Base 10.331820	2,665,764.53	9.740000	2,513,066.10	-152,698.43	0.30
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
		17,958.000	Local 40.900000	734,482.20	50.350000	904,185.30	169,703.10	0.11
			Base 40.900000	734,482.20	50.350000	904,185.30	169,703.10	0.11
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
		60,305.000	Local 52.145273	3,144,620.66	51.550000	3,108,722.75	-35,897.91	0.37
			Base 52.145273	3,144,620.66	51.550000	3,108,722.75	-35,897.91	0.37
87484T108	TALOS ENERGY INC COMMON STOCK							
		36,440.000	Local 28.392720	1,034,630.72	32.820000	1,195,960.80	161,330.08	0.14
			Base 28.392720	1,034,630.72	32.820000	1,195,960.80	161,330.08	0.14
878237106	TECH DATA CORP COMMON STOCK USD.0015							
		40,959.000	Local 87.976003	3,603,409.09	71.570000	2,931,435.63	-671,973.46	0.35
			Base 87.976003	3,603,409.09	71.570000	2,931,435.63	-671,973.46	0.35
880349105	TENNECO INC COMMON STOCK USD.01							
		59,328.000	Local 60.287212	3,576,719.70	42.140000	2,500,081.92	-1,076,637.78	0.30
			Base 60.287212	3,576,719.70	42.140000	2,500,081.92	-1,076,637.78	0.30
88162G103	TETRA TECH INC COMMON STOCK USD.01							
		63,572.000	Local 45.875631	2,916,405.59	68.300000	4,341,967.60	1,425,562.01	0.52
			Base 45.875631	2,916,405.59	68.300000	4,341,967.60	1,425,562.01	0.52
88339J105	TRADE DESK INC/THE CLASS A COMMON STOCK							
		19,000.000	Local 155.945500	2,962,964.50	150.910000	2,867,290.00	-95,674.50	0.34
			Base 155.945500	2,962,964.50	150.910000	2,867,290.00	-95,674.50	0.34

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88870P106	TIVO CORP COMMON STOCK USD.001	149,362.000	Local 19.224335	2,871,385.15	12.450000	1,859,556.90	-1,011,828.25	0.22
			Base 19.224335	2,871,385.15	12.450000	1,859,556.90	-1,011,828.25	0.22
891826109	TOWER INTERNATIONAL INC COMMON STOCK USD.01	94,805.000	Local 27.128230	2,571,891.82	30.250000	2,867,851.25	295,959.43	0.34
			Base 27.128230	2,571,891.82	30.250000	2,867,851.25	295,959.43	0.34
89532E109	TREVENA INC COMMON STOCK USD.001	116,476.000	Local 3.288337	383,012.35	2.120000	246,929.12	-136,083.23	0.03
			Base 3.288337	383,012.35	2.120000	246,929.12	-136,083.23	0.03
896288107	TRINET GROUP INC COMMON STOCK USD.000025	36,800.000	Local 58.055100	2,136,427.69	56.320000	2,072,576.00	-63,851.69	0.25
			Base 58.055100	2,136,427.69	56.320000	2,072,576.00	-63,851.69	0.25
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01	13,203.000	Local 29.159054	384,986.99	38.200000	504,354.60	119,367.61	0.06
			Base 29.159054	384,986.99	38.200000	504,354.60	119,367.61	0.06
89785X101	TRUEBLUE INC COMMON STOCK	74,399.000	Local 23.138994	1,721,518.04	26.050000	1,938,093.95	216,575.91	0.23
			Base 23.138994	1,721,518.04	26.050000	1,938,093.95	216,575.91	0.23
909214306	UNISYS CORP COMMON STOCK USD.01	128,588.000	Local 9.191047	1,181,858.38	20.400000	2,623,195.20	1,441,336.82	0.31
			Base 9.191047	1,181,858.38	20.400000	2,623,195.20	1,441,336.82	0.31
909218109	UNIT CORP COMMON STOCK USD.2	46,693.000	Local 19.687706	919,278.06	26.060000	1,216,819.58	297,541.52	0.15
			Base 19.687706	919,278.06	26.060000	1,216,819.58	297,541.52	0.15
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	161,712.000	Local 27.377647	4,427,294.06	27.890000	4,510,147.68	82,853.62	0.54
			Base 27.377647	4,427,294.06	27.890000	4,510,147.68	82,853.62	0.54
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01	37,000.000	Local 34.628658	1,281,260.36	29.950000	1,108,150.00	-173,110.36	0.13
			Base 34.628658	1,281,260.36	29.950000	1,108,150.00	-173,110.36	0.13

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913259107	UNITIL CORP COMMON STOCK								
	11,128.000	Local	49.503609	550,876.16	50.900000	566,415.20	15,539.04	0.07	
		Base	49.503609	550,876.16	50.900000	566,415.20	15,539.04	0.07	
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
	72,309.000	Local	33.445390	2,418,402.72	35.330000	2,554,676.97	136,274.25	0.31	
		Base	33.445390	2,418,402.72	35.330000	2,554,676.97	136,274.25	0.31	
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
	96,537.000	Local	24.078244	2,324,441.40	48.550000	4,686,871.35	2,362,429.95	0.56	
		Base	24.078244	2,324,441.40	48.550000	4,686,871.35	2,362,429.95	0.56	
918905100	VALHI INC COMMON STOCK USD.01								
	29,173.000	Local	5.817527	169,714.72	2.280000	66,514.44	-103,200.28	0.01	
		Base	5.817527	169,714.72	2.280000	66,514.44	-103,200.28	0.01	
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001								
	224,297.000	Local	17.473693	3,919,296.93	22.950000	5,147,616.15	1,228,319.22	0.62	
		Base	17.473693	3,919,296.93	22.950000	5,147,616.15	1,228,319.22	0.62	
922280102	VARONIS SYSTEMS INC COMMON STOCK USD.001								
	13,795.000	Local	41.950000	578,700.25	73.250000	1,010,483.75	431,783.50	0.12	
		Base	41.950000	578,700.25	73.250000	1,010,483.75	431,783.50	0.12	
92335C106	VERA BRADLEY INC COMMON STOCK								
	39,530.000	Local	8.780000	347,073.40	15.260000	603,227.80	256,154.40	0.07	
		Base	8.780000	347,073.40	15.260000	603,227.80	256,154.40	0.07	
92343X100	VERINT SYSTEMS INC COMMON STOCK USD.001								
	84,664.000	Local	41.608946	3,522,779.82	50.100000	4,241,666.40	718,886.58	0.51	
		Base	41.608946	3,522,779.82	50.100000	4,241,666.40	718,886.58	0.51	
92531L207	VERSO CORP A COMMON STOCK								
	84,000.000	Local	30.945399	2,599,413.49	33.670000	2,828,280.00	228,866.51	0.34	
		Base	30.945399	2,599,413.49	33.670000	2,828,280.00	228,866.51	0.34	
92840M102	VISTRA ENERGY CORP COMMON STOCK								
	157,894.000	Local	15.179841	2,396,805.76	24.880000	3,928,402.72	1,531,596.96	0.47	
		Base	15.179841	2,396,805.76	24.880000	3,928,402.72	1,531,596.96	0.47	

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929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01	26,000.000	Local 49.637802	1,290,582.84	47.150000	1,225,900.00	-64,682.84	0.15
			Base 49.637802	1,290,582.84	47.150000	1,225,900.00	-64,682.84	0.15
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01	107,000.000	Local 24.067463	2,575,218.59	27.040000	2,893,280.00	318,061.41	0.35
			Base 24.067463	2,575,218.59	27.040000	2,893,280.00	318,061.41	0.35
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001	225,743.000	Local 8.511747	1,921,467.33	7.300000	1,647,923.90	-273,543.43	0.20
			Base 8.511747	1,921,467.33	7.300000	1,647,923.90	-273,543.43	0.20
948626106	WEIGHT WATCHERS INTL INC COMMON STOCK	34,500.000	Local 76.357666	2,634,339.48	71.990000	2,483,655.00	-150,684.48	0.30
			Base 76.357666	2,634,339.48	71.990000	2,483,655.00	-150,684.48	0.30
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01	114,403.000	Local 35.720485	4,086,530.69	35.350000	4,044,146.05	-42,384.64	0.48
			Base 35.720485	4,086,530.69	35.350000	4,044,146.05	-42,384.64	0.48
957638109	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	90,475.000	Local 49.627722	4,490,068.15	56.890000	5,147,122.75	657,054.60	0.62
			Base 49.627722	4,490,068.15	56.890000	5,147,122.75	657,054.60	0.62
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK	50,000.000	Local 76.379016	3,818,950.82	84.940000	4,247,000.00	428,049.18	0.51
			Base 76.379016	3,818,950.82	84.940000	4,247,000.00	428,049.18	0.51
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	102,647.000	Local 29.275690	3,005,061.79	39.050000	4,008,365.35	1,003,303.56	0.48
			Base 29.275690	3,005,061.79	39.050000	4,008,365.35	1,003,303.56	0.48
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	78,000.000	Local 28.663970	2,235,789.64	27.680000	2,159,040.00	-76,749.64	0.26
			Base 28.663970	2,235,789.64	27.680000	2,159,040.00	-76,749.64	0.26
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	20,000.000	Local 85.598526	1,711,970.52	96.730000	1,934,600.00	222,629.48	0.23
			Base 85.598526	1,711,970.52	96.730000	1,934,600.00	222,629.48	0.23

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98400J108	XCERRA CORP COMMON STOCK USD.05		79,538.000	Local	9.819487	781,022.39	14.270000	1,135,007.26	353,984.87	0.14
				Base	9.819487	781,022.39	14.270000	1,135,007.26	353,984.87	0.14
984017103	XENIA HOTELS + RESORTS INC REIT USD.01		158,354.000	Local	20.872813	3,305,293.37	23.700000	3,752,989.80	447,696.43	0.45
				Base	20.872813	3,305,293.37	23.700000	3,752,989.80	447,696.43	0.45
985817105	YELP INC COMMON STOCK USD.000001		69,301.000	Local	45.887061	3,180,019.21	49.200000	3,409,609.20	229,589.99	0.41
				Base	45.887061	3,180,019.21	49.200000	3,409,609.20	229,589.99	0.41
G0129K104	AIRCATTLE LTD COMMON STOCK USD.01		127,374.000	Local	21.765720	2,772,386.77	21.910000	2,790,764.34	18,377.57	0.33
				Base	21.765720	2,772,386.77	21.910000	2,790,764.34	18,377.57	0.33
G0772R208	BANK OF N.T. BUTTERFIELD+SON COMMON STOCK BMD1.0		24,300.000	Local	52.545000	1,276,843.50	51.860000	1,260,198.00	-16,645.50	0.15
				Base	52.545000	1,276,843.50	51.860000	1,260,198.00	-16,645.50	0.15
G1644T109	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001		200,000.000	Local	14.201836	2,840,367.29	12.400000	2,480,000.00	-360,367.29	0.30
				Base	14.201836	2,840,367.29	12.400000	2,480,000.00	-360,367.29	0.30
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001		125,000.000	Local	16.721471	2,090,183.92	16.830000	2,103,750.00	13,566.08	0.25
				Base	16.721471	2,090,183.92	16.830000	2,103,750.00	13,566.08	0.25
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015		135,539.000	Local	38.582027	5,229,369.34	44.250000	5,997,600.75	768,231.41	0.72
				Base	38.582027	5,229,369.34	44.250000	5,997,600.75	768,231.41	0.72
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01		34,819.000	Local	46.529986	1,620,127.59	33.890000	1,180,015.91	-440,111.68	0.14
				Base	46.529986	1,620,127.59	33.890000	1,180,015.91	-440,111.68	0.14
G4617B105	HORIZON PHARMA PLC COMMON STOCK USD.0001		120,825.000	Local	13.952209	1,685,775.66	19.580000	2,365,753.50	679,977.84	0.28
				Base	13.952209	1,685,775.66	19.580000	2,365,753.50	679,977.84	0.28

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

Books Open

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# Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0	20,000.000	Local	125.794803	2,515,896.05	123.970000	2,479,400.00	-36,496.05	0.30
			Base	125.794803	2,515,896.05	123.970000	2,479,400.00	-36,496.05	0.30
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1	190,000.000	Local	13.408110	2,547,540.88	13.000000	2,470,000.00	-77,540.88	0.30
			Base	13.408110	2,547,540.88	13.000000	2,470,000.00	-77,540.88	0.30
G9019D104	TRAVELPORT WORLDWIDE LTD COMMON STOCK USD.0025	151,004.000	Local	15.654295	2,363,861.10	16.870000	2,547,437.48	183,576.38	0.30
			Base	15.654295	2,363,861.10	16.870000	2,547,437.48	183,576.38	0.30
L9340P101	TRINSEO SA COMMON STOCK USD.01	58,714.000	Local	65.348514	3,836,872.64	78.300000	4,597,306.20	760,433.56	0.55
			Base	65.348514	3,836,872.64	78.300000	4,597,306.20	760,433.56	0.55
Q9235V101	TRONOX LTD CL A COMMON STOCK USD.01	173,767.000	Local	19.779431	3,437,012.33	11.950000	2,076,515.65	-1,360,496.68	0.25
			Base	19.779431	3,437,012.33	11.950000	2,076,515.65	-1,360,496.68	0.25
<b>US DOLLAR Total</b>		33,280,111.000	Local		773,144,646.91		831,284,358.76	58,139,711.85	99.37
			Base		773,144,646.91		831,284,358.76	58,139,711.85	99.37
<b>EQUITY Total</b>		33,280,111.000	Base		773,144,646.91		831,284,358.76	58,139,711.85	99.37

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

Books Open

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# Holdings

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



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		38,508,769.160	Base	778,373,305.07		836,513,016.92	58,139,711.85	100.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
3,812,908.065 DELAWARE EXTND DRTN BND-I 245908793 HB5F20000002: RIVER & MER LONG CR	6.1800 6.1800	24,847,935.80 24,847,935.80	18,586.65 18,586.65	23,563,771.84 23,563,771.84	21.80	-1,284,163.96 -1,284,163.96
41,656.000 ISHARES LONG-TERM CORPORATE 464289511 HB5F20000002: RIVER & MER LONG CR	58.2700 58.2700	2,506,665.58 2,506,665.58	0.00 0.00	2,427,295.12 2,427,295.12	2.25	-79,370.46 -79,370.46
2,072,450.474 PIMCO LNG-TRM CRDT BND-INS 72201P647 HB5F20000002: RIVER & MER LONG CR	11.3200 11.3200	25,125,567.45 25,125,567.45	101,513.57 101,513.57	23,460,139.37 23,460,139.37	21.70	-1,665,428.08 -1,665,428.08
4,219,000.000 U S TREASURY BD PRIN STRIP 912803EP4 0.000% 08/15/2045 DD 08/17/15 HB5F20000002: RIVER & MER LONG CR	42.5077 42.5077	1,754,206.71 1,754,206.71	0.00 0.00	1,793,399.95 1,793,399.95	1.66	39,193.24 39,193.24
2,488,828.664 VANGUARD L/T INV GR-ADM 922031778 HB5F20000002: RIVER & MER LONG CR	9.6800 9.6800	25,771,919.38 25,771,919.38	86,405.52 86,405.52	24,091,861.47 24,091,861.47	22.28	-1,680,057.91 -1,680,057.91
27,439.000 VANGUARD LONG-TERM CORP BOND 92206C813 HB5F20000002: RIVER & MER LONG CR	87.9900 87.9900	2,492,819.16 2,492,819.16	0.00 0.00	2,414,357.61 2,414,357.61	2.23	-78,461.55 -78,461.55
<b>SUBTOTAL UNITED STATES</b>		<b>82,499,114.08</b>	<b>206,505.74</b>	<b>77,750,825.36</b>		<b>-4,748,288.72</b>
		<b>82,499,114.08</b>	<b>206,505.74</b>	<b>77,750,825.36</b>	<b>71.92</b>	<b>-4,748,288.72</b>
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>		<b>82,499,114.08</b>	<b>206,505.74</b>	<b>77,750,825.36</b>		<b>-4,748,288.72</b>
		<b>82,499,114.08</b>	<b>206,505.74</b>	<b>77,750,825.36</b>	<b>71.92</b>	<b>-4,748,288.72</b>
<b>TOTAL FIXED INCOME SECURITIES</b>		<b>82,499,114.08</b>	<b>206,505.74</b>	<b>77,750,825.36</b>	<b>71.92</b>	<b>-4,748,288.72</b>
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>UNITED STATES</b>						
1,812,164.570 BLACKROCK LIQ TREAS TR INSTL 996229704 VAR RT 12/31/2049 DD 01/31/12 HB5F20000002: RIVER & MER LONG CR	100.0000	1,812,164.57	2,762.57	1,812,164.57		0.00
	100.0000	1,812,164.57	2,762.57	1,812,164.57	1.68	0.00
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
745,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13 HB5F20000302: RIVER & MER LC SMA	86.1472	669,725.58	9,542.03	641,796.90		-27,928.68
	86.1472	669,725.58	9,542.03	641,796.90	0.59	-27,928.68
110,000.000 AT&T INC 00206RCP5 4.500% 05/15/2035 DD 05/04/15 HB5F20000302: RIVER & MER LC SMA	93.4264	104,362.57	1,872.76	102,769.07		-1,593.50
	93.4264	104,362.57	1,872.76	102,769.07	0.10	-1,593.50
372,000.000 ABBVIE INC 00287YAV1 4.300% 05/14/2036 DD 05/12/16 HB5F20000302: RIVER & MER LC SMA	93.8080	372,888.84	6,106.10	348,965.65		-23,923.19
	93.8080	372,888.84	6,106.10	348,965.65	0.32	-23,923.19
263,000.000 ALABAMA POWER CO 010392FP8 4.300% 01/02/2046 DD 01/13/16 HB5F20000302: RIVER & MER LC SMA	99.5374	274,901.28	2,797.86	261,783.28		-13,118.00
	99.5374	274,901.28	2,797.86	261,783.28	0.24	-13,118.00
<b>SUBTOTAL UNITED STATES</b>		<b>1,421,878.27</b>	<b>20,318.75</b>	<b>1,355,314.90</b>		<b>-66,563.37</b>
		<b>1,421,878.27</b>	<b>20,318.75</b>	<b>1,355,314.90</b>	<b>1.25</b>	<b>-66,563.37</b>
<b>CAYMAN ISLANDS</b>						
325,000.000 ALIBABA GROUP HOLDING LTD 01609WAT9 3.400% 12/06/2027 DD 12/06/17 HB5F20000302: RIVER & MER LC SMA	93.2095	320,491.72	3,524.86	302,930.72		-17,561.00
	93.2095	320,491.72	3,524.86	302,930.72	0.28	-17,561.00
<b>UNITED STATES</b>						

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
65,000.000	AMEREN ILLINOIS CO	92.9016	61,962.20	797.41	60,386.06		-1,576.14
02361DAR1	3.700% 12/01/2047 DD 11/28/17	92.9016	61,962.20	797.41	60,386.06	0.06	-1,576.14
	HB5F20000302: RIVER & MER LC SMA						
425,000.000	AMERICAN INTERNATIONAL GROUP I	94.3782	434,756.83	4,010.17	401,107.44		-33,649.39
026874DA2	4.500% 07/16/2044 DD 07/16/14	94.3782	434,756.83	4,010.17	401,107.44	0.37	-33,649.39
	HB5F20000302: RIVER & MER LC SMA						
295,000.000	AMERICAN WATER CAPITAL CORP	98.3006	294,432.65	1,803.69	289,986.78		-4,445.87
03040WAT2	4.200% 09/01/2048 DD 08/09/18	98.3006	294,432.65	1,803.69	289,986.78	0.27	-4,445.87
	HB5F20000302: RIVER & MER LC SMA						
395,000.000	ANHEUSER-BUSCH INBEV FINANCE I	100.1342	413,604.87	3,094.31	395,530.11		-18,074.76
035242AM8	4.700% 02/01/2036 DD 01/25/16	100.1342	413,604.87	3,094.31	395,530.11	0.37	-18,074.76
	HB5F20000302: RIVER & MER LC SMA						
265,000.000	ANTHEM INC	94.8361	263,821.18	3,864.54	251,315.56		-12,505.62
036752AD5	4.375% 12/01/2047 DD 11/21/17	94.8361	263,821.18	3,864.54	251,315.56	0.23	-12,505.62
	HB5F20000302: RIVER & MER LC SMA						
230,000.000	AXA EQUITABLE HOLDINGS IN 144A	93.4120	229,331.02	5,142.37	214,847.63		-14,483.39
054561AK1	5.000% 04/20/2048 DD 04/20/18	93.4120	229,331.02	5,142.37	214,847.63	0.20	-14,483.39
	HB5F20000302: RIVER & MER LC SMA						
<b>SUBTOTAL UNITED STATES</b>			<b>1,697,908.75</b>	<b>18,712.49</b>	<b>1,613,173.58</b>		<b>-84,735.17</b>
			<b>1,697,908.75</b>	<b>18,712.49</b>	<b>1,613,173.58</b>	<b>1.50</b>	<b>-84,735.17</b>
<b>AUSTRALIA</b>							
255,000.000	BHP BILLITON FINANCE USA LTD	111.0097	288,970.62	6,434.21	283,074.85		-5,895.77
055451AV0	5.000% 09/30/2043 DD 09/30/13	111.0097	288,970.62	6,434.21	283,074.85	0.26	-5,895.77
	HB5F20000302: RIVER & MER LC SMA						
<b>UNITED STATES</b>							
380,000.000	BAKER HUGHES A GE CO LLC / BAK	90.7505	367,097.25	4,567.00	344,852.08		-22,245.17
05723KAF7	4.080% 12/15/2047 DD 12/11/17	90.7505	367,097.25	4,567.00	344,852.08	0.32	-22,245.17
	HB5F20000302: RIVER & MER LC SMA						



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>SPAIN</b>						
325,000.000 BANCO SANTANDER SA 05971KAA7 5.179% 11/19/2025 DD 11/19/15 HB5F20000302: RIVER & MER LC SMA	100.3698	328,514.13	6,198.75	326,201.97		-2,312.16
	100.3698	328,514.13	6,198.75	326,201.97	0.30	-2,312.16
<b>UNITED STATES</b>						
305,000.000 BANK OF AMERICA CORP 06051GGM5 VAR RT 04/24/2038 DD 04/24/17 HB5F20000302: RIVER & MER LC SMA	97.6242	314,810.58	5,644.22	297,753.89		-17,056.69
	97.6242	314,810.58	5,644.22	297,753.89	0.28	-17,056.69
225,000.000 BOARDWALK PIPELINES LP 096630AE8 5.950% 06/01/2026 DD 05/16/16 HB5F20000302: RIVER & MER LC SMA	105.8283	245,702.48	4,462.78	238,113.56		-7,588.92
	105.8283	245,702.48	4,462.78	238,113.56	0.22	-7,588.92
110,000.000 BOARDWALK PIPELINES LP 096630AF5 4.450% 07/15/2027 DD 01/12/17 HB5F20000302: RIVER & MER LC SMA	96.0556	110,181.49	1,039.68	105,661.21		-4,520.28
	96.0556	110,181.49	1,039.68	105,661.21	0.10	-4,520.28
375,000.000 BRIGHTHOUSE FINANCIAL INC 10922NAF0 4.700% 06/22/2047 DD 12/22/17 HB5F20000302: RIVER & MER LC SMA	82.7583	370,529.26	4,846.91	310,343.48		-60,185.78
	82.7583	370,529.26	4,846.91	310,343.48	0.29	-60,185.78
400,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAP6 5.150% 09/01/2043 DD 08/22/13 HB5F20000302: RIVER & MER LC SMA	112.1281	451,768.28	1,716.62	448,512.24		-3,256.04
	112.1281	451,768.28	1,716.62	448,512.24	0.41	-3,256.04
165,000.000 CBS CORP 124857AJ2 4.850% 07/01/2042 DD 06/20/12 HB5F20000302: RIVER & MER LC SMA	96.8452	172,060.02	2,001.63	159,794.65		-12,265.37
	96.8452	172,060.02	2,001.63	159,794.65	0.15	-12,265.37
215,000.000 CNOOC FINANCE 2015 USA LLC 12634MAE0 4.375% 05/02/2028 DD 05/02/18 HB5F20000302: RIVER & MER LC SMA	100.6176	214,712.13	3,897.99	216,327.84		1,615.71
	100.6176	214,712.13	3,897.99	216,327.84	0.20	1,615.71

Asset and Accrual Detail - By Asset type

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
440,000.000 CVS HEALTH CORP 126650CZ1 5.050% 03/25/2048 DD 03/09/18 HB5F20000302: RIVER & MER LC SMA	102.2844	447,343.64	370.32	450,051.25	0.42	2,707.61
305,000.000 CAPITAL ONE FINANCIAL CORP 14040HBN4 3.750% 03/09/2027 DD 03/09/17 HB5F20000302: RIVER & MER LC SMA	94.3932	306,641.68	698.94	287,899.36	0.27	-18,742.32
225,000.000 CAPITAL ONE FINANCIAL CORP 14040HBW4 3.800% 01/31/2028 DD 01/30/18 HB5F20000302: RIVER & MER LC SMA	94.3493	224,860.46	1,447.86	212,285.92	0.20	-12,574.54
385,000.000 CELGENE CORP 151020AW4 4.350% 11/15/2047 DD 11/09/17 HB5F20000302: RIVER & MER LC SMA	89.5189	388,219.44	6,347.78	344,647.90	0.32	-43,571.54
80,000.000 CELGENE CORP 151020AZ7 4.550% 02/20/2048 DD 02/20/18 HB5F20000302: RIVER & MER LC SMA	93.0440	78,854.31	420.02	74,435.19	0.07	-4,419.12
480,000.000 COMCAST CORP 20030NBH3 4.250% 01/15/2033 DD 01/14/13 HB5F20000302: RIVER & MER LC SMA	98.0315	492,138.96	4,332.42	470,551.43	0.44	-21,587.53
270,000.000 COMMONWEALTH EDISON CO 202795JM3 4.000% 03/01/2048 DD 02/20/18 HB5F20000302: RIVER & MER LC SMA	96.4960	270,405.38	900.00	260,539.26	0.24	-9,866.12
285,000.000 CONNECTICUT LIGHT & POWER CO/T 207597EH4 4.150% 06/01/2045 DD 05/20/15 HB5F20000302: RIVER & MER LC SMA	100.3033	294,832.76	3,941.98	285,864.51	0.26	-8,968.25
350,000.000 CONSOLIDATED EDISON CO OF NEW 209111FG3 4.500% 12/01/2045 DD 11/17/15 HB5F20000302: RIVER & MER LC SMA	102.1855	368,771.98	5,250.34	357,649.29	0.33	-11,122.69

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
185,000.000 CROWN CASTLE INTERNATIONAL COR 22822VAF8 4.750% 05/15/2047 DD 05/01/17 HB5F20000302: RIVER & MER LC SMA	94.8037	175,937.35	3,319.72	175,386.82	0.16	-550.53
310,000.000 DTE ELECTRIC CO 23338VAH9 4.050% 05/15/2048 DD 05/07/18 HB5F20000302: RIVER & MER LC SMA	98.4059	306,665.11	5,031.31	305,058.38	0.28	-1,606.73
145,000.000 DISCOVER BANK 25466AAP6 4.650% 09/13/2028 DD 09/13/18 HB5F20000302: RIVER & MER LC SMA	100.0034	144,907.59	337.14	145,004.97	0.13	97.38
280,000.000 DUKE ENERGY PROGRESS LLC 26442RAB7 4.375% 03/30/2044 DD 03/06/14 HB5F20000302: RIVER & MER LC SMA	101.3870	293,991.15	6,188.80	283,883.61	0.26	-10,107.54
85,000.000 DUKE ENERGY PROGRESS LLC 26442UAE4 3.600% 09/15/2047 DD 09/08/17 HB5F20000302: RIVER & MER LC SMA	89.5277	83,960.73	136.00	76,098.57	0.07	-7,862.16
335,000.000 DUKE UNIVERSITY HEALTH SYSTEM 26443CAA1 3.920% 06/01/2047 DD 06/06/17 HB5F20000302: RIVER & MER LC SMA	96.4941	341,812.82	4,377.36	323,255.26	0.30	-18,557.56
<b>SUBTOTAL UNITED STATES</b>		<b>6,099,107.60</b>	<b>66,709.82</b>	<b>5,829,118.59</b>		<b>-269,989.01</b>
		<b>6,099,107.60</b>	<b>66,709.82</b>	<b>5,829,118.59</b>	<b>5.40</b>	<b>-269,989.01</b>
<b>FRANCE</b>						
335,000.000 ELECTRICITE DE FRANCE SA 144A 268317AQ7 4.950% 10/13/2045 DD 10/13/15 HB5F20000302: RIVER & MER LC SMA	97.9643	374,565.81	7,738.62	328,180.26	0.30	-46,385.55
150,000.000 ELECTRICITE DE FRANCE SA 144A 268317AV6 4.875% 09/21/2038 DD 09/21/18 HB5F20000302: RIVER & MER LC SMA	97.5517	145,747.90	203.10	146,327.59	0.14	579.69

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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
<b>SUBTOTAL FRANCE</b>		<b>520,313.71</b>	<b>7,941.72</b>	<b>474,507.85</b>		<b>-45,805.86</b>
		<b>520,313.71</b>	<b>7,941.72</b>	<b>474,507.85</b>	<b>0.44</b>	<b>-45,805.86</b>
<b>UNITED STATES</b>						
290,000.000 EQT CORP	93.7012	284,750.16	5,653.24	271,733.49		-13,016.67
26884LAF6 3.900% 10/01/2027 DD 10/04/17 HB5F20000302: RIVER & MER LC SMA	93.7012	284,750.16	5,653.24	271,733.49	0.25	-13,016.67
40,000.000 ENERGY TRANSFER PARTNERS LP	109.8241	43,370.01	433.29	43,929.63		559.62
29273RAR0 6.500% 02/01/2042 DD 01/17/12 HB5F20000302: RIVER & MER LC SMA	109.8241	43,370.01	433.29	43,929.63	0.04	559.62
355,000.000 ENERGY TRANSFER PARTNERS LP	103.9638	387,654.59	10,560.84	369,071.54		-18,583.05
29273RAZ2 5.950% 10/01/2043 DD 09/19/13 HB5F20000302: RIVER & MER LC SMA	103.9638	387,654.59	10,560.84	369,071.54	0.34	-18,583.05
<b>SUBTOTAL UNITED STATES</b>		<b>715,774.76</b>	<b>16,647.37</b>	<b>684,734.66</b>		<b>-31,040.10</b>
		<b>715,774.76</b>	<b>16,647.37</b>	<b>684,734.66</b>	<b>0.63</b>	<b>-31,040.10</b>
<b>NETHERLANDS</b>						
195,000.000 ENEL FINANCE INTERNATIONA 144A	90.5077	208,404.91	3,261.90	176,490.02		-31,914.89
29278GAC2 4.750% 05/25/2047 DD 05/25/17 HB5F20000302: RIVER & MER LC SMA	90.5077	208,404.91	3,261.90	176,490.02	0.16	-31,914.89
<b>UNITED STATES</b>						
445,000.000 ENTERPRISE PRODUCTS OPERATING	92.6162	435,118.49	3,086.30	412,141.89		-22,976.60
29379VBR3 VAR RT 02/15/2078 DD 02/15/18 HB5F20000302: RIVER & MER LC SMA	92.6162	435,118.49	3,086.30	412,141.89	0.38	-22,976.60
175,000.000 EXELON GENERATION CO LLC	102.4043	189,672.06	2,885.20	179,207.50		-10,464.56
30161MAN3 5.600% 06/15/2042 DD 12/15/12 HB5F20000302: RIVER & MER LC SMA	102.4043	189,672.06	2,885.20	179,207.50	0.17	-10,464.56
50,000.000 FLORIDA POWER & LIGHT CO	92.0905	50,826.83	615.66	46,045.27		-4,781.56
341081FP7 3.700% 12/01/2047 DD 11/16/17 HB5F20000302: RIVER & MER LC SMA	92.0905	50,826.83	615.66	46,045.27	0.04	-4,781.56

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
305,000.000 FLORIDA POWER & LIGHT CO 341081FQ5 3.950% 03/01/2048 DD 02/28/18 HB5F20000302: RIVER & MER LC SMA	97.9212	304,051.17	1,004.10	298,659.69	0.28	-5,391.48
70,000.000 FLORIDA POWER & LIGHT CO 341081FR3 4.125% 06/01/2048 DD 05/08/18 HB5F20000302: RIVER & MER LC SMA	100.2359	69,939.16	1,148.56	70,165.15	0.06	225.99
260,000.000 FORD MOTOR CO 345370CQ1 4.750% 01/15/2043 DD 01/08/13 HB5F20000302: RIVER & MER LC SMA	83.2676	236,197.25	2,622.90	216,495.68	0.20	-19,701.57
<b>SUBTOTAL UNITED STATES</b>		<b>1,285,804.96</b>	<b>11,362.72</b>	<b>1,222,715.18</b>	<b>1.13</b>	<b>-63,089.78</b>
		<b>1,285,804.96</b>	<b>11,362.72</b>	<b>1,222,715.18</b>		<b>-63,089.78</b>
<b>IRELAND</b>						
339,000.000 GE CAPITAL INTERNATIONAL FUNDI 36164QNA2 4.418% 11/15/2035 DD 05/15/16 HB5F20000302: RIVER & MER LC SMA	94.1155	334,554.57	5,676.54	319,051.40	0.30	-15,503.17
<b>UNITED STATES</b>						
260,000.000 GENERAL ELECTRIC CO 369604BH5 4.500% 03/11/2044 DD 03/11/14 HB5F20000302: RIVER & MER LC SMA	94.3216	284,978.83	650.00	245,236.04	0.23	-39,742.79
175,000.000 GENERAL MILLS INC 370334CH5 4.550% 04/17/2038 DD 04/17/18 HB5F20000302: RIVER & MER LC SMA	95.8609	172,698.73	3,618.29	167,756.64	0.16	-4,942.09
405,000.000 GENERAL MOTORS CO 37045VAL4 6.750% 04/01/2046 DD 02/23/16 HB5F20000302: RIVER & MER LC SMA	108.2405	461,240.35	13,674.78	438,373.88	0.41	-22,866.47
375,000.000 GLENCORE FUNDING LLC 144A 378272AN8 4.000% 03/27/2027 DD 03/27/17 HB5F20000302: RIVER & MER LC SMA	93.8624	366,726.08	166.68	351,983.87	0.33	-14,742.21

**Asset and Accrual Detail - By Asset type**

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
190,000.000	GOLDMAN SACHS GROUP INC/THE 38141GXA7 VAR RT 04/23/2039 DD 04/23/18 HB5F20000302: RIVER & MER LC SMA	96.9309	184,461.12	3,678.29	184,168.65		-292.47
		96.9309	184,461.12	3,678.29	184,168.65	0.17	-292.47
420,000.000	HSBC BANK USA NA/NEW YORK NY 4042Q1AA5 5.875% 11/01/2034 DD 10/25/04 HB5F20000302: RIVER & MER LC SMA	113.9342	482,297.46	10,314.36	478,523.57		-3,773.89
		113.9342	482,297.46	10,314.36	478,523.57	0.44	-3,773.89
210,000.000	HASBRO INC 418056AS6 6.350% 03/15/2040 DD 03/11/10 HB5F20000302: RIVER & MER LC SMA	109.0843	245,664.18	592.64	229,077.12		-16,587.06
		109.0843	245,664.18	592.64	229,077.12	0.21	-16,587.06
210,000.000	INTERNATIONAL PAPER CO 460146CS0 4.350% 08/15/2048 DD 08/09/17 HB5F20000302: RIVER & MER LC SMA	91.2245	194,140.18	1,175.25	191,571.55		-2,568.63
		91.2245	194,140.18	1,175.25	191,571.55	0.18	-2,568.63
75,000.000	INTERPUBLIC GROUP OF COS INC/T 460690BP4 4.650% 10/01/2028 DD 09/21/18 HB5F20000302: RIVER & MER LC SMA	100.1495	74,750.10	96.90	75,112.10		362.00
		100.1495	74,750.10	96.90	75,112.10	0.07	362.00
220,000.000	INTERPUBLIC GROUP OF COS INC/T 460690BQ2 5.400% 10/01/2048 DD 09/21/18 HB5F20000302: RIVER & MER LC SMA	99.4084	218,766.50	330.00	218,698.52		-67.98
		99.4084	218,766.50	330.00	218,698.52	0.20	-67.98
645,000.000	JPMORGAN CHASE & CO 46647PAJ5 VAR RT 07/24/2038 DD 07/24/17 HB5F20000302: RIVER & MER LC SMA	93.3989	612,169.47	4,705.19	602,423.07		-9,746.40
		93.3989	612,169.47	4,705.19	602,423.07	0.56	-9,746.40
140,000.000	JEFFERIES GROUP LLC 472319AM4 6.500% 01/20/2043 DD 01/18/13 HB5F20000302: RIVER & MER LC SMA	102.9784	145,902.86	1,810.18	144,169.74		-1,733.12
		102.9784	145,902.86	1,810.18	144,169.74	0.13	-1,733.12
255,000.000	KIMCO REALTY CORP 49446RAT6 4.450% 09/01/2047 DD 08/10/17 HB5F20000302: RIVER & MER LC SMA	91.7738	242,418.29	945.52	234,023.12		-8,395.17
		91.7738	242,418.29	945.52	234,023.12	0.22	-8,395.17

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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
295,000.000 KINDER MORGAN ENERGY PARTNERS 494550BD7 6.500% 09/01/2039 DD 09/16/09 HB5F20000302: RIVER & MER LC SMA	112.9051 112.9051	334,233.77 334,233.77	1,597.81 1,597.81	333,069.91 333,069.91	 0.31	-1,163.86 -1,163.86
320,000.000 KROGER CO/THE 501044DG3 4.450% 02/01/2047 DD 01/24/17 HB5F20000302: RIVER & MER LC SMA	91.5647 91.5647	310,439.95 310,439.95	2,375.14 2,375.14	293,006.96 293,006.96	 0.27	-17,432.99 -17,432.99
225,000.000 LOWE'S COS INC 548661DQ7 4.050% 05/03/2047 DD 05/03/17 HB5F20000302: RIVER & MER LC SMA	96.0983 96.0983	227,148.29 227,148.29	3,744.51 3,744.51	216,221.16 216,221.16	 0.20	-10,927.13 -10,927.13
<b>SUBTOTAL UNITED STATES</b>		<b>4,558,036.16</b>	<b>49,475.54</b>	<b>4,403,415.90</b>		<b>-154,620.26</b>
		<b>4,558,036.16</b>	<b>49,475.54</b>	<b>4,403,415.90</b>	<b>4.09</b>	<b>-154,620.26</b>
<b>CANADA</b>						
370,000.000 MANULIFE FINANCIAL CORP 56501RAE6 VAR RT 02/24/2032 DD 02/24/17 HB5F20000302: RIVER & MER LC SMA	95.2926 95.2926	370,322.69 370,322.69	1,575.32 1,575.32	352,582.73 352,582.73	 0.33	-17,739.96 -17,739.96
<b>UNITED STATES</b>						
185,000.000 MARATHON PETROLEUM CORP 56585AAM4 5.850% 12/15/2045 DD 12/14/15 HB5F20000302: RIVER & MER LC SMA	105.0898 105.0898	194,389.19 194,389.19	3,186.34 3,186.34	194,416.14 194,416.14	 0.18	26.95 26.95
415,000.000 MEDTRONIC INC 585055BT2 4.375% 03/15/2035 DD 03/15/15 HB5F20000302: RIVER & MER LC SMA	103.4174 103.4174	456,369.94 456,369.94	806.88 806.88	429,182.39 429,182.39	 0.40	-27,187.55 -27,187.55
310,000.000 MICROSOFT CORP 594918BZ6 4.100% 02/06/2037 DD 02/06/17 HB5F20000302: RIVER & MER LC SMA	103.2947 103.2947	326,485.26 326,485.26	1,947.72 1,947.72	320,213.46 320,213.46	 0.30	-6,271.80 -6,271.80
310,000.000 MIDAMERICAN ENERGY CO 595620AL9 4.800% 09/15/2043 DD 09/19/13 HB5F20000302: RIVER & MER LC SMA	108.2565 108.2565	349,064.82 349,064.82	661.28 661.28	335,595.30 335,595.30	 0.31	-13,469.52 -13,469.52

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
155,000.000 MYLAN INC 144A 628530BG1 4.550% 04/15/2028 DD 04/09/18 HB5F20000302: RIVER & MER LC SMA	97.2145	155,308.69	3,365.38	150,682.51	0.14	-4,626.18
215,000.000 NEW YORK CITY NY MUNI WTR FIN 64972FH25 5.750% 06/15/2041 DD 11/05/09 HB5F20000302: RIVER & MER LC SMA	123.9810	269,702.25	3,667.66	266,559.15	0.25	-3,143.10
225,000.000 NEWELL BRANDS INC 651229AY2 5.500% 04/01/2046 DD 03/30/16 HB5F20000302: RIVER & MER LC SMA	95.2717	248,480.34	6,185.46	214,361.22	0.20	-34,119.12
295,000.000 NORFOLK SOUTHERN CORP 655844BY3 4.150% 02/28/2048 DD 02/28/18 HB5F20000302: RIVER & MER LC SMA	96.6236	292,605.25	1,151.94	285,039.60	0.26	-7,565.65
295,000.000 NUCOR CORP 670346AQ8 4.400% 05/01/2048 DD 04/26/18 HB5F20000302: RIVER & MER LC SMA	97.7247	289,872.55	5,604.39	288,287.91	0.27	-1,584.64
445,000.000 ORACLE CORP 68389XBP9 3.800% 11/15/2037 DD 11/09/17 HB5F20000302: RIVER & MER LC SMA	95.2671	449,217.03	6,409.30	423,938.55	0.39	-25,278.48
415,000.000 PPL ELECTRIC UTILITIES CORP 69351UAR4 4.750% 07/15/2043 DD 07/11/13 HB5F20000302: RIVER & MER LC SMA	106.5621	470,261.26	4,186.32	442,232.59	0.41	-28,028.67
185,000.000 PACIFIC GAS & ELECTRIC CO 694308GE1 6.050% 03/01/2034 DD 03/23/04 HB5F20000302: RIVER & MER LC SMA	113.6643	230,041.42	932.70	210,278.91	0.19	-19,762.51
75,000.000 PACIFICORP 695114CT3 4.125% 01/15/2049 DD 07/13/18 HB5F20000302: RIVER & MER LC SMA	98.1968	74,832.80	673.70	73,647.59	0.07	-1,185.21



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>SUBTOTAL UNITED STATES</b>		<b>3,806,630.80</b>	<b>38,779.07</b>	<b>3,634,435.32</b>		<b>-172,195.48</b>
		<b>3,806,630.80</b>	<b>38,779.07</b>	<b>3,634,435.32</b>	<b>3.37</b>	<b>-172,195.48</b>
<b>PANAMA</b>						
190,000.000 PANAMA GOVERNMENT INTERNATIONA 698299BH6 4.500% 04/16/2050 DD 04/16/18 HB5F20000302: RIVER & MER LC SMA	99.1510 99.1510	190,378.32 190,378.32	3,918.39 3,918.39	188,386.90 188,386.90	 0.17	-1,991.42 -1,991.42
<b>MEXICO</b>						
221,000.000 PETROLEOS MEXICANOS 71654QCC4 6.750% 09/21/2047 DD 09/21/16 HB5F20000302: RIVER & MER LC SMA	95.4190 95.4190	226,438.31 226,438.31	414.40 414.40	210,875.99 210,875.99	 0.20	-15,562.32 -15,562.32
<b>UNITED STATES</b>						
210,000.000 POTOMAC ELECTRIC POWER CO 737679DE7 4.150% 03/15/2043 DD 03/18/13 HB5F20000302: RIVER & MER LC SMA	98.6776 98.6776	223,268.21 223,268.21	387.36 387.36	207,223.06 207,223.06	 0.19	-16,045.15 -16,045.15
<b>UNITED KINGDOM</b>						
305,000.000 ROYAL BANK OF SCOTLAND GROUP P 780097BG5 VAR RT 05/18/2029 DD 05/18/18 HB5F20000302: RIVER & MER LC SMA	99.3851 99.3851	304,432.00 304,432.00	5,440.90 5,440.90	303,124.63 303,124.63	 0.28	-1,307.37 -1,307.37
<b>UNITED STATES</b>						
55,000.000 SC JOHNSON & SON INC 144A 78408LAC1 4.350% 09/30/2044 DD 10/03/14 HB5F20000302: RIVER & MER LC SMA	99.2338 99.2338	59,415.24 59,415.24	1,209.35 1,209.35	54,578.60 54,578.60	 0.05	-4,836.64 -4,836.64
400,000.000 SEMPRA ENERGY 816851BH1 3.800% 02/01/2038 DD 01/12/18 HB5F20000302: RIVER & MER LC SMA	90.2183 90.2183	396,449.97 396,449.97	2,533.26 2,533.26	360,873.35 360,873.35	 0.33	-35,576.62 -35,576.62
200,000.000 SOUTHERN CALIFORNIA EDISON CO 842400FZ1 4.650% 10/01/2043 DD 10/02/13 HB5F20000302: RIVER & MER LC SMA	103.8493 103.8493	223,581.71 223,581.71	4,651.94 4,651.94	207,698.61 207,698.61	 0.19	-15,883.10 -15,883.10

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
335,000.000 SOUTHWESTERN PUBLIC SERVICE CO 845743BN2 4.500% 08/15/2041 DD 08/10/11 HB5F20000302: RIVER & MER LC SMA	102.6076 102.6076	363,201.19 363,201.19	1,945.24 1,945.24	343,735.31 343,735.31	0.32	-19,465.88 -19,465.88
220,000.000 STANFORD HEALTH CARE 85434VAA6 3.795% 11/15/2048 DD 01/17/18 HB5F20000302: RIVER & MER LC SMA	94.6432 94.6432	217,859.39 217,859.39	3,163.80 3,163.80	208,215.04 208,215.04	0.19	-9,644.35 -9,644.35
160,000.000 WARNER MEDIA LLC 887317AU9 4.650% 06/01/2044 DD 05/28/14 HB5F20000302: RIVER & MER LC SMA	89.9388 89.9388	144,391.55 144,391.55	2,480.04 2,480.04	143,902.04 143,902.04	0.13	-489.51 -489.51
120,000.000 TIME WARNER CABLE LLC 88732JAJ7 6.550% 05/01/2037 DD 04/09/07 HB5F20000302: RIVER & MER LC SMA	108.4768 108.4768	144,259.48 144,259.48	3,274.89 3,274.89	130,172.12 130,172.12	0.12	-14,087.36 -14,087.36
25,000.000 TIME WARNER CABLE LLC 88732JAU2 6.750% 06/15/2039 DD 06/29/09 HB5F20000302: RIVER & MER LC SMA	109.0596 109.0596	28,587.91 28,587.91	497.22 497.22	27,264.90 27,264.90	0.03	-1,323.01 -1,323.01
<b>SUBTOTAL UNITED STATES</b>		<b>1,577,746.44</b>	<b>19,755.74</b>	<b>1,476,439.97</b>		<b>-101,306.47</b>
		<b>1,577,746.44</b>	<b>19,755.74</b>	<b>1,476,439.97</b>	<b>1.36</b>	<b>-101,306.47</b>
<b>CANADA</b>						
365,000.000 TRANSCANADA PIPELINES LTD 89352HAY5 4.875% 05/15/2048 DD 05/07/18 HB5F20000302: RIVER & MER LC SMA	102.2107 102.2107	376,277.81 376,277.81	7,144.84 7,144.84	373,068.89 373,068.89	0.35	-3,208.92 -3,208.92
<b>UNITED STATES</b>						
240,000.000 21ST CENTURY FOX AMERICA INC 90131HBF1 6.200% 12/15/2034 DD 12/03/04 HB5F20000302: RIVER & MER LC SMA	123.2003 123.2003	271,028.40 271,028.40	4,381.18 4,381.18	295,680.77 295,680.77	0.27	24,652.37 24,652.37
<b>MEXICO</b>						

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
450,000.000	MEXICO GOVERNMENT INTERNATIONA	95.5500	448,112.82	1,365.51	429,975.00		-18,137.82
	91086QBB3 4.750% 03/08/2044 DD 03/08/12	95.5500	448,112.82	1,365.51	429,975.00	0.40	-18,137.82
	HB5F20000302: RIVER & MER LC SMA						
<b>UNITED STATES</b>							
410,000.000	UNITED PARCEL SERVICE INC	92.8508	401,546.63	5,827.67	380,688.13		-20,858.50
	911312BN5 3.750% 11/15/2047 DD 11/14/17	92.8508	401,546.63	5,827.67	380,688.13	0.35	-20,858.50
	HB5F20000302: RIVER & MER LC SMA						
525,000.000	U S TREASURY BOND	96.2383	514,209.33	2,011.55	505,250.98		-8,958.35
	912810SA7 3.000% 02/15/2048 DD 02/15/18	96.2383	514,209.33	2,011.55	505,250.98	0.47	-8,958.35
	HB5F20000302: RIVER & MER LC SMA						
850,000.000	U S TREASURY BOND	98.6680	858,566.15	10,033.12	838,677.74		-19,888.41
	912810SC3 3.125% 05/15/2048 DD 05/15/18	98.6680	858,566.15	10,033.12	838,677.74	0.78	-19,888.41
	HB5F20000302: RIVER & MER LC SMA						
480,000.000	U S TREASURY NOTE	98.4609	471,859.82	1,762.50	472,612.50		752.68
	9128284V9 2.875% 08/15/2028 DD 08/15/18	98.4609	471,859.82	1,762.50	472,612.50	0.44	752.68
	HB5F20000302: RIVER & MER LC SMA						
725,000.000	VERIZON COMMUNICATIONS INC	97.5183	712,976.75	13,292.41	707,007.89		-5,968.86
	92343VCQ5 4.400% 11/01/2034 DD 10/29/14	97.5183	712,976.75	13,292.41	707,007.89	0.65	-5,968.86
	HB5F20000302: RIVER & MER LC SMA						
79,000.000	VIRGINIA ELECTRIC & POWER CO	125.4861	101,382.00	1,702.31	99,134.04		-2,247.96
	927804FE9 6.350% 11/30/2037 DD 12/04/07	125.4861	101,382.00	1,702.31	99,134.04	0.09	-2,247.96
	HB5F20000302: RIVER & MER LC SMA						
520,000.000	WALMART INC	99.7920	518,090.56	5,365.58	518,918.50		827.94
	931142EB5 3.950% 06/28/2038 DD 06/27/18	99.7920	518,090.56	5,365.58	518,918.50	0.48	827.94
	HB5F20000302: RIVER & MER LC SMA						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
155,000.000 WELLS FARGO & CO	111.7877	173,445.78	1,249.64	173,270.94		-174.84
949746JM4 5.375% 02/07/2035 DD 02/07/05	111.7877	173,445.78	1,249.64	173,270.94	0.16	-174.84
HB5F20000302: RIVER & MER LC SMA						
<b>SUBTOTAL UNITED STATES</b>		<b>3,752,077.02</b>	<b>41,244.78</b>	<b>3,695,560.72</b>		<b>-56,516.30</b>
		<b>3,752,077.02</b>	<b>41,244.78</b>	<b>3,695,560.72</b>	<b>3.42</b>	<b>-56,516.30</b>
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>		<b>29,693,570.23</b>	<b>345,239.16</b>	<b>28,502,935.68</b>		<b>-1,190,634.55</b>
		<b>29,693,570.23</b>	<b>345,239.16</b>	<b>28,502,935.68</b>	<b>26.40</b>	<b>-1,190,634.55</b>
<b>TOTAL FIXED INCOME SECURITIES</b>		<b>29,693,570.23</b>	<b>345,239.16</b>	<b>28,502,935.68</b>	<b>26.40</b>	<b>-1,190,634.55</b>
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
72,423.800 BLACKROCK LIQ TREAS TR INSTL	100.0000	72,423.80	138.41	72,423.80		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	72,423.80	138.41	72,423.80	0.07	0.00
HB5F20000302: RIVER & MER LC SMA						
PAYABLE FOR CUSTODIAN FEES		-3,782.00	0.00	-3,782.00		0.00
HB5F20000302: RIVER & MER LC SMA		-3,782.00	0.00	-3,782.00	0.00	0.00
RECEIVABLE FOR INVESTMENTS SOLD		5,007.46	0.00	5,007.46		0.00
HB5F20000302: RIVER & MER LC SMA		5,007.46	0.00	5,007.46	0.00	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-4,622.44	0.00	-4,622.44		0.00
HB5F20000302: RIVER & MER LC SMA		-4,622.44	0.00	-4,622.44	0.00	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-12,969.76	0.00	-12,969.76		0.00
HB5F20000302: RIVER & MER LC SMA		-12,969.76	0.00	-12,969.76	-0.01	0.00



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR CUSTODIAN FEES HB5F20000002: RIVER & MER LONG CR		-4,210.27	0.00	-4,210.27		0.00
		-4,210.27	0.00	-4,210.27	0.00	0.00
PAYABLE FOR TRUSTEE FEES HB5F20000002: RIVER & MER LONG CR		-7,796.23	0.00	-7,796.23		0.00
		-7,796.23	0.00	-7,796.23	-0.01	0.00
<b>SUBTOTAL U.S. DOLLAR</b>		<u>44,050.56</u>	<u>138.41</u>	<u>44,050.56</u>		<u>0.00</u>
		44,050.56	138.41	44,050.56	0.05	0.00
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<u>44,050.56</u>	<u>138.41</u>	<u>44,050.56</u>		<u>0.00</u>
		44,050.56	138.41	44,050.56	0.05	0.00
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<u>44,050.56</u>	<u>138.41</u>	<u>44,050.56</u>	<u>0.05</u>	<u>0.00</u>
<b>TOTAL ASSETS - BASE:</b>		<u>114,048,899.44</u>	<u>554,645.88</u>	<u>108,109,976.17</u>	<u>100.05</u>	<u>-5,938,923.27</u>
<b>NET ASSETS - BASE:</b>				<u>108,664,622.05</u>		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>EQUITY</b>						
<b>U.S. DOLLAR</b>						
<b>GLOBAL FUNDS GEOGRAPHIC FOCUS</b>						
50,514.620 DODGE & COX INTL STCK	43.3600	1,839,702.49	0.00	2,190,313.92		350,611.43
256206103	43.3600	1,839,702.49	0.00	2,190,313.92	6.91	350,611.43
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
PAYABLE FOR CUSTODIAN FEES		-3,377.48	0.00	-3,377.48		0.00
		-3,377.48	0.00	-3,377.48	-0.01	0.00
<b>EQUITY</b>						
<b>U.S. DOLLAR</b>						
<b>EMERGING MARKET GEOGRAPHIC FOCUS</b>						
29,472.705 HRDNG LVNR INST EM MRKT-I	20.5200	448,881.60	0.00	604,779.91		155,898.31
412295701	20.5200	448,881.60	0.00	604,779.91	1.91	155,898.31
<b>UNITED STATES</b>						
10,508.000 ISHARES EDGE MSCI USA QUALIT	90.3700	898,770.41	3,870.12	949,607.96		50,837.55
46432F339	90.3700	898,770.41	3,870.12	949,607.96	3.00	50,837.55
<b>GLOBAL FUNDS GEOGRAPHIC FOCUS</b>						
88,345.000 ISHARES CORE INTL STOCK ETF	60.3100	5,152,799.32	0.00	5,328,086.95		175,287.63
46432F834	60.3100	5,152,799.32	0.00	5,328,086.95	16.81	175,287.63

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
136,943.680 LAZARD INTER STRAT EQ-INST	15.9200	1,907,908.93	0.00	2,180,143.39		272,234.46
52106N590	15.9200	1,907,908.93	0.00	2,180,143.39	6.88	272,234.46
<b>SUBTOTAL GLOBAL FUNDS GEOGRAPHIC FOCUS</b>		<b>7,060,708.25</b>	<b>0.00</b>	<b>7,508,230.34</b>		<b>447,522.09</b>
		<b>7,060,708.25</b>	<b>0.00</b>	<b>7,508,230.34</b>	<b>23.69</b>	<b>447,522.09</b>
<b>UNITED STATES</b>						
81,045.141 BOSTON PART ALL CAP VAL-INST	27.9100	1,780,954.90	0.00	2,261,969.89		481,014.99
749255139	27.9100	1,780,954.90	0.00	2,261,969.89	7.14	481,014.99
<b>TOTAL EQUITY U.S. DOLLAR</b>		<b>10,189,315.16</b>	<b>3,870.12</b>	<b>11,324,588.10</b>		<b>1,135,272.94</b>
		<b>10,189,315.16</b>	<b>3,870.12</b>	<b>11,324,588.10</b>	<b>35.74</b>	<b>1,135,272.94</b>
<b>TOTAL EQUITY</b>						
		<b>10,189,315.16</b>	<b>3,870.12</b>	<b>11,324,588.10</b>	<b>35.74</b>	<b>1,135,272.94</b>
<b>ALTERNATIVE INVESTMENTS</b>						
<b>U.S. DOLLAR</b>						
<b>GLOBAL FUNDS GEOGRAPHIC FOCUS</b>						
67,017.179 T ROWE PR DYN GLBL BND-I	9.6900	668,973.17	991.19	649,396.46		-19,576.71
77956H468	9.6900	668,973.17	991.19	649,396.46	2.05	-19,576.71
<b>EQUITY</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
77,746.000 SCHWAB US BROAD MARKET ETF	70.3900	3,572,647.18	0.00	5,472,540.94		1,899,893.76
808524102	70.3900	3,572,647.18	0.00	5,472,540.94	17.27	1,899,893.76
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
82,138.330 TCW CORE FXD INCM-I 87234N401	10.6200 10.6200	919,815.42 919,815.42	1,971.32 1,971.32	872,309.06 872,309.06	 2.75	-47,506.36 -47,506.36
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
1,642,000.000 U S TREASURY BILL 912796PE3 0.000% 12/06/2018 DD 12/07/17	99.6628 99.6628	1,636,462.43 1,636,462.43	0.00 0.00	1,636,462.43 1,636,462.43	 5.16	0.00 0.00
1,458,000.000 U S TREASURY BILL 912796PX1 0.000% 03/28/2019 DD 03/29/18	98.8934 98.8934	1,441,866.27 1,441,866.27	0.00 0.00	1,441,866.27 1,441,866.27	 4.55	0.00 0.00
<b>SUBTOTAL UNITED STATES</b>		<b>3,078,328.70</b>	<b>0.00</b>	<b>3,078,328.70</b>		<b>0.00</b>
		<b>3,078,328.70</b>	<b>0.00</b>	<b>3,078,328.70</b>	<b>9.71</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>3,078,328.70</b>	<b>0.00</b>	<b>3,078,328.70</b>		<b>0.00</b>
		<b>3,078,328.70</b>	<b>0.00</b>	<b>3,078,328.70</b>	<b>9.71</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>3,078,328.70</b>	<b>0.00</b>	<b>3,078,328.70</b>	<b>9.71</b>	<b>0.00</b>
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
2,711,000.000 U S TREASURY BD PRIN STRIP 912803BJ1 0.000% 11/15/2026 DD 11/15/96	78.4687 78.4687	2,172,485.88 2,172,485.88	0.00 0.00	2,127,287.54 2,127,287.54	 6.71	-45,198.34 -45,198.34
26,194.000 VANGUARD TOTAL BOND MARKET 921937835	78.7000 78.7000	2,178,610.75 2,178,610.75	0.00 0.00	2,061,467.80 2,061,467.80	 6.50	-117,142.95 -117,142.95
<b>SUBTOTAL UNITED STATES</b>		<b>4,351,096.63</b>	<b>0.00</b>	<b>4,188,755.34</b>		<b>-162,341.29</b>
		<b>4,351,096.63</b>	<b>0.00</b>	<b>4,188,755.34</b>	<b>13.21</b>	<b>-162,341.29</b>





## Asset and Accrual Detail - By Asset type

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>						
		4,351,096.63	0.00	4,188,755.34		-162,341.29
		4,351,096.63	0.00	4,188,755.34	13.21	-162,341.29
<b>TOTAL FIXED INCOME SECURITIES</b>						
		4,351,096.63	0.00	4,188,755.34	13.21	-162,341.29
<b>EQUITY</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
8,323.000 VANGUARD TOTAL STOCK MKT ETF	149.6500	997,837.29	5,944.29	1,245,536.95		247,699.66
922908769	149.6500	997,837.29	5,944.29	1,245,536.95	3.93	247,699.66
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
1,801,211.170 BLACKROCK LIQ TREAS TR INSTL	100.0000	1,801,211.17	3,165.36	1,801,211.17		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	1,801,211.17	3,165.36	1,801,211.17	5.68	0.00
PAYABLE FOR TRUSTEE FEES		-3,254.71	0.00	-3,254.71		0.00
		-3,254.71	0.00	-3,254.71	-0.01	0.00
<b>SUBTOTAL U.S. DOLLAR</b>						
		1,797,956.46	3,165.36	1,797,956.46		0.00
		1,797,956.46	3,165.36	1,797,956.46	5.67	0.00
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>						
		1,797,956.46	3,165.36	1,797,956.46		0.00
		1,797,956.46	3,165.36	1,797,956.46	5.67	0.00
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>						
		1,797,956.46	3,165.36	1,797,956.46	5.67	0.00
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
85,084.522 FIDELITY TOTAL BOND FUND-TB 31617K881	10.3200	906,706.39	2,100.63	878,072.27		-28,634.12
	10.3200	906,706.39	2,100.63	878,072.27	2.77	-28,634.12
<b>TOTAL ASSETS - BASE:</b>		<u>28,319,001.41</u>	<u>18,042.91</u>	<u>31,694,420.72</u>	<u>100.00</u>	<u>3,375,419.31</u>
<b>NET ASSETS - BASE:</b>				<u>31,712,463.63</u>		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>CANADIAN DOLLAR</b>						
<b>CANADA</b>						
RECEIVABLE FOR INVESTMENTS SOLD		1,488.72	0.00	1,488.72		0.00
		1,139.43	0.00	1,151.73	0.00	12.30
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,488.72	0.00	-1,488.72		0.00
		-1,150.75	0.00	-1,151.73	0.00	-0.98
<b>SUBTOTAL CANADIAN DOLLAR</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>		<b>0.00</b>
		<b>-11.32</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>11.32</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS CANADIAN DOLLAR</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
		<b>-11.32</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>11.32</b>
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
REBATE RECEIVABLE		3,022.58	0.00	3,022.58		0.00
		3,022.58	0.00	3,022.58	0.00	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-2,983,790.00	0.00	-2,983,790.00		0.00
		-2,983,790.00	0.00	-2,983,790.00	-1.04	0.00
MSC PAYABLE - CLASS C2		-181,993.40	0.00	-181,993.40		0.00
		-181,993.40	0.00	-181,993.40	-0.06	0.00
PAYABLE FOR CUSTODIAN FEES		-9,760.00	0.00	-9,760.00		0.00
		-9,760.00	0.00	-9,760.00	0.00	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR ACCOUNTING/AUDIT FEES		-5,216.68	0.00	-5,216.68		0.00
		-5,216.68	0.00	-5,216.68	0.00	0.00
FFX CONTRACTS RECEIVABLE		1,150.75	0.00	1,150.75		0.00
		1,150.75	0.00	1,150.75	0.00	0.00
PAYABLE FOR TRUSTEE FEES		-14,227.30	0.00	-14,227.30		0.00
		-14,227.30	0.00	-14,227.30	0.00	0.00
RECEIVABLE FOR INVESTMENTS SOLD		377,029.85	0.00	377,029.85		0.00
		377,029.85	0.00	377,029.85	0.13	0.00
19,483,066.120 DREYFUS TREAS & AGY CSH CSH MG	100.0000	19,483,066.12	26,995.52	19,483,066.12		0.00
996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000	19,483,066.12	26,995.52	19,483,066.12	6.82	0.00
<b>SUBTOTAL UNITED STATES</b>		<b>16,669,281.92</b>	<b>26,995.52</b>	<b>16,669,281.92</b>		<b>0.00</b>
		<b>16,669,281.92</b>	<b>26,995.52</b>	<b>16,669,281.92</b>	<b>5.85</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>16,669,281.92</b>	<b>26,995.52</b>	<b>16,669,281.92</b>		<b>0.00</b>
		<b>16,669,281.92</b>	<b>26,995.52</b>	<b>16,669,281.92</b>	<b>5.85</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>16,669,270.60</b>	<b>26,995.52</b>	<b>16,669,281.92</b>	<b>5.85</b>	<b>11.32</b>
<b>EQUITY</b>						
<b>CANADIAN DOLLAR</b>						
<b>CANADA</b>						
31,372.000 MAJOR DRILLING GROUP INTL INC	4.8500	203,860.27	0.00	152,154.20		-51,706.07
NC2557519	3.7521	160,979.11	0.00	117,711.74	0.04	-43,267.37
<b>U.S. DOLLAR</b>						
<b>BELGIUM</b>						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1.000 EURONAV NV B38564108	8.7000 8.7000	0.00 0.00	0.06 0.06	8.70 8.70	0.00	8.70 8.70
<b>BERMUDA</b>						
35,896.000 ASPEN INSURANCE HOLDINGS LTD G05384105	41.8000 41.8000	1,337,966.39 1,337,966.39	0.00 0.00	1,500,452.80 1,500,452.80	0.53	162,486.41 162,486.41
90,357.000 BELMOND LTD G1154H107	18.2500 18.2500	688,572.62 688,572.62	0.00 0.00	1,649,015.25 1,649,015.25	0.58	960,442.63 960,442.63
47,496.000 GASLOG LTD G37585109	19.7500 19.7500	813,253.56 813,253.56	0.00 0.00	938,046.00 938,046.00	0.33	124,792.44 124,792.44
116,574.000 ALPHA & OMEGA SEMICONDUCTOR LT G6331P104	11.6300 11.6300	1,130,094.38 1,130,094.38	0.00 0.00	1,355,755.62 1,355,755.62	0.47	225,661.24 225,661.24
69,591.000 TEXTAINER GROUP HOLDINGS LTD G8766E109	12.8000 12.8000	727,966.53 727,966.53	0.00 0.00	890,764.80 890,764.80	0.31	162,798.27 162,798.27
<b>SUBTOTAL BERMUDA</b>		<b>4,697,853.48</b>	<b>0.00</b>	<b>6,334,034.47</b>	<b>2.22</b>	<b>1,636,180.99</b>
		<b>4,697,853.48</b>	<b>0.00</b>	<b>6,334,034.47</b>		<b>1,636,180.99</b>
<b>CANADA</b>						
110,823.000 PENGROWTH ENERGY CORP 70706P104	0.8790 0.8790	88,455.99 88,455.99	0.00 0.00	97,413.42 97,413.42	0.03	8,957.43 8,957.43
104,388.000 SUNOPTA INC 8676EP108	7.3500 7.3500	699,028.18 699,028.18	0.00 0.00	767,251.80 767,251.80	0.27	68,223.62 68,223.62

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
669,950.000 WESTPORT FUEL SYSTEMS INC 960908309	3.0000 3.0000	1,138,461.17 1,138,461.17	0.00 0.00	2,009,850.00 2,009,850.00	 0.70	871,388.83 871,388.83
<b>SUBTOTAL CANADA</b>		<b>1,925,945.34</b> <b>1,925,945.34</b>	<b>0.00</b> <b>0.00</b>	<b>2,874,515.22</b> <b>2,874,515.22</b>	 <b>1.00</b>	<b>948,569.88</b> <b>948,569.88</b>
<b>CAYMAN ISLANDS</b>						
48,630.000 FABRINET G3323L100	46.2600 46.2600	1,373,216.20 1,373,216.20	0.00 0.00	2,249,623.80 2,249,623.80	 0.79	876,407.60 876,407.60
47,133.000 ICHOR HOLDINGS LTD G4740B105	20.4200 20.4200	1,101,753.39 1,101,753.39	0.00 0.00	962,455.86 962,455.86	 0.34	-139,297.53 -139,297.53
<b>SUBTOTAL CAYMAN ISLANDS</b>		<b>2,474,969.59</b> <b>2,474,969.59</b>	<b>0.00</b> <b>0.00</b>	<b>3,212,079.66</b> <b>3,212,079.66</b>	 <b>1.13</b>	<b>737,110.07</b> <b>737,110.07</b>
<b>IRELAND</b>						
95,505.000 MALLINCKRODT PLC G5785G107	29.3100 29.3100	1,470,549.02 1,470,549.02	0.00 0.00	2,799,251.55 2,799,251.55	 0.98	1,328,702.53 1,328,702.53
<b>ISRAEL</b>						
50,020.000 STRATASYS LTD M85548101	23.1100 23.1100	924,893.12 924,893.12	0.00 0.00	1,155,962.20 1,155,962.20	 0.40	231,069.08 231,069.08
<b>MARSHALL ISLANDS</b>						
142,704.000 ARDMORE SHIPPING CORP Y0207T100	6.5000 6.5000	1,029,514.58 1,029,514.58	0.00 0.00	927,576.00 927,576.00	 0.32	-101,938.58 -101,938.58

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
131,803.000 DIANA SHIPPING INC Y2066G104	4.1200 4.1200	481,603.35 481,603.35	0.00 0.00	543,028.36 543,028.36	 0.19	61,425.01 61,425.01
165,798.000 DORIAN LPG LTD Y2106R110	7.9700 7.9700	1,054,518.51 1,054,518.51	0.00 0.00	1,321,410.06 1,321,410.06	 0.46	266,891.55 266,891.55
41,496.000 GASLOG PARTNERS LP Y2687W108	25.0000 25.0000	904,191.00 904,191.00	0.00 0.00	1,037,400.00 1,037,400.00	 0.36	133,209.00 133,209.00
66,639.000 NAVIGATOR HOLDINGS LTD Y62132108	12.1000 12.1000	829,704.91 829,704.91	0.00 0.00	806,331.90 806,331.90	 0.28	-23,373.01 -23,373.01
29,495.000 NAVIOS MARITIME HOLDINGS INC Y62196103	0.7087 0.7087	42,794.86 42,794.86	0.00 0.00	20,903.11 20,903.11	 0.01	-21,891.75 -21,891.75
63,686.000 SCORPIO TANKERS INC Y7542C106	2.0100 2.0100	221,328.02 221,328.02	0.00 0.00	128,008.86 128,008.86	 0.04	-93,319.16 -93,319.16
94,907.000 SCORPIO BULKERS INC Y7546A122	7.2500 7.2500	331,377.80 331,377.80	0.00 0.00	688,075.75 688,075.75	 0.24	356,697.95 356,697.95
173,802.000 STEALTHGAS INC Y81669106	3.5600 3.5600	768,324.44 768,324.44	0.00 0.00	618,735.12 618,735.12	 0.22	-149,589.32 -149,589.32
55,041.000 TEEKAY LNG PARTNERS LP Y8564M105	16.7000 16.7000	900,794.38 900,794.38	0.00 0.00	919,184.70 919,184.70	 0.32	18,390.32 18,390.32

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<b>SUBTOTAL MARSHALL ISLANDS</b>		<b>6,564,151.85</b>	<b>0.00</b>	<b>7,010,653.86</b>		<b>446,502.01</b>
		<b>6,564,151.85</b>	<b>0.00</b>	<b>7,010,653.86</b>	<b>2.44</b>	<b>446,502.01</b>
<b>NETHERLANDS</b>						
66,941.000 CONSTELLIUM NV N22035104	12.3500 12.3500	542,522.94 542,522.94	0.00 0.00	826,721.35 826,721.35		284,198.41 284,198.41
					0.29	
<b>UNITED KINGDOM</b>						
70,199.000 ARRIS INTERNATIONAL PLC G0551A103	25.9900 25.9900	1,749,766.58 1,749,766.58	0.00 0.00	1,824,472.01 1,824,472.01		74,705.43 74,705.43
					0.64	
<b>UNITED STATES</b>						
69,090.000 AAC HOLDINGS INC 000307108	7.6300 7.6300	619,117.09 619,117.09	0.00 0.00	527,156.70 527,156.70		-91,960.39 -91,960.39
					0.18	
192,115.000 AK STEEL HOLDING CORP 001547108	4.9000 4.9000	596,888.53 596,888.53	0.00 0.00	941,363.50 941,363.50		344,474.97 344,474.97
					0.33	
101,569.000 A10 NETWORKS INC 002121101	6.0800 6.0800	441,257.46 441,257.46	0.00 0.00	617,539.52 617,539.52		176,282.06 176,282.06
					0.22	
112,230.000 AXT INC 00246W103	7.1500 7.1500	305,954.61 305,954.61	0.00 0.00	802,444.50 802,444.50		496,489.89 496,489.89
					0.28	
36,521.000 ACADIA HEALTHCARE CO INC 00404A109	35.2000 35.2000	1,194,592.76 1,194,592.76	0.00 0.00	1,285,539.20 1,285,539.20		90,946.44 90,946.44
					0.45	



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174,898.000 ACCURAY INC 004397105	4.5000 4.5000	748,412.89 748,412.89	0.00 0.00	787,041.00 787,041.00	 0.28	38,628.11 38,628.11
9,965.000 ACETO CORP 004446100	2.2600 2.2600	71,065.60 71,065.60	357.65 357.65	22,520.90 22,520.90	 0.01	-48,544.70 -48,544.70
68,551.000 AEGION CORP 00770F104	25.3800 25.3800	929,079.25 929,079.25	0.00 0.00	1,739,824.38 1,739,824.38	 0.61	810,745.13 810,745.13
158,146.000 AEROHIVE NETWORKS INC 007786106	4.1200 4.1200	547,311.93 547,311.93	0.00 0.00	651,561.52 651,561.52	 0.23	104,249.59 104,249.59
56,286.000 AEROJET ROCKETDYNE HOLDINGS IN 007800105	33.9900 33.9900	1,133,540.25 1,133,540.25	0.00 0.00	1,913,161.14 1,913,161.14	 0.67	779,620.89 779,620.89
5,100.000 AIR LEASE CORP 00912X302	45.8800 45.8800	234,993.12 234,993.12	0.00 0.00	233,988.00 233,988.00	 0.08	-1,005.12 -1,005.12
96,183.000 ALLEGHENY TECHNOLOGIES INC 01741R102	29.5500 29.5500	1,339,900.63 1,339,900.63	0.00 0.00	2,842,207.65 2,842,207.65	 0.99	1,502,307.02 1,502,307.02
144,132.000 ALLSCRIPTS HEALTHCARE SOLUTION 01988P108	14.2500 14.2500	1,574,795.68 1,574,795.68	0.00 0.00	2,053,881.00 2,053,881.00	 0.72	479,085.32 479,085.32
66,954.000 AMBER ROAD INC 02318Y108	9.6200 9.6200	352,113.34 352,113.34	0.00 0.00	644,097.48 644,097.48	 0.23	291,984.14 291,984.14

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
112,600.000	AMERICAN AXLE & MANUFACTURING	17.4400	1,679,871.81	0.00	1,963,744.00		283,872.19
	024061103	17.4400	1,679,871.81	0.00	1,963,744.00	0.69	283,872.19
36,267.000	AMERICAN EAGLE OUTFITTERS INC	24.8300	408,146.17	0.00	900,509.61		492,363.44
	02553E106	24.8300	408,146.17	0.00	900,509.61	0.32	492,363.44
90,780.000	AMTECH SYSTEMS INC	5.3400	561,510.64	0.00	484,765.20		-76,745.44
	032332504	5.3400	561,510.64	0.00	484,765.20	0.17	-76,745.44
69,420.000	ANGIODYNAMICS INC	21.7400	759,413.85	0.00	1,509,190.80		749,776.95
	03475V101	21.7400	759,413.85	0.00	1,509,190.80	0.53	749,776.95
35,619.000	APOGEE ENTERPRISES INC	41.3200	1,439,295.66	0.00	1,471,777.08		32,481.42
	037598109	41.3200	1,439,295.66	0.00	1,471,777.08	0.52	32,481.42
152,581.000	ASCENA RETAIL GROUP INC	4.5700	302,283.59	0.00	697,295.17		395,011.58
	04351G101	4.5700	302,283.59	0.00	697,295.17	0.24	395,011.58
71,637.000	ASPEN AEROGELS INC	4.5700	287,081.17	0.00	327,381.09		40,299.92
	04523Y105	4.5700	287,081.17	0.00	327,381.09	0.11	40,299.92
41,911.000	ASTEC INDUSTRIES INC	50.4100	1,479,441.82	0.00	2,112,733.51		633,291.69
	046224101	50.4100	1,479,441.82	0.00	2,112,733.51	0.74	633,291.69
32,554.000	ATLAS AIR WORLDWIDE HOLDINGS I	63.7500	1,458,321.17	0.00	2,075,317.50		616,996.33
	049164205	63.7500	1,458,321.17	0.00	2,075,317.50	0.73	616,996.33

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
65,283.000 AVAYA HOLDINGS CORP 05351X101	22.1400 22.1400	1,384,223.00 1,384,223.00	0.00 0.00	1,445,365.62 1,445,365.62	 0.51	61,142.62 61,142.62
23,884.000 AVIAT NETWORKS INC 05366Y201	16.1500 16.1500	187,845.40 187,845.40	0.00 0.00	385,726.60 385,726.60	 0.14	197,881.20 197,881.20
141,793.000 AVID TECHNOLOGY INC 05367P100	5.9300 5.9300	638,821.61 638,821.61	0.00 0.00	840,832.49 840,832.49	 0.29	202,010.88 202,010.88
423,694.000 AVON PRODUCTS INC 054303102	2.2000 2.2000	1,014,909.06 1,014,909.06	0.00 0.00	932,126.80 932,126.80	 0.33	-82,782.26 -82,782.26
43,618.000 B. RILEY FINANCIAL INC 05580M108	22.6500 22.6500	722,298.48 722,298.48	0.00 0.00	987,947.70 987,947.70	 0.35	265,649.22 265,649.22
202,478.000 BABCOCK & WILCOX ENTERPRISES I 05614L100	1.0300 1.0300	484,463.51 484,463.51	0.00 0.00	208,552.34 208,552.34	 0.07	-275,911.17 -275,911.17
65,362.000 BARNES & NOBLE INC 067774109	5.8000 5.8000	382,641.53 382,641.53	0.00 0.00	379,099.60 379,099.60	 0.13	-3,541.93 -3,541.93
99,293.000 BEAZER HOMES USA INC 07556Q881	10.5000 10.5000	972,584.86 972,584.86	0.00 0.00	1,042,576.50 1,042,576.50	 0.36	69,991.64 69,991.64
30,040.000 BEBE STORES INC 075571208	6.0000 6.0000	146,006.17 146,006.17	0.00 0.00	180,240.00 180,240.00	 0.06	34,233.83 34,233.83

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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
44,197.000 BENCHMARK ELECTRONICS INC 08160H101	23.4000 23.4000	851,399.74 851,399.74	6,629.55 6,629.55	1,034,209.80 1,034,209.80	0.36	182,810.06 182,810.06
166,555.000 BIOSCRIP INC 09069N108	3.1000 3.1000	346,934.95 346,934.95	0.00 0.00	516,320.50 516,320.50	0.18	169,385.55 169,385.55
15,193.000 BLACKROCK RESOURCES & COMMOD 09257A108	9.0700 9.0700	124,174.38 124,174.38	0.00 0.00	137,800.51 137,800.51	0.05	13,626.13 13,626.13
21,795.000 BLUCORA INC 095229100	40.2500 40.2500	119,473.73 119,473.73	0.00 0.00	877,248.75 877,248.75	0.31	757,775.02 757,775.02
30,434.000 BONANZA CREEK ENERGY INC 097793400	29.7800 29.7800	940,362.55 940,362.55	0.00 0.00	906,324.52 906,324.52	0.32	-34,038.03 -34,038.03
41,696.000 BOSTON PRIVATE FINANCIAL HOLDI 101119105	13.6500 13.6500	133,706.87 133,706.87	0.00 0.00	569,150.40 569,150.40	0.20	435,443.53 435,443.53
120,051.000 BROOKDALE SENIOR LIVING INC 112463104	9.8300 9.8300	918,765.79 918,765.79	0.00 0.00	1,180,101.33 1,180,101.33	0.41	261,335.54 261,335.54
22,344.000 BROOKS AUTOMATION INC 114340102	35.0300 35.0300	371,266.91 371,266.91	0.00 0.00	782,710.32 782,710.32	0.27	411,443.41 411,443.41
16,299.000 BUILDERS FIRSTSOURCE INC 12008R107	14.6800 14.6800	52,639.07 52,639.07	0.00 0.00	239,269.32 239,269.32	0.08	186,630.25 186,630.25

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52,646.000 CAI INTERNATIONAL INC 12477X106	22.8700 22.8700	768,621.71 768,621.71	0.00 0.00	1,204,014.02 1,204,014.02	 0.42	435,392.31 435,392.31
123,014.000 CUI GLOBAL INC 126576206	2.2300 2.2300	332,495.41 332,495.41	0.00 0.00	274,321.22 274,321.22	 0.10	-58,174.19 -58,174.19
45,442.000 CARPENTER TECHNOLOGY CORP 144285103	58.9500 58.9500	1,125,296.77 1,125,296.77	0.00 0.00	2,678,805.90 2,678,805.90	 0.94	1,553,509.13 1,553,509.13
71,849.000 CARROLS RESTAURANT GROUP INC 14574X104	14.6000 14.6000	361,965.76 361,965.76	0.00 0.00	1,048,995.40 1,048,995.40	 0.37	687,029.64 687,029.64
67,003.000 CASTLIGHT HEALTH INC 14862Q100	2.7000 2.7000	239,794.07 239,794.07	0.00 0.00	180,908.10 180,908.10	 0.06	-58,885.97 -58,885.97
117,269.000 CELADON GROUP INC 150838100	2.8000 2.8000	406,640.82 406,640.82	0.00 0.00	328,353.20 328,353.20	 0.11	-78,287.62 -78,287.62
51,787.000 CENTERSTATE BANK CORP 15201P109	28.0500 28.0500	600,254.39 600,254.39	0.00 0.00	1,452,625.35 1,452,625.35	 0.51	852,370.96 852,370.96
85,044.000 CIENA CORP 171779309	31.2400 31.2400	1,475,492.73 1,475,492.73	0.00 0.00	2,656,774.56 2,656,774.56	 0.93	1,181,281.83 1,181,281.83
106,748.000 CLEVELAND-CLIFFS INC 185899101	12.6600 12.6600	730,164.23 730,164.23	0.00 0.00	1,351,429.68 1,351,429.68	 0.47	621,265.45 621,265.45

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
113,115.000 COEUR MINING INC 192108504	5.3300 5.3300	854,014.24 854,014.24	0.00 0.00	602,902.95 602,902.95	 0.21	-251,111.29 -251,111.29
21,025.000 COHU INC 192576106	25.1000 25.1000	198,949.01 198,949.01	1,399.50 1,399.50	527,727.50 527,727.50	 0.18	328,778.49 328,778.49
94,352.000 COMMERCIAL METALS CO 201723103	20.5200 20.5200	1,212,147.09 1,212,147.09	0.00 0.00	1,936,103.04 1,936,103.04	 0.68	723,955.95 723,955.95
179,568.000 COMMERCIAL VEHICLE GROUP INC 202608105	9.1600 9.1600	1,078,941.72 1,078,941.72	0.00 0.00	1,644,842.88 1,644,842.88	 0.58	565,901.16 565,901.16
135,386.000 COMMUNITY HEALTH SYSTEMS INC 203668108	3.4600 3.4600	509,608.42 509,608.42	0.00 0.00	468,435.56 468,435.56	 0.16	-41,172.86 -41,172.86
56,197.000 COMPUTER TASK GROUP INC 205477102	5.2200 5.2200	291,155.70 291,155.70	0.00 0.00	293,348.34 293,348.34	 0.10	2,192.64 2,192.64
86,544.000 COMTECH TELECOMMUNICATIONS COR 205826209	36.2700 36.2700	924,879.14 924,879.14	0.00 0.00	3,138,950.88 3,138,950.88	 1.10	2,214,071.74 2,214,071.74
16,466.000 CONN'S INC 208242107	35.3500 35.3500	311,433.24 311,433.24	0.00 0.00	582,073.10 582,073.10	 0.20	270,639.86 270,639.86
37,904.000 COOPER TIRE & RUBBER CO 216831107	28.3000 28.3000	1,205,461.39 1,205,461.39	0.00 0.00	1,072,683.20 1,072,683.20	 0.38	-132,778.19 -132,778.19

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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
96,012.000 CRAY INC 225223304	21.5000 21.5000	953,130.32 953,130.32	0.00 0.00	2,064,258.00 2,064,258.00	 0.72	1,111,127.68 1,111,127.68
11,419.000 CREE INC 225447101	37.8700 37.8700	253,499.67 253,499.67	0.00 0.00	432,437.53 432,437.53	 0.15	178,937.86 178,937.86
87,859.000 CROSS COUNTRY HEALTHCARE INC 227483104	8.7300 8.7300	1,008,518.21 1,008,518.21	0.00 0.00	767,009.07 767,009.07	 0.27	-241,509.14 -241,509.14
8,503.000 CYBEROPTICS CORP 232517102	20.2000 20.2000	98,422.22 98,422.22	0.00 0.00	171,760.60 171,760.60	 0.06	73,338.38 73,338.38
123,339.000 CYPRESS SEMICONDUCTOR CORP 232806109	14.4900 14.4900	1,082,354.38 1,082,354.38	14,502.29 14,502.29	1,787,182.11 1,787,182.11	 0.63	704,827.73 704,827.73
12,310.000 DMC GLOBAL INC 23291C103	40.8000 40.8000	160,043.17 160,043.17	246.20 246.20	502,248.00 502,248.00	 0.18	342,204.83 342,204.83
49,278.000 DSW INC 23334L102	33.8800 33.8800	825,289.23 825,289.23	12,319.50 12,319.50	1,669,538.64 1,669,538.64	 0.58	844,249.41 844,249.41
51,115.000 DAKTRONICS INC 234264109	7.8400 7.8400	452,724.66 452,724.66	0.00 0.00	400,741.60 400,741.60	 0.14	-51,983.06 -51,983.06
94,201.000 DANA INC 235825205	18.6700 18.6700	1,047,885.70 1,047,885.70	0.00 0.00	1,758,732.67 1,758,732.67	 0.62	710,846.97 710,846.97

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
67,663.000	DEL TACO RESTAURANTS INC	11.8100	810,064.16	0.00	799,100.03		-10,964.13
	245496104	11.8100	810,064.16	0.00	799,100.03	0.28	-10,964.13
138,214.000	DIXIE GROUP INC/THE	1.6000	350,323.77	0.00	221,142.40		-129,181.37
	255519100	1.6000	350,323.77	0.00	221,142.40	0.08	-129,181.37
15,875.000	DUCOMMUN INC	40.8400	432,333.42	0.00	648,335.00		216,001.58
	264147109	40.8400	432,333.42	0.00	648,335.00	0.23	216,001.58
89,746.000	EL POLLO LOCO HOLDINGS INC	12.5500	919,303.38	0.00	1,126,312.30		207,008.92
	268603107	12.5500	919,303.38	0.00	1,126,312.30	0.39	207,008.92
6,100.000	ELECTRO SCIENTIFIC INDUSTRIES	17.4500	106,190.25	0.00	106,445.00		254.75
	285229100	17.4500	106,190.25	0.00	106,445.00	0.04	254.75
75,688.000	EMCORE CORP	4.7500	336,051.97	0.00	359,518.00		23,466.03
	290846203	4.7500	336,051.97	0.00	359,518.00	0.13	23,466.03
35,877.000	ENGILITY HOLDINGS INC	35.9900	916,739.19	0.00	1,291,213.23		374,474.04
	29286C107	35.9900	916,739.19	0.00	1,291,213.23	0.45	374,474.04
29,303.000	ENTRAVISION COMMUNICATIONS COR	4.9000	128,448.18	0.00	143,584.70		15,136.52
	29382R107	4.9000	128,448.18	0.00	143,584.70	0.05	15,136.52
19,056.000	ETHAN ALLEN INTERIORS INC	20.7500	455,529.37	0.00	395,412.00		-60,117.37
	297602104	20.7500	455,529.37	0.00	395,412.00	0.14	-60,117.37



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56,539.000 EXTREME NETWORKS INC 30226D106	5.4800 5.4800	517,948.72 517,948.72	0.00 0.00	309,833.72 309,833.72	 0.11	-208,115.00 -208,115.00
38,958.000 FEDERAL SIGNAL CORP 313855108	26.7800 26.7800	166,967.99 166,967.99	0.00 0.00	1,043,295.24 1,043,295.24	 0.37	876,327.25 876,327.25
82,227.000 FERRO CORP 315405100	23.2200 23.2200	242,119.26 242,119.26	0.00 0.00	1,909,310.94 1,909,310.94	 0.67	1,667,191.68 1,667,191.68
81,993.000 FINISAR CORP 31787A507	19.0500 19.0500	1,449,892.60 1,449,892.60	0.00 0.00	1,561,966.65 1,561,966.65	 0.55	112,074.05 112,074.05
40,000.000 FIRST FOUNDATION INC 32026V104	15.6200 15.6200	753,402.79 753,402.79	0.00 0.00	624,800.00 624,800.00	 0.22	-128,602.79 -128,602.79
87,097.000 FORMFACTOR INC 346375108	13.7500 13.7500	578,920.70 578,920.70	0.00 0.00	1,197,583.75 1,197,583.75	 0.42	618,663.05 618,663.05
162,336.000 FORTERRA INC 34960W106	7.4600 7.4600	812,646.47 812,646.47	0.00 0.00	1,211,026.56 1,211,026.56	 0.42	398,380.09 398,380.09
77,900.000 FRANCESCA'S HOLDINGS CORP 351793104	3.7100 3.7100	417,316.92 417,316.92	0.00 0.00	289,009.00 289,009.00	 0.10	-128,307.92 -128,307.92
25,200.000 FRANKLIN FINANCIAL NETWORK INC 35352P104	39.1000 39.1000	870,160.88 870,160.88	0.00 0.00	985,320.00 985,320.00	 0.34	115,159.12 115,159.12

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141,944.000 FRED'S INC 356108100	2.0400 2.0400	346,526.00 346,526.00	0.00 0.00	289,565.76 289,565.76	 0.10	-56,960.24 -56,960.24
103,933.000 FREIGHTCAR AMERICA INC 357023100	16.0700 16.0700	1,382,234.26 1,382,234.26	0.00 0.00	1,670,203.31 1,670,203.31	 0.58	287,969.05 287,969.05
44,947.000 FREQUENCY ELECTRONICS INC 358010106	10.3700 10.3700	379,077.24 379,077.24	0.00 0.00	466,100.39 466,100.39	 0.16	87,023.15 87,023.15
19,127.000 GENESCO INC 371532102	47.1000 47.1000	759,228.73 759,228.73	0.00 0.00	900,881.70 900,881.70	 0.32	141,652.97 141,652.97
56,468.000 GRANITE CONSTRUCTION INC 387328107	45.7000 45.7000	2,047,260.63 2,047,260.63	7,210.84 7,210.84	2,580,587.60 2,580,587.60	 0.90	533,326.97 533,326.97
78,984.000 GREAT LAKES DREDGE & DOCK CORP 390607109	6.2000 6.2000	280,865.52 280,865.52	0.00 0.00	489,700.80 489,700.80	 0.17	208,835.28 208,835.28
75,753.000 GRIFFON CORP 398433102	16.1500 16.1500	962,084.46 962,084.46	0.00 0.00	1,223,410.95 1,223,410.95	 0.43	261,326.49 261,326.49
18,593.000 GUARANTY BANCORP 40075T607	29.7000 29.7000	129,222.07 129,222.07	0.00 0.00	552,212.10 552,212.10	 0.19	422,990.03 422,990.03
18,074.000 GUESS? INC 401617105	22.6000 22.6000	219,800.43 219,800.43	0.00 0.00	408,472.40 408,472.40	 0.14	188,671.97 188,671.97

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18,354.000 HCI GROUP INC 40416E103	43.7500 43.7500	596,812.87 596,812.87	0.00 0.00	802,987.50 802,987.50	 0.28	206,174.63 206,174.63
168,437.000 HARMONIC INC 413160102	5.5000 5.5000	493,523.28 493,523.28	0.00 0.00	926,403.50 926,403.50	 0.32	432,880.22 432,880.22
57,725.000 HAYNES INTERNATIONAL INC 420877201	35.5000 35.5000	816,528.97 816,528.97	0.00 0.00	2,049,237.50 2,049,237.50	 0.72	1,232,708.53 1,232,708.53
155,052.000 HECLA MINING CO 422704106	2.7900 2.7900	569,393.38 569,393.38	0.00 0.00	432,595.08 432,595.08	 0.15	-136,798.30 -136,798.30
42,068.000 HERC HOLDINGS INC 42704L104	51.2000 51.2000	1,582,124.18 1,582,124.18	0.00 0.00	2,153,881.60 2,153,881.60	 0.75	571,757.42 571,757.42
66,811.000 HERITAGE INSURANCE HOLDINGS IN 42727J102	14.8200 14.8200	867,540.23 867,540.23	3,786.66 3,786.66	990,139.02 990,139.02	 0.35	122,598.79 122,598.79
43,835.000 HERTZ GLOBAL HOLDINGS INC 42806J106	16.3300 16.3300	610,370.22 610,370.22	0.00 0.00	715,825.55 715,825.55	 0.25	105,455.33 105,455.33
93,325.000 HIGHPOINT RESOURCES CORP 43114K108	4.8800 4.8800	405,093.04 405,093.04	0.00 0.00	455,426.00 455,426.00	 0.16	50,332.96 50,332.96
70,601.000 HILLTOP HOLDINGS INC 432748101	20.1700 20.1700	1,707,095.66 1,707,095.66	0.00 0.00	1,424,022.17 1,424,022.17	 0.50	-283,073.49 -283,073.49

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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
63,007.000 HOUGHTON MIFFLIN HARCOURT CO 44157R109	7.0000 7.0000	469,093.82 469,093.82	0.00 0.00	441,049.00 441,049.00	0.15	-28,044.82 -28,044.82
25,338.000 HURCO COS INC 447324104	45.1000 45.1000	365,625.14 365,625.14	2,787.18 2,787.18	1,142,743.80 1,142,743.80	0.40	777,118.66 777,118.66
28,668.000 HYSTER-YALE MATERIALS HANDLING 449172105	61.5300 61.5300	1,529,554.83 1,529,554.83	0.00 0.00	1,763,942.04 1,763,942.04	0.62	234,387.21 234,387.21
121,603.000 IDENTIV INC 45170X205	5.9600 5.9600	303,081.62 303,081.62	0.00 0.00	724,753.88 724,753.88	0.25	421,672.26 421,672.26
28,085.000 IMAGEWARE SYSTEMS INC 45245S108	0.9500 0.9500	46,039.73 46,039.73	0.00 0.00	26,680.75 26,680.75	0.01	-19,358.98 -19,358.98
121,223.000 INDEPENDENCE CONTRACT DRILLING 453415309	4.9400 4.9400	471,066.77 471,066.77	0.00 0.00	598,841.62 598,841.62	0.21	127,774.85 127,774.85
9,100.000 INDEPENDENT BANK GROUP INC 45384B106	66.3000 66.3000	653,347.89 653,347.89	0.00 0.00	603,330.00 603,330.00	0.21	-50,017.89 -50,017.89
21,857.000 INSTEEL INDUSTRIES INC 45774W108	35.8800 35.8800	236,953.91 236,953.91	0.00 0.00	784,229.16 784,229.16	0.27	547,275.25 547,275.25
37,868.000 INTERFACE INC 458665304	23.3500 23.3500	190,218.93 190,218.93	0.00 0.00	884,217.80 884,217.80	0.31	693,998.87 693,998.87

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135,550.000 INTEVAC INC 461148108	5.2000 5.2000	688,119.74 688,119.74	0.00 0.00	704,860.00 704,860.00	 0.25	16,740.26 16,740.26
152,791.000 INVACARE CORP 461203101	14.5500 14.5500	1,774,285.87 1,774,285.87	0.00 0.00	2,223,109.05 2,223,109.05	 0.78	448,823.18 448,823.18
132,400.000 INTREPID POTASH INC 46121Y102	3.5900 3.5900	558,220.74 558,220.74	0.00 0.00	475,316.00 475,316.00	 0.17	-82,904.74 -82,904.74
78,320.000 IRIDIUM COMMUNICATIONS INC 46269C102	22.5000 22.5000	554,554.34 554,554.34	0.00 0.00	1,762,200.00 1,762,200.00	 0.62	1,207,645.66 1,207,645.66
3,898.000 JERASH HOLDINGS US INC 47632P101	6.5000 6.5000	22,081.34 22,081.34	0.00 0.00	25,337.00 25,337.00	 0.01	3,255.66 3,255.66
20,405.000 KLX INC 482539103	62.7800 62.7800	1,251,150.11 1,251,150.11	0.00 0.00	1,281,025.90 1,281,025.90	 0.45	29,875.79 29,875.79
28,465.000 KLX ENERGY SERVICES HOLDINGS I 48253L106	32.0100 32.0100	838,137.63 838,137.63	0.00 0.00	911,164.65 911,164.65	 0.32	73,027.02 73,027.02
64,806.000 K12 INC 48273U102	17.7000 17.7000	729,990.58 729,990.58	0.00 0.00	1,147,066.20 1,147,066.20	 0.40	417,075.62 417,075.62
112,247.000 KEMET CORP 488360207	18.5500 18.5500	794,883.10 794,883.10	0.00 0.00	2,082,181.85 2,082,181.85	 0.73	1,287,298.75 1,287,298.75

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142,228.000 KEYW HOLDING CORP/THE 493723100	8.6600 8.6600	763,620.88 763,620.88	0.00 0.00	1,231,694.48 1,231,694.48	 0.43	468,073.60 468,073.60
116,522.000 KNOWLES CORP 49926D109	16.6200 16.6200	1,424,731.46 1,424,731.46	0.00 0.00	1,936,595.64 1,936,595.64	 0.68	511,864.18 511,864.18
210,579.000 KOPIN CORP 500600101	2.4200 2.4200	622,469.31 622,469.31	0.00 0.00	509,601.18 509,601.18	 0.18	-112,868.13 -112,868.13
157,649.000 KRATOS DEFENSE & SECURITY SOLU 50077B207	14.7800 14.7800	817,528.06 817,528.06	0.00 0.00	2,330,052.22 2,330,052.22	 0.82	1,512,524.16 1,512,524.16
25,049.000 KRATON CORP 50077C106	47.1500 47.1500	1,190,283.71 1,190,283.71	0.00 0.00	1,181,060.35 1,181,060.35	 0.41	-9,223.36 -9,223.36
97,928.000 KULICKE & SOFFA INDUSTRIES INC 501242101	23.8400 23.8400	606,552.63 606,552.63	11,751.36 11,751.36	2,334,603.52 2,334,603.52	 0.82	1,728,050.89 1,728,050.89
21,500.000 LSB INDUSTRIES INC 502160104	9.7800 9.7800	196,914.44 196,914.44	0.00 0.00	210,270.00 210,270.00	 0.07	13,355.56 13,355.56
101,069.000 LANDEC CORP 514766104	14.4000 14.4000	1,095,756.28 1,095,756.28	0.00 0.00	1,455,393.60 1,455,393.60	 0.51	359,637.32 359,637.32
58,141.000 LEAF GROUP LTD 52177G102	10.0000 10.0000	302,660.36 302,660.36	0.00 0.00	581,410.00 581,410.00	 0.20	278,749.64 278,749.64

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123,452.000 LIBBEY INC 529898108	8.7500 8.7500	801,642.05 801,642.05	0.00 0.00	1,080,205.00 1,080,205.00	 0.38	278,562.95 278,562.95
23,558.000 LOUISIANA-PACIFIC CORP 546347105	26.4900 26.4900	31,022.90 31,022.90	0.00 0.00	624,051.42 624,051.42	 0.22	593,028.52 593,028.52
17,398.000 LUMBER LIQUIDATORS HOLDINGS IN 55003T107	15.4900 15.4900	288,535.24 288,535.24	0.00 0.00	269,495.02 269,495.02	 0.09	-19,040.22 -19,040.22
43,722.000 WILLIAM LYON HOMES 552074700	15.8900 15.8900	717,995.67 717,995.67	0.00 0.00	694,742.58 694,742.58	 0.24	-23,253.09 -23,253.09
165,976.000 MBIA INC 55262C100	10.6900 10.6900	1,257,370.41 1,257,370.41	0.00 0.00	1,774,283.44 1,774,283.44	 0.62	516,913.03 516,913.03
47,034.000 MDC HOLDINGS INC 552676108	29.5800 29.5800	1,030,600.01 1,030,600.01	0.00 0.00	1,391,265.72 1,391,265.72	 0.49	360,665.71 360,665.71
63,513.000 MGIC INVESTMENT CORP 552848103	13.3100 13.3100	318,782.39 318,782.39	0.00 0.00	845,358.03 845,358.03	 0.30	526,575.64 526,575.64
44,252.000 M/I HOMES INC 55305B101	23.9300 23.9300	944,090.73 944,090.73	0.00 0.00	1,058,950.36 1,058,950.36	 0.37	114,859.63 114,859.63
75,590.000 MACOM TECHNOLOGY SOLUTIONS HOL 55405Y100	20.6000 20.6000	1,545,350.10 1,545,350.10	0.00 0.00	1,557,154.00 1,557,154.00	 0.55	11,803.90 11,803.90

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28,206.000 MAMMOTH ENERGY SERVICES INC 56155L108	29.1000 29.1000	848,783.49 848,783.49	0.00 0.00	820,794.60 820,794.60	 0.29	-27,988.89 -27,988.89
19,537.000 MARINEMAX INC 567908108	21.2500 21.2500	355,512.22 355,512.22	0.00 0.00	415,161.25 415,161.25	 0.15	59,649.03 59,649.03
12,047.000 MARIN SOFTWARE INC 56804T205	3.2000 3.2000	109,442.52 109,442.52	0.00 0.00	38,550.40 38,550.40	 0.01	-70,892.12 -70,892.12
45,779.000 MATADOR RESOURCES CO 576485205	33.0500 33.0500	860,557.09 860,557.09	0.00 0.00	1,512,995.95 1,512,995.95	 0.53	652,438.86 652,438.86
51,617.000 MATRIX SERVICE CO 576853105	24.6500 24.6500	502,233.37 502,233.37	0.00 0.00	1,272,359.05 1,272,359.05	 0.45	770,125.68 770,125.68
164,869.000 MAXWELL TECHNOLOGIES INC 577767106	3.4900 3.4900	892,587.28 892,587.28	0.00 0.00	575,392.81 575,392.81	 0.20	-317,194.47 -317,194.47
89,151.000 MAXLINEAR INC 57776J100	19.8800 19.8800	951,618.37 951,618.37	0.00 0.00	1,772,321.88 1,772,321.88	 0.62	820,703.51 820,703.51
56,031.000 MCCLATCHY CO/THE 579489303	8.5100 8.5100	519,485.54 519,485.54	0.00 0.00	476,823.81 476,823.81	 0.17	-42,661.73 -42,661.73
104,122.000 MERITOR INC 59001K100	19.3600 19.3600	347,566.12 347,566.12	0.00 0.00	2,015,801.92 2,015,801.92	 0.71	1,668,235.80 1,668,235.80



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95,916.000 MILACRON HOLDINGS CORP 59870L106	20.2500 20.2500	1,761,039.51 1,761,039.51	0.00 0.00	1,942,299.00 1,942,299.00	 0.68	181,259.49 181,259.49
41,155.000 HERMAN MILLER INC 600544100	38.4000 38.4000	1,225,466.96 1,225,466.96	8,404.61 8,404.61	1,580,352.00 1,580,352.00	 0.55	354,885.04 354,885.04
95,890.000 MODINE MANUFACTURING CO 607828100	14.9000 14.9000	1,177,244.34 1,177,244.34	0.00 0.00	1,428,761.00 1,428,761.00	 0.50	251,516.66 251,516.66
66,784.000 MUELLER INDUSTRIES INC 624756102	28.9800 28.9800	1,100,012.30 1,100,012.30	0.00 0.00	1,935,400.32 1,935,400.32	 0.68	835,388.02 835,388.02
201,504.000 MUELLER WATER PRODUCTS INC 624758108	11.5100 11.5100	706,096.90 706,096.90	0.00 0.00	2,319,311.04 2,319,311.04	 0.81	1,613,214.14 1,613,214.14
77,382.000 NCI BUILDING SYSTEMS INC 628852204	15.1500 15.1500	692,479.15 692,479.15	0.00 0.00	1,172,337.30 1,172,337.30	 0.41	479,858.15 479,858.15
34,900.000 NCR CORP 62886E108	28.4100 28.4100	980,136.11 980,136.11	0.00 0.00	991,509.00 991,509.00	 0.35	11,372.89 11,372.89
92,641.000 NN INC 629337106	15.6000 15.6000	781,308.23 781,308.23	0.00 0.00	1,445,199.60 1,445,199.60	 0.51	663,891.37 663,891.37
7,790.000 NANOMETRICS INC 630077105	37.5200 37.5200	188,776.99 188,776.99	0.00 0.00	292,280.80 292,280.80	 0.10	103,503.81 103,503.81

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173,966.000 NEOPHOTONICS CORP 64051T100	8.3000 8.3000	754,673.41 754,673.41	0.00 0.00	1,443,917.80 1,443,917.80	 0.51	689,244.39 689,244.39
163,011.000 NEW YORK & CO INC 649295102	3.8600 3.8600	657,245.89 657,245.89	0.00 0.00	629,222.46 629,222.46	 0.22	-28,023.43 -28,023.43
203,832.000 NEWPARK RESOURCES INC 651718504	10.3500 10.3500	797,405.37 797,405.37	0.00 0.00	2,109,661.20 2,109,661.20	 0.74	1,312,255.83 1,312,255.83
105,569.000 NORANDA ALUMINUM HOLDING CORP 65542W206	0.0290 0.0290	3,626.29 3,626.29	0.00 0.00	3,061.50 3,061.50	 0.00	-564.79 -564.79
101,106.000 NORTHWEST PIPE CO 667746101	19.7500 19.7500	1,674,044.46 1,674,044.46	0.00 0.00	1,996,843.50 1,996,843.50	 0.70	322,799.04 322,799.04
11,613.000 OLD LINE BANCSHARES INC 67984M100	31.6400 31.6400	368,243.24 368,243.24	0.00 0.00	367,435.32 367,435.32	 0.13	-807.92 -807.92
34,317.000 OOMA INC 683416101	16.6000 16.6000	297,848.31 297,848.31	0.00 0.00	569,662.20 569,662.20	 0.20	271,813.89 271,813.89
73,577.000 OWENS & MINOR INC 690732102	16.5200 16.5200	1,250,293.09 1,250,293.09	18,610.02 18,610.02	1,215,492.04 1,215,492.04	 0.43	-34,801.05 -34,801.05
46,968.000 PCM INC 69323K100	19.5500 19.5500	416,115.08 416,115.08	0.00 0.00	918,224.40 918,224.40	 0.32	502,109.32 502,109.32

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21,778.000 PC-TEL INC 69325Q105	4.6500 4.6500	139,672.74 139,672.74	0.00 0.00	101,267.70 101,267.70	0.04	-38,405.04 -38,405.04
26,352.000 PGT INNOVATIONS INC 69336V101	21.6000 21.6000	36,201.40 36,201.40	0.00 0.00	569,203.20 569,203.20	0.20	533,001.80 533,001.80
35,568.000 PARK ELECTROCHEMICAL CORP 700416209	19.4900 19.4900	527,652.99 527,652.99	0.00 0.00	693,220.32 693,220.32	0.24	165,567.33 165,567.33
1,600.000 PARK-OHIO HOLDINGS CORP 700666100	38.3500 38.3500	61,112.25 61,112.25	0.00 0.00	61,360.00 61,360.00	0.02	247.75 247.75
85,815.000 PATTERSON-UTI ENERGY INC 703481101	17.1100 17.1100	1,499,076.66 1,499,076.66	0.00 0.00	1,468,294.65 1,468,294.65	0.51	-30,782.01 -30,782.01
84,039.000 PERCEPTRON INC 71361F100	9.7500 9.7500	624,144.32 624,144.32	0.00 0.00	819,380.25 819,380.25	0.29	195,235.93 195,235.93
62,600.000 PERSPECTA INC 715347100	25.7200 25.7200	1,400,536.77 1,400,536.77	3,000.00 3,000.00	1,610,072.00 1,610,072.00	0.56	209,535.23 209,535.23
53,400.000 PITNEY BOWES INC 724479100	7.0800 7.0800	391,732.41 391,732.41	0.00 0.00	378,072.00 378,072.00	0.13	-13,660.41 -13,660.41
34,862.000 POWER SOLUTIONS INTERNATIONAL 73933G202	11.7500 11.7500	311,540.36 311,540.36	0.00 0.00	409,628.50 409,628.50	0.14	98,088.14 98,088.14

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
52,557.000 PURE CYCLE CORP 746228303	11.5500 11.5500	219,688.26 219,688.26	0.00 0.00	607,033.35 607,033.35	 0.21	387,345.09 387,345.09
76,528.000 QUANEX BUILDING PRODUCTS CORP 747619104	18.2000 18.2000	1,116,152.75 1,116,152.75	0.00 0.00	1,392,809.60 1,392,809.60	 0.49	276,656.85 276,656.85
38,692.000 REV GROUP INC 749527107	15.7000 15.7000	620,920.83 620,920.83	0.00 0.00	607,464.40 607,464.40	 0.21	-13,456.43 -13,456.43
104,814.000 RTI SURGICAL INC 74975N105	4.5000 4.5000	358,323.92 358,323.92	0.00 0.00	471,663.00 471,663.00	 0.17	113,339.08 113,339.08
56,602.000 RADIAN GROUP INC 750236101	20.6700 20.6700	720,007.95 720,007.95	0.00 0.00	1,169,963.34 1,169,963.34	 0.41	449,955.39 449,955.39
37,138.000 RANGER ENERGY SERVICES INC 75282U104	8.3800 8.3800	319,821.31 319,821.31	0.00 0.00	311,216.44 311,216.44	 0.11	-8,604.87 -8,604.87
16,000.000 RENASANT CORP 75970E107	41.2100 41.2100	698,389.58 698,389.58	0.00 0.00	659,360.00 659,360.00	 0.23	-39,029.58 -39,029.58
112,862.000 REVOLUTION LIGHTING TECHNOLOGI 76155G206	2.8400 2.8400	499,524.52 499,524.52	0.00 0.00	320,528.08 320,528.08	 0.11	-178,996.44 -178,996.44
158,730.000 RIBBON COMMUNICATIONS INC 762544104	6.8300 6.8300	928,953.77 928,953.77	0.00 0.00	1,084,125.90 1,084,125.90	 0.38	155,172.13 155,172.13

**Asset and Accrual Detail - By Asset type**

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
126,451.000	RUBICON PROJECT INC/THE	3.6000	264,405.92	0.00	455,223.60		190,817.68
	78112V102	3.6000	264,405.92	0.00	455,223.60	0.16	190,817.68
32,748.000	RUDOLPH TECHNOLOGIES INC	24.4500	535,550.49	0.00	800,688.60		265,138.11
	781270103	24.4500	535,550.49	0.00	800,688.60	0.28	265,138.11
45,672.000	SALLY BEAUTY HOLDINGS INC	18.3900	728,598.28	0.00	839,908.08		111,309.80
	79546E104	18.3900	728,598.28	0.00	839,908.08	0.29	111,309.80
70,020.000	SANMINA CORP	27.6000	668,492.19	0.00	1,932,552.00		1,264,059.81
	801056102	27.6000	668,492.19	0.00	1,932,552.00	0.68	1,264,059.81
2,200.000	SEACOAST BANKING CORP OF FLORI	29.2000	63,840.95	0.00	64,240.00		399.05
	811707801	29.2000	63,840.95	0.00	64,240.00	0.02	399.05
56,200.000	SEARS HOMETOWN AND OUTLET STOR	2.8500	97,791.80	0.00	160,170.00		62,378.20
	812362101	2.8500	97,791.80	0.00	160,170.00	0.06	62,378.20
58,766.000	SECUREWORKS CORP	14.6500	678,897.87	0.00	860,921.90		182,024.03
	81374A105	14.6500	678,897.87	0.00	860,921.90	0.30	182,024.03
37,995.000	SIGMATRON INTERNATIONAL INC	5.7500	134,401.62	0.00	218,471.25		84,069.63
	82661L101	5.7500	134,401.62	0.00	218,471.25	0.08	84,069.63
26,621.000	SKECHERS U.S.A. INC	27.9300	774,455.63	0.00	743,524.53		-30,931.10
	830566105	27.9300	774,455.63	0.00	743,524.53	0.26	-30,931.10

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
85,600.000 SMART & FINAL STORES INC 83190B101	5.7000 5.7000	563,774.98 563,774.98	0.00 0.00	487,920.00 487,920.00	0.17	-75,854.98 -75,854.98
42,725.000 SOUTHERN NATIONAL BANCORP OF V 843395104	16.2000 16.2000	411,551.06 411,551.06	0.00 0.00	692,145.00 692,145.00	0.24	280,593.94 280,593.94
83,216.000 SPARTAN MOTORS INC 846819100	14.7500 14.7500	314,387.62 314,387.62	0.00 0.00	1,227,436.00 1,227,436.00	0.43	913,048.38 913,048.38
175,016.000 STAGE STORES INC 85254C305	1.9700 1.9700	325,996.88 325,996.88	0.00 0.00	344,781.52 344,781.52	0.12	18,784.64 18,784.64
16,597.000 STATE BANK FINANCIAL CORP 856190103	30.1800 30.1800	254,668.64 254,668.64	0.00 0.00	500,897.46 500,897.46	0.18	246,228.82 246,228.82
64,941.000 STEELCASE INC 858155203	18.5000 18.5000	864,307.21 864,307.21	8,767.04 8,767.04	1,201,408.50 1,201,408.50	0.42	337,101.29 337,101.29
81,530.000 SURGERY PARTNERS INC 86881A100	16.5000 16.5000	676,684.34 676,684.34	0.00 0.00	1,345,245.00 1,345,245.00	0.47	668,560.66 668,560.66
69,300.000 SYNALLOY CORP 871565107	22.8500 22.8500	645,788.73 645,788.73	0.00 0.00	1,583,505.00 1,583,505.00	0.55	937,716.27 937,716.27
48,505.000 SYNAPTICS INC 87157D109	45.6200 45.6200	2,179,391.89 2,179,391.89	0.00 0.00	2,212,798.10 2,212,798.10	0.77	33,406.21 33,406.21

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
42,166.000 TRI POINTE GROUP INC 87265H109	12.4000 12.4000	532,620.78 532,620.78	0.00 0.00	522,858.40 522,858.40	 0.18	-9,762.38 -9,762.38
86,668.000 TTM TECHNOLOGIES INC 87305R109	15.9100 15.9100	227,980.56 227,980.56	0.00 0.00	1,378,887.88 1,378,887.88	 0.48	1,150,907.32 1,150,907.32
62,605.000 TALOS ENERGY INC 87484T108	32.8200 32.8200	1,430,592.17 1,430,592.17	0.00 0.00	2,054,696.10 2,054,696.10	 0.72	624,103.93 624,103.93
98,069.000 TEAM INC 878155100	22.5000 22.5000	1,281,171.21 1,281,171.21	0.00 0.00	2,206,552.50 2,206,552.50	 0.77	925,381.29 925,381.29
31,704.000 TEJON RANCH CO 879080109	21.7100 21.7100	656,364.60 656,364.60	0.00 0.00	688,293.84 688,293.84	 0.24	31,929.24 31,929.24
186,398.000 TELARIA INC 879181105	3.7900 3.7900	427,148.18 427,148.18	0.00 0.00	706,448.42 706,448.42	 0.25	279,300.24 279,300.24
53,938.000 3D SYSTEMS CORP 88554D205	18.9000 18.9000	494,067.23 494,067.23	0.00 0.00	1,019,428.20 1,019,428.20	 0.36	525,360.97 525,360.97
115,439.000 TIMKENSTEEL CORP 887399103	14.8700 14.8700	1,175,712.90 1,175,712.90	0.00 0.00	1,716,577.93 1,716,577.93	 0.60	540,865.03 540,865.03
55,107.000 TOWER INTERNATIONAL INC 891826109	30.2500 30.2500	508,901.91 508,901.91	0.00 0.00	1,666,986.75 1,666,986.75	 0.58	1,158,084.84 1,158,084.84

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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
63,090.000 TRIMAS CORP 896215209	30.4000 30.4000	1,329,754.71 1,329,754.71	0.00 0.00	1,917,936.00 1,917,936.00	 0.67	588,181.29 588,181.29
74,499.000 TRIUMPH GROUP INC 896818101	23.3000 23.3000	1,761,563.17 1,761,563.17	0.00 0.00	1,735,826.70 1,735,826.70	 0.61	-25,736.47 -25,736.47
129,559.000 TUESDAY MORNING CORP 899035505	3.2000 3.2000	444,372.27 444,372.27	0.00 0.00	414,588.80 414,588.80	 0.15	-29,783.47 -29,783.47
50,300.000 TUPPERWARE BRANDS CORP 899896104	33.4500 33.4500	2,057,702.34 2,057,702.34	32,980.00 32,980.00	1,682,535.00 1,682,535.00	 0.59	-375,167.34 -375,167.34
24,510.000 II-VI INC 902104108	47.3000 47.3000	491,444.35 491,444.35	0.00 0.00	1,159,323.00 1,159,323.00	 0.41	667,878.65 667,878.65
68,402.000 US SILICA HOLDINGS INC 90346E103	18.8300 18.8300	1,704,453.94 1,704,453.94	3,943.88 3,943.88	1,288,009.66 1,288,009.66	 0.45	-416,444.28 -416,444.28
57,511.000 ULTRA CLEAN HOLDINGS INC 90385V107	12.5500 12.5500	647,549.93 647,549.93	0.00 0.00	721,763.05 721,763.05	 0.25	74,213.12 74,213.12
39,018.000 UMPQUA HOLDINGS CORP 904214103	20.8000 20.8000	394,045.76 394,045.76	7,563.78 7,563.78	811,574.40 811,574.40	 0.28	417,528.64 417,528.64
54,348.000 UNIFI INC 904677200	28.3300 28.3300	688,426.84 688,426.84	0.00 0.00	1,539,678.84 1,539,678.84	 0.54	851,252.00 851,252.00



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
98,496.000 UNISYS CORP 909214306	20.4000 20.4000	826,644.95 826,644.95	0.00 0.00	2,009,318.40 2,009,318.40	0.70	1,182,673.45 1,182,673.45
63,346.000 UNITED NATURAL FOODS INC 911163103	29.9500 29.9500	2,222,856.63 2,222,856.63	0.00 0.00	1,897,212.70 1,897,212.70	0.66	-325,643.93 -325,643.93
75,087.000 UNIVAR INC 91336L107	30.6600 30.6600	1,276,984.36 1,276,984.36	0.00 0.00	2,302,167.42 2,302,167.42	0.81	1,025,183.06 1,025,183.06
32,793.000 UNIVERSAL STAINLESS & ALLOY PR 913837100	25.5100 25.5100	593,084.97 593,084.97	0.00 0.00	836,549.43 836,549.43	0.29	243,464.46 243,464.46
201,015.000 VOXX INTERNATIONAL CORP 91829F104	5.2000 5.2000	615,565.98 615,565.98	0.00 0.00	1,045,278.00 1,045,278.00	0.37	429,712.02 429,712.02
31,600.000 VAREX IMAGING CORP 92214X106	28.6600 28.6600	928,064.62 928,064.62	0.00 0.00	905,656.00 905,656.00	0.32	-22,408.62 -22,408.62
72,376.000 VEECO INSTRUMENTS INC 922417100	10.2500 10.2500	1,078,356.52 1,078,356.52	0.00 0.00	741,854.00 741,854.00	0.26	-336,502.52 -336,502.52
35,624.000 VINCE HOLDING CORP 92719W207	14.7500 14.7500	212,799.41 212,799.41	0.00 0.00	525,454.00 525,454.00	0.18	312,654.59 312,654.59
96,240.000 VISHAY INTERTECHNOLOGY INC 928298108	20.3500 20.3500	603,805.74 603,805.74	0.00 0.00	1,958,484.00 1,958,484.00	0.69	1,354,678.26 1,354,678.26

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
22,182.000 WALKER & DUNLOP INC 93148P102	52.8800 52.8800	1,208,494.60 1,208,494.60	0.00 0.00	1,172,984.16 1,172,984.16	 0.41	 -35,510.44
193,611.000 WESCO AIRCRAFT HOLDINGS INC 950814103	11.2500 11.2500	1,571,104.76 1,571,104.76	0.00 0.00	2,178,123.75 2,178,123.75	 0.76	 607,018.99
36,622.000 WESTELL TECHNOLOGIES INC 957541204	2.6600 2.6600	52,691.05 52,691.05	0.00 0.00	97,414.52 97,414.52	 0.03	 44,723.47
32,121.000 WHITING PETROLEUM CORP 966387409	53.0400 53.0400	946,084.67 946,084.67	0.00 0.00	1,703,697.84 1,703,697.84	 0.60	 757,613.17
28,643.000 WINNEBAGO INDUSTRIES INC 974637100	33.1500 33.1500	1,072,513.01 1,072,513.01	0.00 0.00	949,515.45 949,515.45	 0.33	 -122,997.56
<b>SUBTOTAL UNITED STATES</b>		<b>166,956,748.58</b>	<b>144,260.06</b>	<b>242,874,289.92</b>		<b>75,917,541.34</b>
		<b>166,956,748.58</b>	<b>144,260.06</b>	<b>242,874,289.92</b>	<b>85.04</b>	<b>75,917,541.34</b>
<b>TOTAL EQUITY U.S. DOLLAR</b>		<b>187,307,400.50</b>	<b>144,260.12</b>	<b>268,911,988.94</b>		<b>81,604,588.44</b>
		<b>187,307,400.50</b>	<b>144,260.12</b>	<b>268,911,988.94</b>	<b>94.14</b>	<b>81,604,588.44</b>
<b>TOTAL EQUITY</b>		<b>187,468,379.61</b>	<b>144,260.12</b>	<b>269,029,700.68</b>	<b>94.18</b>	<b>81,561,321.07</b>
<b>TOTAL ASSETS - BASE:</b>		<b>204,137,650.21</b>	<b>171,255.64</b>	<b>285,698,982.60</b>	<b>100.03</b>	<b>81,561,332.39</b>
<b>NET ASSETS - BASE:</b>				<b>285,870,238.24</b>		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>EQUITY</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
16,778.000 ABM INDUSTRIES INC 000957100	32.2500 32.2500	273,565.89 273,565.89	0.00 0.00	541,090.50 541,090.50	0.66	267,524.61 267,524.61
6,323.000 ATN INTERNATIONAL INC 00215F107	73.8800 73.8800	180,903.80 180,903.80	1,074.91 1,074.91	467,143.24 467,143.24	0.57	286,239.44 286,239.44
33,405.000 AVX CORP 002444107	18.0500 18.0500	361,268.85 361,268.85	0.00 0.00	602,960.25 602,960.25	0.73	241,691.40 241,691.40
1,109.000 AARON'S INC 002535300	54.4600 54.4600	27,711.00 27,711.00	33.27 33.27	60,396.14 60,396.14	0.07	32,685.14 32,685.14
4,463.000 ADTRAN INC 00738A106	17.6500 17.6500	74,816.72 74,816.72	0.00 0.00	78,771.95 78,771.95	0.10	3,955.23 3,955.23
2,209.000 ALAMO GROUP INC 011311107	91.6100 91.6100	141,509.66 141,509.66	0.00 0.00	202,366.49 202,366.49	0.25	60,856.83 60,856.83
5,178.000 ALBEMARLE CORP 012653101	99.7800 99.7800	198,786.75 198,786.75	1,734.63 1,734.63	516,660.84 516,660.84	0.63	317,874.09 317,874.09
1,583.000 ALLEGHANY CORP 017175100	652.5300 652.5300	347,945.71 347,945.71	0.00 0.00	1,032,954.99 1,032,954.99	1.26	685,009.28 685,009.28

**Asset and Accrual Detail - By Asset type**

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
2,797.000	ALLEGIANT TRAVEL CO	126.8000	369,374.40	0.00	354,659.60		-14,714.80
	01748X102	126.8000	369,374.40	0.00	354,659.60	0.43	-14,714.80
5,025.000	ALLETE INC	75.0100	195,123.29	0.00	376,925.25		181,801.96
	018522300	75.0100	195,123.29	0.00	376,925.25	0.46	181,801.96
13,143.000	ALLIANCEBERNSTEIN HOLDING LP	30.4500	152,793.10	0.00	400,204.35		247,411.25
	01881G106	30.4500	152,793.10	0.00	400,204.35	0.49	247,411.25
11,012.000	AMERICAN EAGLE OUTFITTERS INC	24.8300	127,592.53	0.00	273,427.96		145,835.43
	02553E106	24.8300	127,592.53	0.00	273,427.96	0.33	145,835.43
7,120.000	AMERICAN RAILCAR INDUSTRIES IN	46.1000	77,116.16	0.00	328,232.00		251,115.84
	02916P103	46.1000	77,116.16	0.00	328,232.00	0.40	251,115.84
9,033.000	AMES NATIONAL CORP	27.2500	161,869.97	0.00	246,149.25		84,279.28
	031001100	27.2500	161,869.97	0.00	246,149.25	0.30	84,279.28
7,631.000	APOGEE ENTERPRISES INC	41.3200	329,252.16	0.00	315,312.92		-13,939.24
	037598109	41.3200	329,252.16	0.00	315,312.92	0.38	-13,939.24
8,956.000	APOLLO GLOBAL MANAGEMENT LLC	34.5500	132,148.12	0.00	309,429.80		177,281.68
	037612306	34.5500	132,148.12	0.00	309,429.80	0.38	177,281.68
1,517.000	APPLIED INDUSTRIAL TECHNOLOGIE	78.2500	38,128.09	0.00	118,705.25		80,577.16
	03820C105	78.2500	38,128.09	0.00	118,705.25	0.14	80,577.16

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,504.000 APTARGROUP INC 038336103	107.7400 107.7400	83,569.53 83,569.53	0.00 0.00	377,520.96 377,520.96	0.46	293,951.43 293,951.43
15,275.000 AQUA AMERICA INC 03836W103	36.9000 36.9000	221,127.04 221,127.04	0.00 0.00	563,647.50 563,647.50	0.69	342,520.46 342,520.46
6,963.000 ARGAN INC 04010E109	43.0000 43.0000	290,226.71 290,226.71	0.00 0.00	299,409.00 299,409.00	0.36	9,182.29 9,182.29
42,958.000 ARES MANAGEMENT LP 04014Y101	23.2000 23.2000	815,685.15 815,685.15	0.00 0.00	996,625.60 996,625.60	1.21	180,940.45 180,940.45
7,300.000 ARTISAN PARTNERS ASSET MANAGEM 04316A108	32.4000 32.4000	241,917.55 241,917.55	0.00 0.00	236,520.00 236,520.00	0.29	-5,397.55 -5,397.55
14,982.000 ASSOCIATED BANC-CORP 045487105	26.0000 26.0000	237,801.63 237,801.63	0.00 0.00	389,532.00 389,532.00	0.47	151,730.37 151,730.37
6,202.000 ASSOCIATED CAPITAL GROUP INC 045528106	42.5500 42.5500	108,422.92 108,422.92	0.00 0.00	263,895.10 263,895.10	0.32	155,472.18 155,472.18
292.000 ATRION CORP 049904105	694.8000 694.8000	101,792.65 101,792.65	0.00 0.00	202,881.60 202,881.60	0.25	101,088.95 101,088.95
10,850.000 BOK FINANCIAL CORP 05561Q201	97.2800 97.2800	421,399.23 421,399.23	0.00 0.00	1,055,488.00 1,055,488.00	1.28	634,088.77 634,088.77

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,584.000 BALCHEM CORP 057665200	112.0900 112.0900	125,172.20 125,172.20	0.00 0.00	513,820.56 513,820.56	 0.62	388,648.36 388,648.36
9,825.000 BANK OF HAWAII CORP 062540109	78.9100 78.9100	233,673.95 233,673.95	0.00 0.00	775,290.75 775,290.75	 0.94	541,616.80 541,616.80
3,400.000 BANK OZK 06417N103	37.9600 37.9600	163,278.54 163,278.54	0.00 0.00	129,064.00 129,064.00	 0.16	-34,214.54 -34,214.54
5,254.000 BAR HARBOR BANKSHARES 066849100	28.7200 28.7200	158,629.43 158,629.43	0.00 0.00	150,894.88 150,894.88	 0.18	-7,734.55 -7,734.55
3,189.000 BASSETT FURNITURE INDUSTRIES I 070203104	21.2500 21.2500	110,843.31 110,843.31	0.00 0.00	67,766.25 67,766.25	 0.08	-43,077.06 -43,077.06
587.000 BEL FUSE INC 077347201	19.6500 19.6500	19,798.28 19,798.28	0.00 0.00	11,534.55 11,534.55	 0.01	-8,263.73 -8,263.73
9,561.000 BENCHMARK ELECTRONICS INC 08160H101	23.4000 23.4000	298,664.40 298,664.40	1,434.15 1,434.15	223,727.40 223,727.40	 0.27	-74,937.00 -74,937.00
1,092.000 BIG LOTS INC 089302103	41.7900 41.7900	56,781.30 56,781.30	0.00 0.00	45,634.68 45,634.68	 0.06	-11,146.62 -11,146.62
<b>SUBTOTAL UNITED STATES</b>		<b>6,878,690.02</b>	<b>4,276.96</b>	<b>12,528,643.61</b>		<b>5,649,953.59</b>
		<b>6,878,690.02</b>	<b>4,276.96</b>	<b>12,528,643.61</b>	<b>15.23</b>	<b>5,649,953.59</b>

LEBANON

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,934.000 BLOM BANK SAL 093688109 GDR	9.2000 9.2000	66,204.28 66,204.28	0.00 0.00	72,992.80 72,992.80	 0.09	6,788.52 6,788.52
<b>UNITED STATES</b>						
34.000 JG BOSWELL CO 101205102	651.5000 651.5000	20,500.24 20,500.24	0.00 0.00	22,151.00 22,151.00	 0.03	1,650.76 1,650.76
1,161.000 BRINKER INTERNATIONAL INC 109641100	46.7300 46.7300	57,477.71 57,477.71	0.00 0.00	54,253.53 54,253.53	 0.07	-3,224.18 -3,224.18
5,323.000 BUCKLE INC/THE 118440106	23.0500 23.0500	62,676.57 62,676.57	0.00 0.00	122,695.15 122,695.15	 0.15	60,018.58 60,018.58
9,534.000 CBL & ASSOCIATES PROPERTIES IN 124830100	3.9900 3.9900	77,760.40 77,760.40	1,906.80 1,906.80	38,040.66 38,040.66	 0.05	-39,719.74 -39,719.74
9,855.000 CNB FINANCIAL CORP/PA 126128107	28.8600 28.8600	181,565.42 181,565.42	0.00 0.00	284,415.30 284,415.30	 0.35	102,849.88 102,849.88
11,033.000 CABOT CORP 127055101	62.7200 62.7200	313,569.29 313,569.29	0.00 0.00	691,989.76 691,989.76	 0.84	378,420.47 378,420.47
1,750.000 CALERES INC 129500104	35.8600 35.8600	47,427.83 47,427.83	122.50 122.50	62,755.00 62,755.00	 0.08	15,327.17 15,327.17

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,141.000 CAMDEN NATIONAL CORP 133034108	43.4400 43.4400	173,690.90 173,690.90	0.00 0.00	310,205.04 310,205.04	0.38	136,514.14 136,514.14
3,484.000 CARBO CERAMICS INC 140781105	7.2500 7.2500	38,042.22 38,042.22	0.00 0.00	25,259.00 25,259.00	0.03	-12,783.22 -12,783.22
4,223.000 CARPENTER TECHNOLOGY CORP 144285103	58.9500 58.9500	92,159.78 92,159.78	0.00 0.00	248,945.85 248,945.85	0.30	156,786.07 156,786.07
5,186.000 CATO CORP/THE 149205106	21.0200 21.0200	62,649.39 62,649.39	1,711.38 1,711.38	109,009.72 109,009.72	0.13	46,360.33 46,360.33
7,468.000 CHASE CORP 16150R104	120.1500 120.1500	147,718.67 147,718.67	0.00 0.00	897,280.20 897,280.20	1.09	749,561.53 749,561.53
2,587.000 CHEESECAKE FACTORY INC/THE 163072101	53.5400 53.5400	110,795.44 110,795.44	0.00 0.00	138,507.98 138,507.98	0.17	27,712.54 27,712.54
657.000 CHEMED CORP 16359R103	319.5800 319.5800	24,855.32 24,855.32	0.00 0.00	209,964.06 209,964.06	0.26	185,108.74 185,108.74
1,220.000 CHILDREN'S PLACE INC/THE 168905107	127.8000 127.8000	68,898.32 68,898.32	0.00 0.00	155,916.00 155,916.00	0.19	87,017.68 87,017.68
4,402.000 CITY HOLDING CO 177835105	76.8000 76.8000	141,887.63 141,887.63	0.00 0.00	338,073.60 338,073.60	0.41	196,185.97 196,185.97



**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,203.000 CODORUS VALLEY BANCORP INC 192025104	31.2400 31.2400	21,451.33 21,451.33	0.00 0.00	37,581.72 37,581.72	0.05	16,130.39 16,130.39
12,403.000 COHEN & STEERS INC 19247A100	40.6100 40.6100	261,180.45 261,180.45	0.00 0.00	503,685.83 503,685.83	0.61	242,505.38 242,505.38
5,947.000 COHU INC 192576106	25.1000 25.1000	137,611.54 137,611.54	356.82 356.82	149,269.70 149,269.70	0.18	11,658.16 11,658.16
5,722.000 COMFORT SYSTEMS USA INC 199908104	56.4000 56.4000	67,999.45 67,999.45	0.00 0.00	322,720.80 322,720.80	0.39	254,721.35 254,721.35
<b>SUBTOTAL UNITED STATES</b>		<b>2,109,917.90</b>	<b>4,097.50</b>	<b>4,722,719.90</b>		<b>2,612,802.00</b>
		<b>2,109,917.90</b>	<b>4,097.50</b>	<b>4,722,719.90</b>	<b>5.76</b>	<b>2,612,802.00</b>
<b>CHILE</b>						
3,789.000 CIA CERVECERIAS UNIDAS SA 204429104 ADR	27.9000 27.9000	70,559.04 70,559.04	0.00 0.00	105,713.10 105,713.10	0.13	35,154.06 35,154.06
<b>UNITED STATES</b>						
7,447.000 COMPASS MINERALS INTERNATIONAL 20451N101	67.2000 67.2000	488,280.89 488,280.89	0.00 0.00	500,438.40 500,438.40	0.61	12,157.51 12,157.51
7,796.000 DSW INC 23334L102	33.8800 33.8800	161,870.49 161,870.49	1,949.00 1,949.00	264,128.48 264,128.48	0.32	102,257.99 102,257.99
985.000 DELUXE CORP 248019101	56.9400 56.9400	52,672.11 52,672.11	0.00 0.00	56,085.90 56,085.90	0.07	3,413.79 3,413.79

**Asset and Accrual Detail - By Asset type**

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
5,055.000	DIAMOND OFFSHORE DRILLING INC	20.0000	98,129.76	0.00	101,100.00		2,970.24
	25271C102	20.0000	98,129.76	0.00	101,100.00	0.12	2,970.24
1,220.000	DILLARD'S INC	76.3400	64,226.80	122.00	93,134.80		28,908.00
	254067101	76.3400	64,226.80	122.00	93,134.80	0.11	28,908.00
3,567.000	DOMTAR CORP	52.1700	125,328.58	0.00	186,090.39		60,761.81
	257559203	52.1700	125,328.58	0.00	186,090.39	0.23	60,761.81
9,528.000	DORCHESTER MINERALS LP	20.4000	90,313.49	0.00	194,371.20		104,057.71
	25820R105	20.4000	90,313.49	0.00	194,371.20	0.24	104,057.71
1,642.000	EBIX INC	79.1500	29,716.02	0.00	129,964.30		100,248.28
	278715206	79.1500	29,716.02	0.00	129,964.30	0.16	100,248.28
1,806.000	EMCOR GROUP INC	75.1100	57,772.68	0.00	135,648.66		77,875.98
	29084Q100	75.1100	57,772.68	0.00	135,648.66	0.16	77,875.98
2,468.000	EMPLOYERS HOLDINGS INC	45.3000	51,906.27	0.00	111,800.40		59,894.13
	292218104	45.3000	51,906.27	0.00	111,800.40	0.14	59,894.13
3,103.000	ENERSYS	87.1300	210,569.32	0.00	270,364.39		59,795.07
	29275Y102	87.1300	210,569.32	0.00	270,364.39	0.33	59,795.07
5,755.000	ENNIS INC	20.4500	99,255.86	0.00	117,689.75		18,433.89
	293389102	20.4500	99,255.86	0.00	117,689.75	0.14	18,433.89

**Asset and Accrual Detail - By Asset type**

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
4,404.000	ENSIGN GROUP INC/THE	37.9200	100,287.20	198.18	166,999.68		66,712.48
	29358P101	37.9200	100,287.20	198.18	166,999.68	0.20	66,712.48
8,623.000	ERIE INDEMNITY CO	127.5300	398,331.36	0.00	1,099,691.19		701,359.83
	29530P102	127.5300	398,331.36	0.00	1,099,691.19	1.34	701,359.83
20,817.000	ETHAN ALLEN INTERIORS INC	20.7500	329,543.12	0.00	431,952.75		102,409.63
	297602104	20.7500	329,543.12	0.00	431,952.75	0.53	102,409.63
10,682.000	EXPEDITORS INTERNATIONAL OF WA	73.5300	309,313.05	0.00	785,447.46		476,134.41
	302130109	73.5300	309,313.05	0.00	785,447.46	0.96	476,134.41
3,988.000	EXPONENT INC	53.6000	68,585.24	0.00	213,756.80		145,171.56
	30214U102	53.6000	68,585.24	0.00	213,756.80	0.26	145,171.56
15.000	FARMERS & MERCHANTS BANK OF LO	8,600.0000	67,847.91	0.00	129,000.00		61,152.09
	308243104	8,600.0000	67,847.91	0.00	129,000.00	0.16	61,152.09
5,812.000	FEDERAL SIGNAL CORP	26.7800	77,281.57	0.00	155,645.36		78,363.79
	313855108	26.7800	77,281.57	0.00	155,645.36	0.19	78,363.79
21,036.000	FEDERATED INVESTORS INC	24.1200	353,291.16	0.00	507,388.32		154,097.16
	314211103	24.1200	353,291.16	0.00	507,388.32	0.62	154,097.16
2,895.000	FINANCIAL INSTITUTIONS INC	31.4000	91,161.81	0.00	90,903.00		-258.81
	317585404	31.4000	91,161.81	0.00	90,903.00	0.11	-258.81

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,576.000 FIRST AMERICAN FINANCIAL CORP 31847R102	51.5900 51.5900	34,643.84 34,643.84	0.00 0.00	132,895.84 132,895.84	0.16	98,252.00 98,252.00
2,280.000 FIRST CITIZENS BANCSHARES INC/ 31946M103	452.2800 452.2800	398,369.93 398,369.93	798.00 798.00	1,031,198.40 1,031,198.40	1.25	632,828.47 632,828.47
950.000 FIRST NATIONAL BANK ALASKA 32112J106	264.9900 264.9900	134,961.12 134,961.12	0.00 0.00	251,740.50 251,740.50	0.31	116,779.38 116,779.38
3,548.000 FLEXSTEEL INDUSTRIES INC 339382103	29.7400 29.7400	117,199.23 117,199.23	780.56 780.56	105,517.52 105,517.52	0.13	-11,681.71 -11,681.71
10,186.000 FLOWERS FOODS INC 343498101	18.6600 18.6600	95,591.87 95,591.87	0.00 0.00	190,070.76 190,070.76	0.23	94,478.89 94,478.89
1,180.000 FORRESTER RESEARCH INC 346563109	45.9000 45.9000	32,164.45 32,164.45	0.00 0.00	54,162.00 54,162.00	0.07	21,997.55 21,997.55
<b>SUBTOTAL UNITED STATES</b>		<b>4,138,615.13</b>	<b>3,847.74</b>	<b>7,507,186.25</b>		<b>3,368,571.12</b>
		<b>4,138,615.13</b>	<b>3,847.74</b>	<b>7,507,186.25</b>	<b>9.15</b>	<b>3,368,571.12</b>
<b>CANADA</b>						
2,422.000 FRANCO-NEVADA CORP 351858105	62.5500 62.5500	95,406.08 95,406.08	0.00 0.00	151,496.10 151,496.10	0.18	56,090.02 56,090.02
<b>UNITED STATES</b>						
20,739.000 FRANKLIN ELECTRIC CO INC 353514102	47.2500 47.2500	253,193.39 253,193.39	0.00 0.00	979,917.75 979,917.75	1.19	726,724.36 726,724.36

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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
7,098.000 FUTUREFUEL CORP 36116M106	18.5400 18.5400	79,184.91 79,184.91	0.00 0.00	131,596.92 131,596.92	 0.16	52,412.01 52,412.01
8,182.000 GAMCO INVESTORS INC 361438104	23.4200 23.4200	158,803.85 158,803.85	0.00 0.00	191,622.44 191,622.44	 0.23	32,818.59 32,818.59
2,032.000 ARTHUR J GALLAGHER & CO 363576109	74.4400 74.4400	73,693.38 73,693.38	0.00 0.00	151,262.08 151,262.08	 0.18	77,568.70 77,568.70
8,922.000 GANNETT CO INC 36473H104	10.0100 10.0100	72,788.68 72,788.68	0.00 0.00	89,309.22 89,309.22	 0.11	16,520.54 16,520.54
34,308.000 GENTEX CORP 371901109	21.4600 21.4600	309,560.52 309,560.52	0.00 0.00	736,249.68 736,249.68	 0.90	426,689.16 426,689.16
<b>SUBTOTAL UNITED STATES</b>		<b>947,224.73</b>	<b>0.00</b>	<b>2,279,958.09</b>		<b>1,332,733.36</b>
		<b>947,224.73</b>	<b>0.00</b>	<b>2,279,958.09</b>	<b>2.77</b>	<b>1,332,733.36</b>
<b>SOUTH AFRICA</b>						
45,150.000 GOLD FIELDS LTD 38059T106 ADR	2.4200 2.4200	155,017.88 155,017.88	0.00 0.00	109,263.00 109,263.00	 0.13	-45,754.88 -45,754.88
<b>UNITED STATES</b>						
11,254.000 GORMAN-RUPP CO/THE 383082104	36.5000 36.5000	122,358.39 122,358.39	0.00 0.00	410,771.00 410,771.00	 0.50	288,412.61 288,412.61
3,459.000 GREENBRIER COS INC/THE 393657101	60.1000 60.1000	125,730.10 125,730.10	0.00 0.00	207,885.90 207,885.90	 0.25	82,155.80 82,155.80

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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
7,400.000 GREIF INC 397624107	53.6600 53.6600	283,478.70 283,478.70	3,256.00 3,256.00	397,084.00 397,084.00	0.48	113,605.30 113,605.30
11,953.000 HNI CORP 404251100	44.2400 44.2400	314,585.32 314,585.32	0.00 0.00	528,800.72 528,800.72	0.64	214,215.40 214,215.40
13,099.000 HAWAIIAN HOLDINGS INC 419879101	40.1000 40.1000	508,769.44 508,769.44	0.00 0.00	525,269.90 525,269.90	0.64	16,500.46 16,500.46
9,012.000 HAYNES INTERNATIONAL INC 420877201	35.5000 35.5000	266,134.92 266,134.92	0.00 0.00	319,926.00 319,926.00	0.39	53,791.08 53,791.08
7,608.000 HEICO CORP 422806109	92.6100 92.6100	111,940.46 111,940.46	0.00 0.00	704,576.88 704,576.88	0.86	592,636.42 592,636.42
5,769.000 HEIDRICK & STRUGGLES INTERNATI 422819102	33.8500 33.8500	155,197.59 155,197.59	0.00 0.00	195,280.65 195,280.65	0.24	40,083.06 40,083.06
8,218.000 HELMERICH & PAYNE INC 423452101	68.7700 68.7700	215,786.08 215,786.08	0.00 0.00	565,151.86 565,151.86	0.69	349,365.78 349,365.78
23.000 HERSHEY CREAMERY CO 427848106	3,800.0000 3,800.0000	44,632.54 44,632.54	0.00 0.00	87,400.00 87,400.00	0.11	42,767.46 42,767.46
3,500.000 HI-CRUSH PARTNERS LP 428337109	10.8000 10.8000	39,648.70 39,648.70	0.00 0.00	37,800.00 37,800.00	0.05	-1,848.70 -1,848.70

**Asset and Accrual Detail - By Asset type**

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
4,754.000	HILL-ROM HOLDINGS INC	94.4000	189,600.84	0.00	448,777.60		259,176.76
	431475102	94.4000	189,600.84	0.00	448,777.60	0.55	259,176.76
768.000	HILLENBRAND INC	52.3000	28,746.72	0.00	40,166.40		11,419.68
	431571108	52.3000	28,746.72	0.00	40,166.40	0.05	11,419.68
552.000	HORACE MANN EDUCATORS CORP	44.9000	16,800.35	0.00	24,784.80		7,984.45
	440327104	44.9000	16,800.35	0.00	24,784.80	0.03	7,984.45
3,809.000	HOULIHAN LOKEY INC	44.9300	94,383.00	0.00	171,138.37		76,755.37
	441593100	44.9300	94,383.00	0.00	171,138.37	0.21	76,755.37
7,372.000	HUBBELL INC	133.5700	356,854.63	0.00	984,678.04		627,823.41
	443510607	133.5700	356,854.63	0.00	984,678.04	1.20	627,823.41
898.000	INNOSPEC INC	76.7500	39,899.24	0.00	68,921.50		29,022.26
	45768S105	76.7500	39,899.24	0.00	68,921.50	0.08	29,022.26
4,300.000	JEFFERIES FINANCIAL GROUP INC	21.9600	93,051.59	0.00	94,428.00		1,376.41
	47233W109	21.9600	93,051.59	0.00	94,428.00	0.11	1,376.41
13,354.000	KBR INC	21.1300	173,145.77	1,068.32	282,170.02		109,024.25
	48242W106	21.1300	173,145.77	1,068.32	282,170.02	0.34	109,024.25
20,576.000	KKR & CO INC	27.2700	256,129.91	0.00	561,107.52		304,977.61
	48251W104	27.2700	256,129.91	0.00	561,107.52	0.68	304,977.61

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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
723.000 KADANT INC 48282T104	107.8500 107.8500	28,961.55 28,961.55	0.00 0.00	77,975.55 77,975.55	0.09	49,014.00 49,014.00
29,371.000 KENNEDY-WILSON HOLDINGS INC 489398107	21.5000 21.5000	566,249.01 566,249.01	5,580.49 5,580.49	631,476.50 631,476.50	0.77	65,227.49 65,227.49
7,285.000 KFORCE INC 493732101	37.6000 37.6000	208,206.98 208,206.98	0.00 0.00	273,916.00 273,916.00	0.33	65,709.02 65,709.02
41,718.000 KIMBALL INTERNATIONAL INC 494274103	16.7500 16.7500	456,042.62 456,042.62	3,337.44 3,337.44	698,776.50 698,776.50	0.85	242,733.88 242,733.88
4,143.000 KINGSTONE COS INC 496719105	19.0000 19.0000	56,114.94 56,114.94	0.00 0.00	78,717.00 78,717.00	0.10	22,602.06 22,602.06
3,500.000 KITE REALTY GROUP TRUST 49803T300	16.6500 16.6500	55,171.28 55,171.28	0.00 0.00	58,275.00 58,275.00	0.07	3,103.72 3,103.72
4,704.000 KORN/FERRY INTERNATIONAL 500643200	49.2400 49.2400	165,478.98 165,478.98	470.40 470.40	231,624.96 231,624.96	0.28	66,145.98 66,145.98
18,734.000 KULICKE & SOFFA INDUSTRIES INC 501242101	23.8400 23.8400	443,168.54 443,168.54	2,248.08 2,248.08	446,618.56 446,618.56	0.54	3,450.02 3,450.02
3,095.000 LCI INDUSTRIES 50189K103	82.8000 82.8000	302,917.49 302,917.49	0.00 0.00	256,266.00 256,266.00	0.31	-46,651.49 -46,651.49



**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,331.000 LSI INDUSTRIES INC 50216C108	4.6000 4.6000	214,211.54 214,211.54	0.00 0.00	139,522.60 139,522.60	 0.17	-74,688.94 -74,688.94
16,377.000 LA-Z-BOY INC 505336107	31.6000 31.6000	445,120.08 445,120.08	0.00 0.00	517,513.20 517,513.20	 0.63	72,393.12 72,393.12
3,825.000 LANCASTER COLONY CORP 513847103	149.2100 149.2100	321,085.17 321,085.17	0.00 0.00	570,728.25 570,728.25	 0.69	249,643.08 249,643.08
868.000 LANDMARK BANCORP INC/MANHATTAN 51504L107	29.0000 29.0000	23,145.49 23,145.49	0.00 0.00	25,172.00 25,172.00	 0.03	2,026.51 2,026.51
11,118.000 LEXINGTON REALTY TRUST 529043101	8.3000 8.3000	46,081.53 46,081.53	1,973.45 1,973.45	92,279.40 92,279.40	 0.11	46,197.87 46,197.87
4,985.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	93.4400 93.4400	96,786.53 96,786.53	1,944.15 1,944.15	465,798.40 465,798.40	 0.57	369,011.87 369,011.87
5,058.000 LINDSAY CORP 535555106	100.2400 100.2400	148,964.66 148,964.66	0.00 0.00	507,013.92 507,013.92	 0.62	358,049.26 358,049.26
8,560.000 MKS INSTRUMENTS INC 55306N104	80.1500 80.1500	723,786.10 723,786.10	0.00 0.00	686,084.00 686,084.00	 0.83	-37,702.10 -37,702.10
5,199.000 MSA SAFETY INC 553498106	106.4400 106.4400	161,986.16 161,986.16	0.00 0.00	553,381.56 553,381.56	 0.67	391,395.40 391,395.40

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
14,415.000	MVC CAPITAL INC	9.6500	156,059.18	0.00	139,104.75		-16,954.43
	553829102	9.6500	156,059.18	0.00	139,104.75	0.17	-16,954.43
3,159.000	STEVEN MADDEN LTD	52.9000	49,359.96	0.00	167,111.10		117,751.14
	556269108	52.9000	49,359.96	0.00	167,111.10	0.20	117,751.14
10,159.000	MANPOWERGROUP INC	85.9600	517,145.53	0.00	873,267.64		356,122.11
	56418H100	85.9600	517,145.53	0.00	873,267.64	1.06	356,122.11
1,668.000	MAXIMUS INC	65.0600	28,113.83	0.00	108,520.08		80,406.25
	577933104	65.0600	28,113.83	0.00	108,520.08	0.13	80,406.25
9,723.000	MCGRATH RENTCORP	54.4700	231,540.70	0.00	529,611.81		298,071.11
	580589109	54.4700	231,540.70	0.00	529,611.81	0.64	298,071.11
3,671.000	MERCURY GENERAL CORP	50.1600	138,619.77	0.00	184,137.36		45,517.59
	589400100	50.1600	138,619.77	0.00	184,137.36	0.22	45,517.59
13,817.000	MEREDITH CORP	51.0500	574,123.12	0.00	705,357.85		131,234.73
	589433101	51.0500	574,123.12	0.00	705,357.85	0.86	131,234.73
4,509.000	MERIDIAN BIOSCIENCE INC	14.9000	57,835.37	0.00	67,184.10		9,348.73
	589584101	14.9000	57,835.37	0.00	67,184.10	0.08	9,348.73
22,335.000	METHODE ELECTRONICS INC	36.2000	453,923.44	0.00	808,527.00		354,603.56
	591520200	36.2000	453,923.44	0.00	808,527.00	0.98	354,603.56

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,780.000 MIDWESTONE FINANCIAL GROUP INC 598511103	33.3100 33.3100	292,342.33 292,342.33	0.00 0.00	325,771.80 325,771.80	0.40	33,429.47 33,429.47
10,539.000 HERMAN MILLER INC 600544100	38.4000 38.4000	339,400.27 339,400.27	2,081.45 2,081.45	404,697.60 404,697.60	0.49	65,297.33 65,297.33
13,297.000 MILLER INDUSTRIES INC/TN 600551204	26.9000 26.9000	220,595.38 220,595.38	0.00 0.00	357,689.30 357,689.30	0.43	137,093.92 137,093.92
2,800.000 MINERALS TECHNOLOGIES INC 603158106	67.6000 67.6000	201,434.68 201,434.68	0.00 0.00	189,280.00 189,280.00	0.23	-12,154.68 -12,154.68
2,649.000 MOELIS & CO 60786M105	54.8000 54.8000	86,287.20 86,287.20	0.00 0.00	145,165.20 145,165.20	0.18	58,878.00 58,878.00
956.000 MORNINGSTAR INC 617700109	125.9000 125.9000	61,811.90 61,811.90	0.00 0.00	120,360.40 120,360.40	0.15	58,548.50 58,548.50
2,337.000 MOVADO GROUP INC 624580106	41.9000 41.9000	55,646.78 55,646.78	0.00 0.00	97,920.30 97,920.30	0.12	42,273.52 42,273.52
11,759.000 MUELLER INDUSTRIES INC 624756102	28.9800 28.9800	177,106.04 177,106.04	0.00 0.00	340,775.82 340,775.82	0.41	163,669.78 163,669.78
4,730.000 NATIONAL BANKSHARES INC 634865109	45.4500 45.4500	146,282.52 146,282.52	0.00 0.00	214,978.50 214,978.50	0.26	68,695.98 68,695.98

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
8,416.000	NATIONAL INSTRUMENTS CORP	48.3300	255,783.75	0.00	406,745.28		150,961.53
636518102		48.3300	255,783.75	0.00	406,745.28	0.49	150,961.53
175.000	NATIONAL WESTERN LIFE GROUP IN	319.2000	33,194.76	0.00	55,860.00		22,665.24
638517102		319.2000	33,194.76	0.00	55,860.00	0.07	22,665.24
1,190.000	NEENAH INC	86.3000	64,619.74	0.00	102,697.00		38,077.26
640079109		86.3000	64,619.74	0.00	102,697.00	0.12	38,077.26
1,753.000	NORDSON CORP	138.9000	106,093.19	0.00	243,491.70		137,398.51
655663102		138.9000	106,093.19	0.00	243,491.70	0.30	137,398.51
4,824.000	NORTHRIM BANCORP INC	41.5500	129,248.55	0.00	200,437.20		71,188.65
666762109		41.5500	129,248.55	0.00	200,437.20	0.24	71,188.65
1,002.000	NU SKIN ENTERPRISES INC	82.4200	32,777.76	0.00	82,584.84		49,807.08
67018T105		82.4200	32,777.76	0.00	82,584.84	0.10	49,807.08
6,222.000	NUTRISYSTEM INC	37.0500	188,661.17	0.00	230,525.10		41,863.93
67069D108		37.0500	188,661.17	0.00	230,525.10	0.28	41,863.93
16,079.000	OAKTREE CAPITAL GROUP LLC	41.4000	676,224.41	0.00	665,670.60		-10,553.81
674001201		41.4000	676,224.41	0.00	665,670.60	0.81	-10,553.81
8,255.000	OAKTREE SPECIALTY LENDING CORP	4.9600	52,105.78	0.00	40,944.80		-11,160.98
67401P108		4.9600	52,105.78	0.00	40,944.80	0.05	-11,160.98

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
18,715.000 OCH-ZIFF CAPITAL MANAGEMENT GR 67551U105	1.4800 1.4800	52,369.58 52,369.58	0.00 0.00	27,698.20 27,698.20	 0.03	-24,671.38 -24,671.38
17,875.000 OLD REPUBLIC INTERNATIONAL COR 680223104	22.3800 22.3800	204,978.71 204,978.71	0.00 0.00	400,042.50 400,042.50	 0.49	195,063.79 195,063.79
2,359.000 PBF ENERGY INC 69318G106	49.9100 49.9100	56,821.28 56,821.28	0.00 0.00	117,737.69 117,737.69	 0.14	60,916.41 60,916.41
15,963.000 PC CONNECTION INC 69318J100	38.8900 38.8900	422,767.01 422,767.01	0.00 0.00	620,801.07 620,801.07	 0.75	198,034.06 198,034.06
16,807.000 PEAPACK GLADSTONE FINANCIAL CO 704699107	30.8900 30.8900	319,979.64 319,979.64	0.00 0.00	519,168.23 519,168.23	 0.63	199,188.59 199,188.59
3,600.000 PENSKE AUTOMOTIVE GROUP INC 70959W103	47.3900 47.3900	160,991.67 160,991.67	0.00 0.00	170,604.00 170,604.00	 0.21	9,612.33 9,612.33
24,021.000 PERMIAN BASIN ROYALTY TRUST 714236106	7.9600 7.9600	152,531.13 152,531.13	1,316.54 1,316.54	191,207.16 191,207.16	 0.23	38,676.03 38,676.03
3,576.000 PITNEY BOWES INC 724479100	7.0800 7.0800	57,747.72 57,747.72	0.00 0.00	25,318.08 25,318.08	 0.03	-32,429.64 -32,429.64
383.000 POPE RESOURCES A DELAWARE LP 732857107	70.5000 70.5000	26,002.34 26,002.34	0.00 0.00	27,001.50 27,001.50	 0.03	999.16 999.16

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>SUBTOTAL UNITED STATES</b>		<b>14,680,879.13</b>	<b>23,276.32</b>	<b>22,875,254.12</b>		<b>8,194,374.99</b>
		<b>14,680,879.13</b>	<b>23,276.32</b>	<b>22,875,254.12</b>	<b>27.77</b>	<b>8,194,374.99</b>
<b>PUERTO RICO</b>						
8,980.000 POPULAR INC 733174700	51.2500 51.2500	342,769.08 342,769.08	2,245.00 2,245.00	460,225.00 460,225.00		117,455.92 117,455.92
<b>UNITED STATES</b>						
8,848.000 POTLATCHDELTIC CORP 737630103	40.9500 40.9500	161,275.65 161,275.65	31,321.92 31,321.92	362,325.60 362,325.60		201,049.95 201,049.95
7,122.000 PREFORMED LINE PRODUCTS CO 740444104	70.2800 70.2800	143,361.09 143,361.09	0.00 0.00	500,534.16 500,534.16		357,173.07 357,173.07
14,570.000 PROASSURANCE CORP 74267C106	46.9500 46.9500	625,499.96 625,499.96	4,516.70 4,516.70	684,061.50 684,061.50		58,561.54 58,561.54
8,443.000 PROTECTIVE INSURANCE CORP 74368L203	22.9500 22.9500	144,830.99 144,830.99	0.00 0.00	193,766.85 193,766.85		48,935.86 48,935.86
6,820.000 QUAKER CHEMICAL CORP 747316107	202.2100 202.2100	370,214.07 370,214.07	0.00 0.00	1,379,072.20 1,379,072.20		1,008,858.13 1,008,858.13
4,291.000 RLI CORP 749607107	78.5800 78.5800	60,496.92 60,496.92	0.00 0.00	337,186.78 337,186.78		276,689.86 276,689.86
16,970.000 RAVEN INDUSTRIES INC 754212108	45.7500 45.7500	132,168.57 132,168.57	0.00 0.00	776,377.50 776,377.50		644,208.93 644,208.93

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,577.000 REINSURANCE GROUP OF AMERICA I 759351604	144.5600 144.5600	346,660.97 346,660.97	0.00 0.00	517,091.12 517,091.12	 0.63	170,430.15 170,430.15
837.000 RELIANCE STEEL & ALUMINUM CO 759509102	85.2900 85.2900	29,437.87 29,437.87	0.00 0.00	71,387.73 71,387.73	 0.09	41,949.86 41,949.86
2,626.000 RESOLUTE FOREST PRODUCTS INC 76117W109	12.9500 12.9500	31,580.80 31,580.80	0.00 0.00	34,006.70 34,006.70	 0.04	2,425.90 2,425.90
<b>SUBTOTAL UNITED STATES</b>		<b>2,045,526.89</b>	<b>35,838.62</b>	<b>4,855,810.14</b>		<b>2,810,283.25</b>
		<b>2,045,526.89</b>	<b>35,838.62</b>	<b>4,855,810.14</b>	<b>5.91</b>	<b>2,810,283.25</b>
<b>CANADA</b>						
22,594.000 RITCHIE BROS AUCTIONEERS INC 767744105	36.1300 36.1300	156,697.25 156,697.25	0.00 0.00	816,321.22 816,321.22	 0.99	659,623.97 659,623.97
<b>UNITED STATES</b>						
2,861.000 ROBERT HALF INTERNATIONAL INC 770323103	70.3800 70.3800	109,542.56 109,542.56	0.00 0.00	201,357.18 201,357.18	 0.24	91,814.62 91,814.62
552.000 ROYAL GOLD INC 780287108	77.0600 77.0600	25,007.67 25,007.67	0.00 0.00	42,537.12 42,537.12	 0.05	17,529.45 17,529.45
9,052.000 SEACOR MARINE HOLDINGS INC 78413P101	22.6300 22.6300	132,911.78 132,911.78	0.00 0.00	204,846.76 204,846.76	 0.25	71,934.98 71,934.98
11,909.000 SJW GROUP 784305104	61.1500 61.1500	225,963.89 225,963.89	0.00 0.00	728,235.35 728,235.35	 0.89	502,271.46 502,271.46

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
255.000 SABINE ROYALTY TRUST 785688102	42.1500 42.1500	9,023.02 9,023.02	0.00 0.00	10,748.25 10,748.25	0.01	1,725.23 1,725.23
6,449.000 SAGA COMMUNICATIONS INC 786598300	36.1500 36.1500	211,606.68 211,606.68	0.00 0.00	233,131.35 233,131.35	0.28	21,524.67 21,524.67
12,854.000 SAN JUAN BASIN ROYALTY TRUST 798241105	4.9600 4.9600	61,701.91 61,701.91	0.00 0.00	63,755.84 63,755.84	0.08	2,053.93 2,053.93
5,089.000 SCHNITZER STEEL INDUSTRIES INC 806882106	27.0500 27.0500	76,917.85 76,917.85	0.00 0.00	137,657.45 137,657.45	0.17	60,739.60 60,739.60
1,112.000 SCHWEITZER-MAUDUIT INTERNATION 808541106	38.3100 38.3100	28,064.44 28,064.44	0.00 0.00	42,600.72 42,600.72	0.05	14,536.28 14,536.28
9,818.000 SEACOR HOLDINGS INC 811904101	49.4100 49.4100	237,368.16 237,368.16	0.00 0.00	485,107.38 485,107.38	0.59	247,739.22 247,739.22
773.000 SELECTIVE INSURANCE GROUP INC 816300107	63.5000 63.5000	22,076.76 22,076.76	0.00 0.00	49,085.50 49,085.50	0.06	27,008.74 27,008.74
4,364.000 SHOE CARNIVAL INC 824889109	38.5000 38.5000	102,314.89 102,314.89	0.00 0.00	168,014.00 168,014.00	0.20	65,699.11 65,699.11
<b>SUBTOTAL UNITED STATES</b>		<b>1,242,499.61</b>	<b>0.00</b>	<b>2,367,076.90</b>		<b>1,124,577.29</b>
		<b>1,242,499.61</b>	<b>0.00</b>	<b>2,367,076.90</b>	<b>2.87</b>	<b>1,124,577.29</b>
<b>CAYMAN ISLANDS</b>						



**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,575.000 SILICON MOTION TECHNOLOGY CORP 82706C108 ADR	53.7000 53.7000	207,529.83 207,529.83	0.00 0.00	245,677.50 245,677.50	 0.30	38,147.67 38,147.67
<b>UNITED STATES</b>						
9,012.000 AO SMITH CORP 831865209	53.3700 53.3700	130,539.84 130,539.84	0.00 0.00	480,970.44 480,970.44	 0.58	350,430.60 350,430.60
11,108.000 SONOCO PRODUCTS CO 835495102	55.5000 55.5000	312,262.70 312,262.70	0.00 0.00	616,494.00 616,494.00	 0.75	304,231.30 304,231.30
2,120.000 SOUTHERN MISSOURI BANCORP INC 843380106	37.2700 37.2700	72,819.37 72,819.37	0.00 0.00	79,012.40 79,012.40	 0.10	6,193.03 6,193.03
2,959.000 STANDARD MOTOR PRODUCTS INC 853666105	49.2200 49.2200	55,286.68 55,286.68	0.00 0.00	145,641.98 145,641.98	 0.18	90,355.30 90,355.30
1,417.000 STANDEX INTERNATIONAL CORP 854231107	104.2500 104.2500	42,209.73 42,209.73	0.00 0.00	147,722.25 147,722.25	 0.18	105,512.52 105,512.52
8,287.000 STAR GROUP LP 85512C105	9.7700 9.7700	84,243.64 84,243.64	0.00 0.00	80,963.99 80,963.99	 0.10	-3,279.65 -3,279.65
15,460.000 LS STARRETT CO/THE 855668109	6.0000 6.0000	205,818.61 205,818.61	0.00 0.00	92,760.00 92,760.00	 0.11	-113,058.61 -113,058.61

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,674.000 STATE AUTO FINANCIAL CORP 855707105	30.5400 30.5400	79,026.07 79,026.07	0.00 0.00	173,283.96 173,283.96	0.21	94,257.89 94,257.89
1,471.000 STATE BANK FINANCIAL CORP 856190103	30.1800 30.1800	47,582.73 47,582.73	0.00 0.00	44,394.78 44,394.78	0.05	-3,187.95 -3,187.95
860.000 STRATEGIC EDUCATION INC 86272C103	137.0300 137.0300	54,439.00 54,439.00	0.00 0.00	117,845.80 117,845.80	0.14	63,406.80 63,406.80
5,138.000 SUN HYDRAULICS CORP 866942105	54.7800 54.7800	44,253.72 44,253.72	0.00 0.00	281,459.64 281,459.64	0.34	237,205.92 237,205.92
6,871.000 SYSTEMAX INC 871851101	32.9400 32.9400	79,438.53 79,438.53	0.00 0.00	226,330.74 226,330.74	0.28	146,892.21 146,892.21
3,632.000 TESSCO TECHNOLOGIES INC 872386107	15.2500 15.2500	47,589.26 47,589.26	0.00 0.00	55,388.00 55,388.00	0.07	7,798.74 7,798.74
1,563.000 TELEFLEX INC 879369106	266.0900 266.0900	200,901.74 200,901.74	0.00 0.00	415,898.67 415,898.67	0.51	214,996.93 214,996.93
9,922.000 TELEPHONE & DATA SYSTEMS INC 879433829	30.4300 30.4300	214,951.79 214,951.79	0.00 0.00	301,926.46 301,926.46	0.37	86,974.67 86,974.67
10,119.000 TENNANT CO 880345103	75.9500 75.9500	243,968.52 243,968.52	0.00 0.00	768,538.05 768,538.05	0.93	524,569.53 524,569.53

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
655.000 TETRA TECH INC 88162G103	68.3000 68.3000	28,665.23 28,665.23	0.00 0.00	44,736.50 44,736.50	 0.05	16,071.27 16,071.27
5,582.000 THOR INDUSTRIES INC 885160101	83.7000 83.7000	283,085.45 283,085.45	0.00 0.00	467,213.40 467,213.40	 0.57	184,127.95 184,127.95
3,221.000 TIMBERLAND BANCORP INC/WA 887098101	31.2400 31.2400	72,670.23 72,670.23	0.00 0.00	100,624.04 100,624.04	 0.12	27,953.81 27,953.81
20,179.000 TOOTSIE ROLL INDUSTRIES INC 890516107	29.2500 29.2500	404,293.77 404,293.77	0.00 0.00	590,235.75 590,235.75	 0.72	185,941.98 185,941.98
19,087.000 TRINITY INDUSTRIES INC 896522109	36.6400 36.6400	163,753.59 163,753.59	0.00 0.00	699,347.68 699,347.68	 0.85	535,594.09 535,594.09
34,903.000 TRUSTCO BANK CORP NY 898349105	8.5000 8.5000	179,097.16 179,097.16	2,377.77 2,377.77	296,675.50 296,675.50	 0.36	117,578.34 117,578.34
678.000 UNIFIRST CORP/MA 904708104	173.6500 173.6500	28,284.66 28,284.66	0.00 0.00	117,734.70 117,734.70	 0.14	89,450.04 89,450.04
<b>SUBTOTAL UNITED STATES</b>		<b>3,075,182.02</b>	<b>2,377.77</b>	<b>6,345,198.73</b>		<b>3,270,016.71</b>
		<b>3,075,182.02</b>	<b>2,377.77</b>	<b>6,345,198.73</b>	<b>7.71</b>	<b>3,270,016.71</b>
<b>TOTAL EQUITY U.S. DOLLAR</b>		<b>36,212,718.87</b>	<b>75,959.91</b>	<b>65,443,536.46</b>		<b>29,230,817.59</b>
		<b>36,212,718.87</b>	<b>75,959.91</b>	<b>65,443,536.46</b>	<b>79.55</b>	<b>29,230,817.59</b>
<b>TOTAL EQUITY</b>		<b>36,212,718.87</b>	<b>75,959.91</b>	<b>65,443,536.46</b>	<b>79.55</b>	<b>29,230,817.59</b>
<b>FIXED INCOME SECURITIES</b>						

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
123,100.000 UNIT CORP	100.0000	108,848.20	3,090.68	123,100.00		14,251.80
909218AB5 6.625% 05/15/2021 DD 05/18/11	100.0000	108,848.20	3,090.68	123,100.00	0.15	14,251.80
<b>EQUITY</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
1,878.000 UNITY BANCORP INC	22.9000	21,749.25	0.00	43,006.20		21,256.95
913290102	22.9000	21,749.25	0.00	43,006.20	0.05	21,256.95
2,784.000 UNIVERSAL INSURANCE HOLDINGS I	48.5500	35,914.99	0.00	135,163.20		99,248.21
91359V107	48.5500	35,914.99	0.00	135,163.20	0.16	99,248.21
18,359.000 VILLAGE SUPER MARKET INC	27.2000	457,191.21	0.00	499,364.80		42,173.59
927107409	27.2000	457,191.21	0.00	499,364.80	0.61	42,173.59
15,418.000 VIRTU FINANCIAL INC	20.4500	314,897.43	0.00	315,298.10		400.67
928254101	20.4500	314,897.43	0.00	315,298.10	0.38	400.67
30,727.000 VISHAY INTERTECHNOLOGY INC	20.3500	445,911.73	0.00	625,294.45		179,382.72
928298108	20.3500	445,911.73	0.00	625,294.45	0.76	179,382.72
526.000 WD-40 CO	172.1000	22,985.31	0.00	90,524.60		67,539.29
929236107	172.1000	22,985.31	0.00	90,524.60	0.11	67,539.29

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
29,201.000	WABASH NATIONAL CORP	18.2300	501,604.66	0.00	532,334.23		30,729.57
	929566107	18.2300	501,604.66	0.00	532,334.23	0.65	30,729.57
2,922.000	WADDELL & REED FINANCIAL INC	21.1800	32,058.29	0.00	61,887.96		29,829.67
	930059100	21.1800	32,058.29	0.00	61,887.96	0.08	29,829.67
2,477.000	WERNER ENTERPRISES INC	35.3500	71,185.92	222.93	87,561.95		16,376.03
	950755108	35.3500	71,185.92	222.93	87,561.95	0.11	16,376.03
5,814.000	WESTWOOD HOLDINGS GROUP INC	51.7400	282,539.18	3,953.52	300,816.36		18,277.18
	961765104	51.7400	282,539.18	3,953.52	300,816.36	0.37	18,277.18
8,558.000	WEYCO GROUP INC	35.1800	233,002.59	0.00	301,070.44		68,067.85
	962149100	35.1800	233,002.59	0.00	301,070.44	0.37	68,067.85
5,690.000	WOODWARD INC	80.8600	159,898.32	0.00	460,093.40		300,195.08
	980745103	80.8600	159,898.32	0.00	460,093.40	0.56	300,195.08
11,370.000	WORTHINGTON INDUSTRIES INC	43.3600	408,372.03	0.00	493,003.20		84,631.17
	981811102	43.3600	408,372.03	0.00	493,003.20	0.60	84,631.17
1,779.000	XPERI CORP	14.8500	52,069.50	0.00	26,418.15		-25,651.35
	98421B100	14.8500	52,069.50	0.00	26,418.15	0.03	-25,651.35
5,058.000	YORK WATER CO/THE	30.4000	109,642.33	842.66	153,763.20		44,120.87
	987184108	30.4000	109,642.33	842.66	153,763.20	0.19	44,120.87

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>SUBTOTAL UNITED STATES</b>						
		3,149,022.74	5,019.11	4,125,600.24		976,577.50
		3,149,022.74	5,019.11	4,125,600.24	5.03	976,577.50
<b>TOTAL EQUITY U.S. DOLLAR</b>						
		3,149,022.74	5,019.11	4,125,600.24		976,577.50
		3,149,022.74	5,019.11	4,125,600.24	5.03	976,577.50
<b>TOTAL EQUITY</b>						
		3,149,022.74	5,019.11	4,125,600.24	5.03	976,577.50
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
2,869,856.640 DREYFUS TREAS & AGY CSH CSH MG	100.0000	2,869,856.64	5,277.03	2,869,856.64		0.00
996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000	2,869,856.64	5,277.03	2,869,856.64	3.49	0.00
<b>EQUITY</b>						
<b>EURO CURRENCY UNIT</b>						
<b>AUSTRIA</b>						
1,820.000 MAYR MELNHOF KARTON AG	108.2000	172,392.88	0.00	196,924.00		24,531.12
EA4563642	125.6743	197,426.49	0.00	228,727.23	0.28	31,300.74
<b>BELGIUM</b>						
6,588.000 UMICORE SA	48.1700	120,795.92	0.00	317,343.96		196,548.04
EBBF44467	55.9495	148,056.58	0.00	368,595.01	0.45	220,538.43
<b>FRANCE</b>						
6,501.000 ROTHSCHILD & CO	36.5000	134,993.52	0.00	237,286.50		102,292.98
EF4672301	42.3948	167,794.20	0.00	275,608.27	0.34	107,814.07
<b>ITALY</b>						

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,338.000 RECORDATI SPA EIB07DRZ3	29.1600 33.8693	46,613.53 60,604.47	0.00 0.00	97,336.08 113,055.86	0.14	50,722.55 52,451.39
<b>TOTAL EQUITY EURO CURRENCY UNIT</b>		<b>474,795.85</b> <b>573,881.74</b>	<b>0.00</b> <b>0.00</b>	<b>848,890.54</b> <b>985,986.37</b>	<b>1.21</b>	<b>374,094.69</b> <b>412,104.63</b>
<b>SWISS FRANC</b>						
<b>SWITZERLAND</b>						
7.000 EDMOND DE ROTHSCHILD SUISSE SA ES4079996	16,400.0000 16,789.5168	100,600.80 107,201.05	0.00 0.00	114,800.00 117,526.62	0.14	14,199.20 10,325.57
2,285.000 VONTOBEL HOLDING AG ES7123106	69.3000 70.9459	55,719.26 57,716.32	0.00 0.00	158,350.50 162,111.49	0.20	102,631.24 104,395.17
<b>SUBTOTAL SWITZERLAND</b>		<b>156,320.06</b> <b>164,917.37</b>	<b>0.00</b> <b>0.00</b>	<b>273,150.50</b> <b>279,638.11</b>	<b>0.34</b>	<b>116,830.44</b> <b>114,720.74</b>
<b>TOTAL EQUITY SWISS FRANC</b>		<b>156,320.06</b> <b>164,917.37</b>	<b>0.00</b> <b>0.00</b>	<b>273,150.50</b> <b>279,638.11</b>	<b>0.34</b>	<b>116,830.44</b> <b>114,720.74</b>
<b>POUND STERLING</b>						
<b>UNITED KINGDOM</b>						
19,325.000 CLARKSON PLC EX0201833	27.0000 35.2094	393,211.27 527,577.49	0.00 0.00	521,775.00 680,420.69	0.83	128,563.73 152,843.20
93,923.000 ASHMORE GROUP PLC EXB132NW7	3.6400 4.7467	256,315.17 381,726.90	0.00 0.00	341,879.72 445,828.25	0.54	85,564.55 64,101.35
<b>SUBTOTAL UNITED KINGDOM</b>		<b>649,526.44</b> <b>909,304.39</b>	<b>0.00</b> <b>0.00</b>	<b>863,654.72</b> <b>1,126,248.94</b>	<b>1.37</b>	<b>214,128.28</b> <b>216,944.55</b>
<b>TOTAL EQUITY POUND STERLING</b>		<b>649,526.44</b> <b>909,304.39</b>	<b>0.00</b> <b>0.00</b>	<b>863,654.72</b> <b>1,126,248.94</b>	<b>1.37</b>	<b>214,128.28</b> <b>216,944.55</b>

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>HONG KONG DOLLAR</b>						
<b>HONG KONG</b>						
19,428.000 FIRST PACIFIC CO LTD FH6339870 HK/00142	3.8600 0.4933	94,766.79 12,205.61	0.00 0.00	74,992.08 9,583.77		-19,774.71 -2,621.84
352,540.000 VALUE PARTNERS GROUP LTD FHB28XTQ3 HK/00806	6.2300 0.7962	2,025,785.95 260,954.73	0.00 0.00	2,196,324.20 280,684.00		170,538.25 19,729.27
<b>SUBTOTAL HONG KONG</b>		<b>2,120,552.74</b> <b>273,160.34</b>	<b>0.00</b> <b>0.00</b>	<b>2,271,316.28</b> <b>290,267.77</b>	<b>0.35</b>	<b>150,763.54</b> <b>17,107.43</b>
<b>TOTAL EQUITY HONG KONG DOLLAR</b>		<b>2,120,552.74</b> <b>273,160.34</b>	<b>0.00</b> <b>0.00</b>	<b>2,271,316.28</b> <b>290,267.77</b>	<b>0.35</b>	<b>150,763.54</b> <b>17,107.43</b>
<b>U.S. DOLLAR</b>						
<b>BERMUDA</b>						
10,400.000 ASSURED GUARANTY LTD G0585R106	42.2300 42.2300	168,773.48 168,773.48	0.00 0.00	439,192.00 439,192.00		270,418.52 270,418.52
1,700.000 BANK OF NT BUTTERFIELD & SON L G0772R208	51.8600 51.8600	78,088.47 78,088.47	0.00 0.00	88,162.00 88,162.00		10,073.53 10,073.53
<b>SUBTOTAL BERMUDA</b>		<b>246,861.95</b> <b>246,861.95</b>	<b>0.00</b> <b>0.00</b>	<b>527,354.00</b> <b>527,354.00</b>	<b>0.64</b>	<b>280,492.05</b> <b>280,492.05</b>
<b>CAYMAN ISLANDS</b>						
7,113.000 FRESH DEL MONTE PRODUCE INC G36738105	33.8900 33.8900	208,322.56 208,322.56	0.00 0.00	241,059.57 241,059.57		32,737.01 32,737.01
<b>BERMUDA</b>						



**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,086.000 JAMES RIVER GROUP HOLDINGS LTD G5005R107	42.6200 42.6200	315,295.59 315,295.59	0.00 0.00	344,625.32 344,625.32	 0.42	29,329.73 29,329.73
70.000 WHITE MOUNTAINS INSURANCE GROU G9618E107	935.8700 935.8700	33,818.34 33,818.34	0.00 0.00	65,510.90 65,510.90	 0.08	31,692.56 31,692.56
<b>SUBTOTAL BERMUDA</b>		<b>349,113.93</b>	<b>0.00</b>	<b>410,136.22</b>		<b>61,022.29</b>
		<b>349,113.93</b>	<b>0.00</b>	<b>410,136.22</b>	<b>0.50</b>	<b>61,022.29</b>
<b>TOTAL EQUITY U.S. DOLLAR</b>		<b>804,298.44</b>	<b>0.00</b>	<b>1,178,549.79</b>		<b>374,251.35</b>
		<b>804,298.44</b>	<b>0.00</b>	<b>1,178,549.79</b>	<b>1.43</b>	<b>374,251.35</b>
<b>SOUTH AFRICAN RAND</b>						
<b>SOUTH AFRICA</b>						
15,020.000 CORONATION FUND MANAGERS LTD KS6622713	53.8900 3.8081	420,325.94 47,962.87	0.00 0.00	809,427.80 57,198.33	 0.07	389,101.86 9,235.46
<b>U.S. DOLLAR</b>						
<b>LUXEMBOURG</b>						
1,012.000 TRINSEO SA L9340P101	78.3000 78.3000	52,988.49 52,988.49	0.00 0.00	79,239.60 79,239.60	 0.10	26,251.11 26,251.11
<b>MEXICAN PESO</b>						
<b>MEXICO</b>						
176,971.000 BOLSA MEXICANA DE VALORES SAB LMB39VVF7	38.2900 2.0477	4,402,954.98 290,256.57	0.00 0.00	6,776,219.59 362,379.22	 0.44	2,373,264.61 72,122.65
<b>CANADIAN DOLLAR</b>						
<b>CANADA</b>						

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
19,728.000	CANADIAN WESTERN BANK	34.1000	207,280.97	0.00	672,724.80		465,443.83
	NC2188281	26.3809	191,006.67	0.00	520,443.14	0.63	329,436.47
32,396.000	COMPUTER MODELLING GROUP LTD	8.4500	325,690.87	0.00	273,746.20		-51,944.67
	NC2223351	6.5372	250,255.40	0.00	211,779.51	0.26	-38,475.89
1,615.000	E-L FINANCIAL CORP LTD	815.2500	663,131.83	2,018.75	1,316,628.75		653,496.92
	NC2306388	630.7056	605,171.69	1,562.32	1,018,589.47	1.24	413,417.78
35,978.000	PASON SYSTEMS INC	19.5900	623,298.56	0.00	704,809.02		81,510.46
	NC2569563	15.1555	479,433.43	0.00	545,264.60	0.66	65,831.17
131,109.000	SPROTT INC	3.0100	446,828.54	0.00	394,638.09		-52,190.45
	NCB2RJSY9	2.3286	350,059.19	0.00	305,305.66	0.37	-44,753.53
18,999.000	GENWORTH MI CANADA INC	42.5900	382,955.95	0.00	809,167.41		426,211.46
	NCB3NWJQ9	32.9491	366,391.33	0.00	625,999.85	0.76	259,608.52
18,234.000	AUTOCANADA INC	13.6300	279,031.21	0.00	248,529.42		-30,501.79
	NCB5TZQH3	10.5446	213,758.07	0.00	192,270.94	0.23	-21,487.13
10,621.000	TMX GROUP LTD	86.6900	431,337.69	0.00	920,734.49		489,396.80
	NCB8KH5G1	67.0664	320,372.15	0.00	712,312.00	0.87	391,939.85
33,424.000	ALAMOS GOLD INC NEW	5.9300	203,150.85	0.00	198,204.32		-4,946.53
	NCBZ3DNP9 CL A	4.5877	157,617.93	0.00	153,337.71	0.19	-4,280.22

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>SUBTOTAL CANADA</b>		<b>3,562,706.47</b>	<b>2,018.75</b>	<b>5,539,182.50</b>		<b>1,976,476.03</b>
		<b>2,934,065.86</b>	<b>1,562.32</b>	<b>4,285,302.88</b>	<b>5.21</b>	<b>1,351,237.02</b>
<b>TOTAL EQUITY CANADIAN DOLLAR</b>		<b>3,562,706.47</b>	<b>2,018.75</b>	<b>5,539,182.50</b>		<b>1,976,476.03</b>
		<b>2,934,065.86</b>	<b>1,562.32</b>	<b>4,285,302.88</b>	<b>5.21</b>	<b>1,351,237.02</b>
<b>EURO CURRENCY UNIT</b>						
<b>FINLAND</b>						
5,221.000 NOKIAN RENKAAT OYJ	35.2900	118,443.71	0.00	184,249.09		65,805.38
SFB07G375	40.9893	140,378.90	0.00	214,005.32	0.26	73,626.42
<b>NORWEGIAN KRONE</b>						
<b>NORWAY</b>						
20,173.000 TGS NOPEC GEOPHYSICAL CO ASA	331.7000	3,530,344.00	0.00	6,691,384.10		3,161,040.10
SNB15SLC1	40.7329	437,685.85	0.00	821,704.24	1.00	384,018.39
<b>TOTAL EQUITY</b>		<b>6,628,900.82</b>	<b>1,562.32</b>	<b>9,680,520.57</b>	<b>11.78</b>	<b>3,051,619.75</b>
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
PAYABLE FOR TRUSTEE FEES		-4,131.56	0.00	-4,131.56		0.00
		-4,131.56	0.00	-4,131.56	-0.01	0.00
REBATE RECEIVABLE		6,308.25	0.00	6,308.25		0.00
		6,308.25	0.00	6,308.25	0.01	0.00
CASH		28,123.58	0.00	28,123.58		0.00
		28,123.58	0.00	28,123.58	0.03	0.00

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR ACCOUNTING/AUDIT FEES		-3,739.21	0.00	-3,739.21		0.00
		-3,739.21	0.00	-3,739.21	0.00	0.00
MSC PAYABLE - CLASS C2		-51,019.36	0.00	-51,019.36		0.00
		-51,019.36	0.00	-51,019.36	-0.06	0.00
PAYABLE FOR CUSTODIAN FEES		-10,858.00	0.00	-10,858.00		0.00
		-10,858.00	0.00	-10,858.00	-0.01	0.00
FFX CONTRACTS RECEIVABLE		9,074.79	0.00	9,074.79		0.00
		9,074.79	0.00	9,074.79	0.01	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-91,161.81	0.00	-91,161.81		0.00
		-91,161.81	0.00	-91,161.81	-0.11	0.00
RECEIVABLE FOR INVESTMENTS SOLD		118,037.51	0.00	118,037.51		0.00
		118,037.51	0.00	118,037.51	0.14	0.00
<b>SUBTOTAL U.S. DOLLAR</b>		<b>634.19</b>	<b>0.00</b>	<b>634.19</b>		<b>0.00</b>
		<b>634.19</b>	<b>0.00</b>	<b>634.19</b>	<b>0.00</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>634.19</b>	<b>0.00</b>	<b>634.19</b>		<b>0.00</b>
		<b>634.19</b>	<b>0.00</b>	<b>634.19</b>	<b>0.00</b>	<b>0.00</b>
<b>SWISS FRANC</b>						
<b>SWITZERLAND</b>						
DIVIDENDS RECEIVABLE RECLAIM		0.00	3,725.23	0.00		0.00
		0.00	3,813.71	0.00	0.00	0.00
<b>SOUTH AFRICAN RAND</b>						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>SOUTH AFRICA</b>						
NON-BASE CURRENCY		2.76	0.00	2.76		0.00
		0.21	0.00	0.20	0.00	-0.01
<b>NORWEGIAN KRONE</b>						
<b>NORWAY</b>						
DIVIDENDS RECEIVABLE RECLAIM		0.00	12,748.02	0.00		0.00
		0.00	1,565.47	0.00	0.00	0.00
<b>NEW ZEALAND DOLLAR</b>						
<b>NEW ZEALAND</b>						
NON-BASE CURRENCY		0.04	0.00	0.04		0.00
		0.03	0.00	0.03	0.00	0.00
<b>HONG KONG DOLLAR</b>						
<b>HONG KONG</b>						
NON-BASE CURRENCY		1,554.24	0.00	1,554.24		0.00
		198.91	0.00	198.63	0.00	-0.28
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,554.24	0.00	-1,554.24		0.00
		-198.94	0.00	-198.63	0.00	0.31
<b>SUBTOTAL HONG KONG DOLLAR</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>		<b>0.00</b>
		<b>-0.03</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.03</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS HONG KONG DOLLAR</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>		<b>0.00</b>
		<b>-0.03</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.03</b>
<b>EURO CURRENCY UNIT</b>						
<b>EURO CURRENCY GEOGRAPHIC</b>						

**Asset and Accrual Detail - By Asset type**

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE RECLAIM		0.00	7,506.72	0.00		0.00
		0.00	8,719.06	0.00	0.00	0.00
<b>CANADIAN DOLLAR</b>						
<b>CANADA</b>						
NON-BASE CURRENCY		11,650.24	0.00	11,650.24		0.00
		9,012.76	0.00	9,013.03	0.01	0.27
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-11,605.32	0.00	-11,605.32		0.00
		-8,875.85	0.00	-8,978.28	-0.01	-102.43
<b>SUBTOTAL CANADIAN DOLLAR</b>		<b>44.92</b>	<b>0.00</b>	<b>44.92</b>		<b>0.00</b>
		<b>136.91</b>	<b>0.00</b>	<b>34.75</b>	<b>0.00</b>	<b>-102.16</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS CANADIAN DOLLAR</b>		<b>44.92</b>	<b>0.00</b>	<b>44.92</b>		<b>0.00</b>
		<b>136.91</b>	<b>0.00</b>	<b>34.75</b>	<b>0.00</b>	<b>-102.16</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>771.31</b>	<b>14,098.24</b>	<b>669.17</b>	<b>0.00</b>	<b>-102.14</b>
<b>TOTAL ASSETS - BASE:</b>		<b>48,970,118.58</b>	<b>105,007.29</b>	<b>82,243,283.08</b>	<b>100.00</b>	<b>33,273,164.50</b>
<b>NET ASSETS - BASE:</b>				<b>82,348,290.37</b>		



## ACCOUNT STATEMENT

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07/01/2018 through 09/30/2018  
XXXXXX4854  
SAGE TARGET DATE 2025 FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
7,448,503.13	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	7,448,503.13	7,448,503.13	2	8,927.60
		<b>7,448,503.13</b>	<b>7,448,503.13</b>	<b>2</b>	<b>8,927.60</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
56,325	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	6,230,671.50	6,355,208.60	2	0.00
87,260	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	8,828,094.20	8,828,094.20	3	0.00
741,930	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	35,731,348.80	37,132,211.80	11	0.00
32,860	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	3,542,636.60	3,604,084.80	1	0.00
491,540	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	50,790,828.20	52,366,333.26	16	0.00
336,520	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF (FORMERLY BARCLAYS INT CDT BOND)	17,869,212.00	18,485,642.79	6	0.00
551,700	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF (FORMERLY BARCLAYS 1-3 YR CDT)	28,594,611.00	28,815,442.30	9	0.00
52,715	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	6,276,775.05	6,490,826.11	2	0.00

# ACCOUNT STATEMENT

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07/01/2018 through 09/30/2018  
XXXXXX4854  
SAGE TARGET DATE 2025 FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,400	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	1,259,016.00	1,257,677.25	0	0.00
242,560	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	9,006,252.80	9,131,437.99	3	0.00
140,495	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	7,168,054.90	7,161,877.41	2	0.00
50,140	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	2,516,275.90	2,514,761.60	1	0.00
24,765	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	2,516,619.30	2,514,461.25	1	0.00
113,685	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	5,382,984.75	5,395,424.28	2	0.00
		<b>185,713,381.00</b>	<b>190,053,483.64</b>	<b>58</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
157,180	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	46,011,301.40	41,636,423.58	14	200,776.86
197,780	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	17,254,327.20	14,760,198.07	5	56,824.57
160,285	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	10,271,062.80	9,303,875.18	3	0.00
357,285	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	18,500,217.30	19,938,607.57	6	0.00
51,385	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	2,976,733.05	3,072,735.65	1	0.00



# ACCOUNT STATEMENT

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07/01/2018 through 09/30/2018  
XXXXXX4854  
SAGE TARGET DATE 2025 FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
39,430	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	3,751,764.50	3,728,449.54	1	0.00
39,375	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	2,982,262.50	2,688,238.24	1	0.00
48,700	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	3,818,080.00	3,758,720.14	1	0.00
26,520	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	1,997,751.60	1,713,162.26	1	0.00
170,655	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	7,384,241.85	7,550,400.19	2	27,031.75
34,965	CUSIP # 922042866 VANGUARD PACIFIC ETF	2,486,011.50	2,473,786.20	1	8,562.93
108,605	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	6,105,773.10	6,418,349.82	2	24,066.87
		<b>123,539,526.80</b>	<b>117,042,946.44</b>	<b>39</b>	<b>317,262.98</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
859,366.08	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	859,366.08	859,366.08	0	0.00
		<b>859,366.08</b>	<b>859,366.08</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

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XXXXXX4881  
SAGE TARGET DATE 2035 FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
4,461,409.54	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	4,461,409.54	4,461,409.54	2	6,190.66
		<b>4,461,409.54</b>	<b>4,461,409.54</b>	<b>2</b>	<b>6,190.66</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
19,795	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	2,189,722.90	2,231,183.52	1	0.00
30,665	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	3,102,378.05	3,102,378.05	1	0.00
262,090	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	12,622,254.40	13,108,335.68	6	0.00
11,585	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	1,248,978.85	1,270,642.80	1	0.00
175,485	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	18,132,865.05	18,600,136.70	8	0.00
117,600	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF (FORMERLY BARCLAYS INT CDT BOND)	6,244,560.00	6,432,918.45	3	0.00
193,480	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF (FORMERLY BARCLAYS 1-3 YR CDT)	10,028,068.40	10,096,625.15	4	0.00
18,525	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	2,205,771.75	2,267,993.90	1	0.00

# ACCOUNT STATEMENT

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XXXXXX4881  
SAGE TARGET DATE 2035 FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,875	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	869,715.00	868,767.67	0	0.00
85,235	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	3,164,775.55	3,192,736.70	1	0.00
49,370	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	2,518,857.40	2,517,018.75	1	0.00
34,635	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	1,738,157.48	1,736,888.77	1	0.00
17,105	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	1,738,210.10	1,737,004.87	1	0.00
39,950	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	1,891,632.50	1,895,264.79	1	0.00
		<b>67,695,947.43</b>	<b>69,057,895.80</b>	<b>30</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
189,345	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	55,426,961.85	50,026,055.93	25	241,863.43
238,250	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	20,784,930.00	17,848,515.71	9	68,452.08
192,080	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	12,308,486.40	11,468,636.10	6	0.00
440,415	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	22,804,688.70	24,512,640.42	10	0.00
61,970	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	3,589,922.10	3,705,700.65	2	0.00

# ACCOUNT STATEMENT

Statement Period  
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07/01/2018 through 09/30/2018  
XXXXXX4881  
SAGE TARGET DATE 2035 FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
47,495	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	4,519,149.25	4,491,065.46	2	0.00
50,795	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	3,847,213.30	3,491,075.89	2	0.00
57,785	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	4,530,344.00	4,457,949.93	2	0.00
31,470	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	2,370,635.10	2,030,671.42	1	0.00
205,575	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	8,895,230.25	9,101,028.80	4	32,563.08
45,850	CUSIP # 922042866 VANGUARD PACIFIC ETF	3,259,935.00	3,233,030.70	1	11,228.67
130,830	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	7,355,262.60	7,740,239.31	3	28,991.93
		<b>149,692,758.55</b>	<b>142,106,610.32</b>	<b>67</b>	<b>383,099.19</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
638,995.36	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	638,995.36	638,995.36	0	0.00
		<b>638,995.36</b>	<b>638,995.36</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
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07/01/2018 through 09/30/2018  
XXXXXX4916  
SAGE TARGET DATE 2045 FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
2,566,958.12	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	2,566,958.12	2,566,958.12	2	4,125.34
		<b>2,566,958.12</b>	<b>2,566,958.12</b>	<b>2</b>	<b>4,125.34</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
3,205	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	354,537.10	361,420.61	0	0.00
4,965	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	502,309.05	502,309.05	0	0.00
44,975	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	2,165,996.00	2,232,745.73	2	0.00
1,900	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	204,839.00	208,392.00	0	0.00
28,125	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	2,906,156.25	2,959,198.14	3	0.00
19,240	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF (FORMERLY BARCLAYS INT CDT BOND)	1,021,644.00	1,055,272.49	1	0.00
31,260	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF (FORMERLY BARCLAYS 1-3 YR CDT)	1,620,205.80	1,629,194.37	1	0.00
3,000	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	357,210.00	365,426.40	0	0.00

# ACCOUNT STATEMENT

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07/01/2018 through 09/30/2018  
XXXXXX4916  
SAGE TARGET DATE 2045 FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,695	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	408,075.80	407,550.85	0	0.00
13,800	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	512,394.00	512,265.14	0	0.00
7,995	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	407,904.90	407,674.47	0	0.00
16,260	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	816,008.10	815,386.25	1	0.00
8,030	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	816,008.60	815,592.40	1	0.00
6,470	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	306,354.50	306,671.40	0	0.00
		<b>12,399,643.10</b>	<b>12,579,099.30</b>	<b>11</b>	<b>0.00</b>
	<b>MUTUAL FUNDS - EQUITY</b>				
119,045	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	34,848,042.85	31,414,766.28	32	152,064.39
149,795	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	13,068,115.80	11,354,381.96	12	43,037.90
119,255	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	7,641,860.40	7,482,254.88	7	0.00
273,440	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	14,158,723.20	15,184,418.09	13	0.00
38,885	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	2,252,608.05	2,325,256.90	2	0.00

# ACCOUNT STATEMENT

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XXXXXX4916  
SAGE TARGET DATE 2045 FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
29,860	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	2,841,179.00	2,823,522.78	3	0.00
31,575	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	2,391,490.50	2,177,516.87	2	0.00
34,825	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	2,730,280.00	2,679,792.55	3	0.00
18,965	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	1,428,633.45	1,223,456.51	1	0.00
129,250	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	5,592,647.50	5,716,767.89	5	20,473.20
28,500	CUSIP # 922042866 VANGUARD PACIFIC ETF	2,026,350.00	2,021,961.14	2	6,979.65
82,255	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	4,624,376.10	4,866,225.21	4	18,227.71
		<b>93,604,306.85</b>	<b>89,270,321.06</b>	<b>86</b>	<b>240,782.85</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
333,248.53	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	333,248.53	333,248.53	0	0.00
		<b>333,248.53</b>	<b>333,248.53</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX4943  
SAGE TARGET DATE 2055 FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
504,351.08	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	504,351.08	504,351.08	3	685.68
		<b>504,351.08</b>	<b>504,351.08</b>	<b>3</b>	<b>685.68</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
300	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	33,186.00	33,868.97	0	0.00
465	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	47,044.05	47,044.05	0	0.00
3,915	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	188,546.40	195,452.97	1	0.00
175	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	18,866.75	19,194.00	0	0.00
2,625	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	271,241.25	277,113.52	2	0.00
1,810	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF (FORMERLY BARCLAYS INT CDT BOND)	96,111.00	99,295.57	1	0.00
2,940	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF (FORMERLY BARCLAYS 1-3 YR CDT)	152,380.20	153,308.55	1	0.00
280	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	33,339.60	34,210.02	0	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX4943  
SAGE TARGET DATE 2055 FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
580	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	64,055.20	63,982.80	0	0.00
1,295	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	48,083.35	48,781.75	0	0.00
750	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	38,265.00	38,240.21	0	0.00
2,545	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	127,720.83	127,696.68	1	0.00
1,260	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	128,041.20	128,070.18	1	0.00
610	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	28,883.50	28,929.31	0	0.00
		<b>1,275,764.33</b>	<b>1,295,188.58</b>	<b>7</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
20,335	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	5,952,664.55	5,437,210.04	33	25,975.30
25,585	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	2,232,035.40	1,973,911.72	13	7,350.88
19,980	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	1,280,318.40	1,292,324.39	7	0.00
46,840	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	2,425,375.20	2,592,702.64	14	0.00
6,595	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	382,048.35	394,369.79	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX4943  
SAGE TARGET DATE 2055 FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,100	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	485,265.00	482,249.37	3	0.00
5,235	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	396,498.90	362,280.84	2	0.00
5,955	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	466,872.00	457,415.95	3	0.00
3,110	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	234,276.30	201,701.85	1	0.00
22,080	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	955,401.60	976,926.07	5	3,497.47
4,805	CUSIP # 922042866 VANGUARD PACIFIC ETF	341,635.50	345,665.71	2	1,176.74
14,050	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	789,891.00	828,984.36	4	3,113.48
		<b>15,942,282.20</b>	<b>15,345,742.73</b>	<b>90</b>	<b>41,113.87</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
52,964.31	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	52,964.31	52,964.31	0	0.00
		<b>52,964.31</b>	<b>52,964.31</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX4701  
SAGE ALL CAP EQUITY PLUS FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
2,462.55	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	2,462.55	2,462.55	0	8.33
		<b>2,462.55</b>	<b>2,462.55</b>	<b>0</b>	<b>8.33</b>
<b>MUTUAL FUNDS - EQUITY</b>					
210	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	61,473.30	54,585.39	9	268.25
2,720	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	174,297.60	176,809.52	26	0.00
1,725	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	89,320.50	98,204.40	13	0.00
475	CUSIP # 81369Y407 SPDR CONS DISCRETIONARY SELECT SEC	55,679.50	50,098.27	8	0.00
525	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	39,763.50	37,424.99	6	0.00
2,390	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	65,916.20	66,510.92	10	0.00
430	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	33,712.00	33,271.55	5	0.00
1,370	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	103,202.10	94,040.97	15	0.00
840	CUSIP # 81369Y852 SPDR COMM SERV SELECT SECTOR	41,160.00	41,029.21	6	0.00

# ACCOUNT STATEMENT

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Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX4701  
SAGE ALL CAP EQUITY PLUS FUND

## Preliminary Asset Detail As Of 09/30/2018

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		664,524.70	651,975.22	99	268.25
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
2,374.16	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,374.16	2,374.16	0	0.00
		2,374.16	2,374.16	0	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX5292  
SAGE CASH BALANCE CONSERVATIVE  
FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
22,035.17	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	22,035.17	22,035.17	2	62.75
		<b>22,035.17</b>	<b>22,035.17</b>	<b>2</b>	<b>62.75</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
2,210	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	244,072.40	243,777.39	22	0.00
1,499	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	55,657.87	55,980.82	5	0.00
5,458	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	278,467.16	277,956.81	25	0.00
554	CUSIP # 72201R783 PIMCO 0-5 YR HI YLD CORP BOND IDX	55,749.02	55,350.00	5	0.00
3,534	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	167,334.90	167,298.51	15	0.00
2,271	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	177,206.13	177,680.73	16	0.00
		<b>978,487.48</b>	<b>978,044.26</b>	<b>88</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
550	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	35,244.00	36,360.68	3	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX5292  
SAGE CASH BALANCE CONSERVATIVE  
FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
395	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	20,453.10	22,267.51	2	0.00
368	CUSIP # 922908769 VANGUARD TOTAL STOCK MARKET ETF	55,071.20	50,923.15	5	262.83
		110,768.30	109,551.34	10	262.83
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
3,401.7	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,401.70	3,401.70	0	0.00
		3,401.70	3,401.70	0	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX5256  
SAGE CASH BALANCE GROWTH FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
72,310.75	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	72,310.75	72,310.75	2	219.11
		<b>72,310.75</b>	<b>72,310.75</b>	<b>2</b>	<b>219.11</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
4,590	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	474,284.70	477,693.66	12	0.00
15,938	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	591,777.94	596,309.03	15	0.00
14,832	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	756,728.64	755,312.58	19	0.00
2,710	CUSIP # 72201R783 PIMCO 0-5 YR HI YLD CORP BOND IDX	272,707.30	270,273.37	7	0.00
12,515	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	592,585.25	590,741.27	15	0.00
		<b>2,688,083.83</b>	<b>2,690,329.91</b>	<b>68</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
7,384	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	473,166.72	484,974.71	12	0.00
2,222	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	115,055.16	123,268.70	3	0.00
3,936	CUSIP # 922908769 VANGUARD TOTAL STOCK MARKET ETF	589,022.40	555,055.75	15	2,811.09

# ACCOUNT STATEMENT

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Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX5256  
SAGE CASH BALANCE GROWTH FUND

## Preliminary Asset Detail As Of 09/30/2018

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		1,177,244.28	1,163,299.16	30	2,811.09
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
10,720.34	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	10,720.34	10,720.34	0	0.00
		10,720.34	10,720.34	0	0.00





## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX5274  
SAGE CASH BALANCE MODERATE FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
92,243.08	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	92,243.08	92,243.08	2	172.03
		<b>92,243.08</b>	<b>92,243.08</b>	<b>2</b>	<b>172.03</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
4,379	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	452,482.07	455,085.12	12	0.00
4,481	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	494,881.64	494,421.94	13	0.00
7,482	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	277,806.66	278,075.21	7	0.00
18,514	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	944,584.28	943,513.94	25	0.00
1,879	CUSIP # 72201R783 PIMCO 0-5 YR HI YLD CORP BOND IDX	189,083.77	187,888.60	5	0.00
12,006	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	568,484.10	567,425.61	15	0.00
2,419	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	188,754.57	188,829.72	5	0.00
		<b>3,116,077.09</b>	<b>3,115,240.14</b>	<b>82</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
3,591	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	230,111.28	233,968.35	6	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX5274  
SAGE CASH BALANCE MODERATE FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,488	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	77,048.64	81,627.97	2	0.00
1,884	CUSIP # 922908769 VANGUARD TOTAL STOCK MARKET ETF	281,940.60	263,348.83	7	1,345.55
		<b>589,100.52</b>	<b>578,945.15</b>	<b>15</b>	<b>1,345.55</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
8,233.22	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	8,233.22	8,233.22	0	0.00
		<b>8,233.22</b>	<b>8,233.22</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX4970  
SAGE TARGET DATE RETIREMENT  
INCOME FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
794,437.91	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	794,437.91	794,437.91	1	368.16
		<b>794,437.91</b>	<b>794,437.91</b>	<b>1</b>	<b>368.16</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
17,615	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	1,948,571.30	1,991,911.09	1	0.00
27,500	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	2,782,175.00	2,782,175.00	2	0.00
214,390	CUSIP # 464288117 ISHARES INTL TREASURY BOND FUND	10,325,022.40	10,831,621.68	8	0.00
9,980	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	1,075,943.80	1,094,606.40	1	0.00
141,525	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	14,623,778.25	15,213,169.28	11	0.00
105,990	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF (FORMERLY BARCLAYS INT CDT BOND)	5,628,069.00	5,835,382.50	4	0.00
167,855	CUSIP # 464288646 ISHARES SHORT-TERM CORPORATE BOND ETF (FORMERLY BARCLAYS 1-3 YR CDT)	8,699,924.65	8,774,111.54	7	0.00
16,475	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	1,961,678.25	2,045,288.77	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX4970  
SAGE TARGET DATE RETIREMENT  
INCOME FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
103,955	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	11,480,790.20	11,472,601.46	9	0.00
75,920	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	2,818,909.60	2,864,937.12	2	0.00
44,225	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	2,256,359.50	2,253,693.87	2	0.00
457,605	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	22,964,906.93	22,976,391.36	17	0.00
225,945	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	22,960,530.90	22,969,169.87	17	0.00
35,800	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	1,695,130.00	1,700,886.69	1	0.00
		<b>111,221,789.78</b>	<b>112,805,946.63</b>	<b>84</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
25,060	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	7,335,813.80	6,775,695.94	6	32,010.87
31,530	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	2,750,677.20	2,371,687.28	2	9,058.95
25,175	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	1,613,214.00	1,578,815.71	1	0.00
58,155	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	3,011,265.90	3,272,871.20	2	0.00
8,175	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	473,577.75	488,851.10	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX4970  
SAGE TARGET DATE RETIREMENT  
INCOME FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,285	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	598,017.75	594,301.43	0	0.00
6,700	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	507,458.00	455,237.23	0	0.00
8,205	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	643,272.00	632,518.36	0	0.00
4,445	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	334,841.85	287,432.17	0	0.00
27,205	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,177,160.35	1,208,664.16	1	4,309.27
5,935	CUSIP # 922042866 VANGUARD PACIFIC ETF	421,978.50	417,521.92	0	1,453.48
14,050	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	789,891.00	840,892.50	1	3,113.48
		<b>19,657,168.10</b>	<b>18,924,489.00</b>	<b>15</b>	<b>49,946.05</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
128,278.98	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	128,278.98	128,278.98	0	0.00
		<b>128,278.98</b>	<b>128,278.98</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX0625  
SMART FUNDS 2020

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
102.36	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	102.36	102.36	0	0.00
		<b>102.36</b>	<b>102.36</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
561	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	19,326.45	20,309.92	1	0.00
2,237	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	69,727.29	67,569.13	2	0.00
		<b>89,053.74</b>	<b>87,879.05</b>	<b>3</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
4,815.8	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	93,780.96	92,894.85	3	0.00
1,061,097.92	CUSIP # 06739Q750 BLACKROCK SHORT-TERM INVESTMENT FUND	1,061,097.92	1,061,097.92	32	0.00
157,361.17	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	1,593,959.29	1,555,252.44	48	0.00
58,993.61	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	58,993.61	58,993.61	2	0.00
		<b>2,807,831.78</b>	<b>2,768,238.82</b>	<b>84</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX0625  
SMART FUNDS 2020

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,987.22	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	205,455.89	142,661.53	6	0.00
5,178.94	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	136,562.43	107,910.51	4	0.00
3,055.04	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	62,262.68	55,566.86	2	0.00
7,248.23	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	43,625.65	41,762.62	1	0.00
		<b>447,906.65</b>	<b>347,901.52</b>	<b>13</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX0171  
SMART FUNDS 2030

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
25	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	25.00	25.00	0	2.27
		<b>25.00</b>	<b>25.00</b>	<b>0</b>	<b>2.27</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
9,189	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	316,561.05	328,039.84	3	0.00
33,752	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	1,052,049.84	1,106,179.01	8	0.00
		<b>1,368,610.89</b>	<b>1,434,218.85</b>	<b>11</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
81,709.12	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	1,591,170.72	1,562,241.65	13	0.00
724,741.66	CUSIP # 06739Q750 BLACKROCK SHORT-TERM INVESTMENT FUND	724,741.66	724,741.66	6	0.00
107,607.78	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	1,089,992.02	1,069,181.80	9	0.00
256,601.2	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	256,601.20	256,601.20	2	0.00
		<b>3,662,505.60</b>	<b>3,612,766.31</b>	<b>29</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					



# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX0171  
SMART FUNDS 2030

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
33,786.01	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	3,493,088.27	2,206,150.35	28	0.00
87,923.81	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	2,318,445.36	1,870,121.34	18	0.00
52,029.27	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	1,060,372.91	896,608.94	8	0.00
123,482.48	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	743,216.35	739,571.25	6	0.00
		<b>7,615,122.89</b>	<b>5,712,451.88</b>	<b>60</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX0135  
SMART FUNDS 2040

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
50	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	50.00	50.00	0	0.00
		<b>50.00</b>	<b>50.00</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
3,334	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	114,856.30	119,064.30	3	0.00
9,588	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	298,857.96	295,911.55	8	0.00
		<b>413,714.26</b>	<b>414,975.85</b>	<b>11</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
23,228.12	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	452,335.12	447,863.63	12	0.00
69,336.93	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	69,336.93	69,336.93	2	0.00
		<b>521,672.05</b>	<b>517,200.56</b>	<b>14</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
12,255.47	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	1,267,075.89	853,011.95	34	0.00
31,903.48	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	841,256.48	664,179.09	23	0.00

# ACCOUNT STATEMENT

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Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX0135  
SMART FUNDS 2040

## Preliminary Asset Detail As Of 09/30/2018

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18,866.81	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	384,511.53	335,320.40	10	0.00
44,767.92	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	269,449.16	255,556.96	7	0.00
		2,762,293.06	2,108,068.40	75	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX0144  
SMART FUNDS 2050

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
308.93	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	308.93	308.93	0	0.00
		<b>308.93</b>	<b>308.93</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
6,128	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	211,109.60	224,997.24	3	0.00
11,120	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	346,610.40	365,177.48	5	0.00
		<b>557,720.00</b>	<b>590,174.72</b>	<b>8</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
27,990.54	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	545,076.58	537,045.90	8	0.00
171,313.81	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	171,313.81	171,313.81	2	0.00
		<b>716,390.39</b>	<b>708,359.71</b>	<b>10</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
25,037.79	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	2,588,622.06	1,703,325.38	37	0.00
65,200.11	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	1,719,248.66	1,449,077.07	25	0.00

# ACCOUNT STATEMENT

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Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX0144  
SMART FUNDS 2050

## Preliminary Asset Detail As Of 09/30/2018

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
38,549.3	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	785,646.88	674,861.40	11	0.00
91,516.46	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	550,819.27	586,378.25	8	0.00
		5,644,336.87	4,413,642.10	82	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX0206  
SMART FUNDS TODAY

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
50	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	50.00	50.00	0	15.02
1,990,397.31	CUSIP # 922906300 VANGUARD FEDERAL MONEY MARKET FUND	1,990,397.31	1,990,397.31	47	0.00
		<b>1,990,447.31</b>	<b>1,990,447.31</b>	<b>47</b>	<b>15.02</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
20,144	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,989,824.32	2,034,032.20	47	0.00
		<b>1,989,824.32</b>	<b>2,034,032.20</b>	<b>47</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
85,742.87	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	85,742.87	85,742.87	2	0.00
		<b>85,742.87</b>	<b>85,742.87</b>	<b>2</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
1,200.44	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	124,111.81	72,978.22	3	0.00
3,203.97	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	84,484.84	64,811.09	2	0.00
		<b>208,596.65</b>	<b>137,789.31</b>	<b>5</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX7487  
SNYDER CAPITAL SMALL/MID-CAP  
VALUE COLLECTIVE INVESTMENT FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
4,516,752.66	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	4,516,752.66	4,516,752.66	5	7,259.48
		<b>4,516,752.66</b>	<b>4,516,752.66</b>	<b>5</b>	<b>7,259.48</b>
<b>COMMON STOCK</b>					
41,469	CUSIP # 031100100 AMETEK INC	3,281,027.28	2,950,087.33	3	0.00
41,101	CUSIP # 032095101 AMPHENOL CORP CL A	3,864,316.02	3,508,588.19	4	8,962.18
43,150	CUSIP # 05605H100 BWX TECHNOLOGIES INC	2,698,601.00	2,675,206.38	3	0.00
4,820	CUSIP # 09073M104 BIO-TECHNE CORP	983,810.20	748,903.50	1	0.00
32,088	CUSIP # 127055101 CABOT CORPORATION	2,012,559.36	1,996,557.13	2	0.00
13,522	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	1,819,249.88	1,552,182.34	2	0.00
41,009	CUSIP # 163731102 CHEMICAL FINANCIAL CORP	2,189,880.60	2,280,078.16	2	0.00
55,157	CUSIP # 184496107 CLEAN HARBORS INC	3,948,138.06	3,055,187.42	4	0.00
51,208	CUSIP # 217204106 COPART INC	2,638,748.24	2,862,670.75	3	0.00
29,392	CUSIP # 256746108 DOLLAR TREE INC	2,396,917.60	2,585,876.02	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX7487  
SNYDER CAPITAL SMALL/MID-CAP  
VALUE COLLECTIVE INVESTMENT FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
136,018	CUSIP # 29362U104 ENTEGRIS INC	3,937,721.10	4,595,969.60	4	0.00
42,362	CUSIP # 302491303 FMC CORPORATION	3,693,119.16	3,465,483.60	4	6,999.96
33,796	CUSIP # 371559105 GENESEE & WYOMING INC CL A	3,075,098.04	2,651,311.39	3	0.00
45,599	CUSIP # 384109104 GRACO INC	2,113,057.66	2,022,823.69	2	0.00
99,477	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	1,807,497.09	1,727,995.24	2	0.00
59,680	CUSIP # 422806208 HEICO CORP CL A	4,505,840.00	3,755,892.71	5	0.00
34,824	CUSIP # 428291108 HEXCEL CORP	2,334,949.20	2,338,064.59	2	0.00
13,045	CUSIP # 45167R104 IDEX CORP	1,965,359.70	1,838,391.40	2	0.00
28,493	CUSIP # 457187102 INGREDION INC	2,990,625.28	3,075,564.98	3	17,833.75
76,851	CUSIP # 48238T109 KAR AUCTION SERVICES INC	4,587,236.19	4,351,988.03	5	26,882.10
31,447	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	2,084,307.16	1,834,352.93	2	0.00
74,103	CUSIP # 501889208 LKQ CORP	2,346,842.01	2,509,605.66	2	0.00
35,190	CUSIP # 52471Y106 LEGACYTEXAS FINANCIAL GROUP INC	1,499,094.00	1,511,350.89	2	0.00
1,002	CUSIP # 570535104 MARKEL CORP	1,190,866.98	1,119,790.40	1	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX7487  
SNYDER CAPITAL SMALL/MID-CAP  
VALUE COLLECTIVE INVESTMENT FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14,984	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	1,501,097.12	1,463,412.05	2	0.00
30,662	CUSIP # 806407102 HENRY SCHEIN INC	2,607,189.86	2,259,946.83	3	0.00
37,003	CUSIP # 81761R109 SERVICEMASTER GLOBAL HLDGS INC	2,295,296.09	1,998,423.39	2	0.00
26,539	CUSIP # 871607107 SYNOPSIS INC	2,617,010.79	2,287,909.47	3	0.00
25,608	CUSIP # 87236Y108 TD AMERITRADE HOLDING CORP	1,352,870.64	1,436,281.54	1	0.00
53,791	CUSIP # 902681105 UGI CORPORATION	2,984,324.68	2,714,169.32	3	13,259.22
5,483	CUSIP # 920253101 VALMONT INDUSTRIES INC	759,395.50	772,549.96	1	2,059.13
36,069	CUSIP # 957638109 WESTERN ALLIANCE BANCORP	2,051,965.41	2,055,277.78	2	0.00
34,783	CUSIP # 980745103 WOODWARD INC	2,812,553.38	2,701,612.73	3	0.00
		<b>82,946,565.28</b>	<b>78,703,505.40</b>	<b>85</b>	<b>75,996.34</b>
	<b>FOREIGN STOCK</b>				
58,400	CUSIP # 94106B101 WASTE CONNECTIONS INC	4,658,568.00	4,285,617.18	5	0.00
20,833	CUSIP # G4388N106 HELEN OF TROY	2,727,039.70	2,187,734.96	3	0.00
21,174	CUSIP # G84720104 STERIS PLC	2,422,305.60	2,161,882.62	2	0.00

# ACCOUNT STATEMENT

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Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX7487  
SNYDER CAPITAL SMALL/MID-CAP  
VALUE COLLECTIVE INVESTMENT FUND

## Preliminary Asset Detail As Of 09/30/2018

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		9,807,913.30	8,635,234.76	10	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
18,353.13	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	18,353.13	18,353.13	0	0.00
		18,353.13	18,353.13	0	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX2641  
TACTICAL CORE STABLE VALUE FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
128,604.57	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	128,604.57	128,604.57	5	0.00
		128,604.57	128,604.57	5	0.00
<b>INSURANCE POLICIES/ANNUITIES</b>					
181,958.448	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	2,281,213.06	2,147,666.02	95	0.00
		2,281,213.06	2,147,666.02	95	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX2428  
TRADEMARK TACTICAL RISK 2020  
FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
53,089.45	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	53,089.45	53,089.45	0	22.58
		<b>53,089.45</b>	<b>53,089.45</b>	<b>0</b>	<b>22.58</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
25,611	CUSIP # 46090A879 INVESCO VARIABLE RATE INVT GRADE PORT	642,579.99	646,936.32	4	0.00
33,100	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	1,662,447.50	1,658,311.97	11	0.00
38,320	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	3,894,078.40	3,899,445.66	25	0.00
		<b>6,199,105.89</b>	<b>6,204,693.95</b>	<b>40</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
12,655	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	374,081.80	364,227.35	2	0.00
48,856	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	3,398,423.36	2,911,509.81	22	0.00
26,502	CUSIP # 808524508 SCHWAB US MID CAP ETF	1,532,875.68	1,328,392.68	10	0.00
8,146	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	620,480.82	546,138.80	4	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX2428  
TRADEMARK TACTICAL RISK 2020  
FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
27	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	694 . 17	724 . 81	0	0 . 00
19 , 721	CUSIP # 808524805 SCHWAB INTERNATIONAL EQUITY	661 , 245 . 13	656 , 627 . 27	4	0 . 00
		<b>6 , 587 , 800 . 96</b>	<b>5 , 807 , 620 . 72</b>	<b>4 2</b>	<b>0 . 00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
2 , 643 , 524 . 23	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2 , 643 , 524 . 23	2 , 643 , 524 . 23	17	0 . 00
		<b>2 , 643 , 524 . 23</b>	<b>2 , 643 , 524 . 23</b>	<b>17</b>	<b>0 . 00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX2473  
TRADEMARK TACTICAL RISK 2030  
FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
60,204.89	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	60,204.89	60,204.89	0	21.70
		<b>60,204.89</b>	<b>60,204.89</b>	<b>0</b>	<b>21.70</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
25,850	CUSIP # 46090A879 INVESCO VARIABLE RATE INVT GRADE PORT	648,576.50	652,973.49	4	0.00
28,081	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	1,410,368.23	1,406,860.09	8	0.00
33,710	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	3,425,610.20	3,430,332.09	19	0.00
		<b>5,484,554.93</b>	<b>5,490,165.67</b>	<b>30</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
33,000	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	975,480.00	949,782.89	5	0.00
62,627	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	4,356,334.12	3,732,174.64	24	0.00
40,495	CUSIP # 808524508 SCHWAB US MID CAP ETF	2,342,230.80	2,020,295.01	13	0.00
15,475	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	1,178,730.75	1,033,207.84	6	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX2473  
TRADEMARK TACTICAL RISK 2030  
FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,135	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	132,020.85	137,849.08	1	0.00
37,375	CUSIP # 808524805 SCHWAB INTERNATIONAL EQUITY	1,253,183.75	1,241,055.56	7	0.00
		10,237,980.27	9,114,365.02	56	0.00
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
2,596,001.88	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,596,001.88	2,596,001.88	14	0.00
		2,596,001.88	2,596,001.88	14	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX2525  
TRADEMARK TACTICAL RISK 2040  
FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
31,276.31	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	31,276.31	31,276.31	0	8.84
		<b>31,276.31</b>	<b>31,276.31</b>	<b>0</b>	<b>8.84</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
6,342	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	318,526.95	317,735.94	3	0.00
15,697	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	1,595,129.14	1,597,328.64	15	0.00
		<b>1,913,656.09</b>	<b>1,915,064.58</b>	<b>18</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
26,634	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	787,301.04	766,561.15	8	0.00
41,034	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	2,854,325.04	2,445,367.89	27	0.00
26,590	CUSIP # 808524508 SCHWAB US MID CAP ETF	1,537,965.60	1,321,889.95	15	0.00
11,382	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	866,966.94	754,841.55	8	0.00
12,581	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	323,457.51	337,736.95	3	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX2525  
TRADEMARK TACTICAL RISK 2040  
FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
26,523	CUSIP # 808524805 SCHWAB INTERNATIONAL EQUITY	889,316.19	880,709.48	8	0.00
		7,259,332.32	6,507,106.97	69	0.00
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,272,929.22	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,272,929.22	1,272,929.22	12	0.00
		1,272,929.22	1,272,929.22	12	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX2570  
TRADEMARK TACTICAL RISK 2050  
FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
20,608.4	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	20,608.40	20,608.40	0	4.82
		<b>20,608.40</b>	<b>20,608.40</b>	<b>0</b>	<b>4.82</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
3,030	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	152,181.75	151,804.81	2	0.00
7,569	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	769,161.78	770,223.70	11	0.00
		<b>921,343.53</b>	<b>922,028.51</b>	<b>13</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
21,453	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	634,150.68	617,445.23	9	0.00
28,685	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	1,995,328.60	1,710,361.20	29	0.00
20,564	CUSIP # 808524508 SCHWAB US MID CAP ETF	1,189,421.76	1,022,314.58	17	0.00
8,513	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	648,435.21	563,499.30	9	0.00
9,984	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	256,688.64	268,020.48	4	0.00

# ACCOUNT STATEMENT

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Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX2570  
TRADEMARK TACTICAL RISK 2050  
FUND

## Preliminary Asset Detail As Of 09/30/2018

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18,702	CUSIP # 808524805 SCHWAB INTERNATIONAL EQUITY	627,078.06	621,009.26	9	0.00
		5,351,102.95	4,802,650.05	78	0.00
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
547,473.37	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	547,473.37	547,473.37	8	0.00
		547,473.37	547,473.37	8	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX2375  
TRADEMARK TACTICAL RISK  
RETIREMENT FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
9,360.65	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	9,360.65	9,360.65	0	4.61
		<b>9,360.65</b>	<b>9,360.65</b>	<b>0</b>	<b>4.61</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
14,303	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	718,368.18	716,582.02	30	0.00
6,462	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	656,668.44	657,574.23	27	0.00
		<b>1,375,036.62</b>	<b>1,374,156.25</b>	<b>57</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
2,268	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	67,042.08	65,275.99	3	0.00
5,309	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	369,294.04	316,382.95	15	0.00
2,709	CUSIP # 808524508 SCHWAB US MID CAP ETF	156,688.56	135,018.75	6	0.00
762	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	58,041.54	51,474.47	2	0.00
2,024	CUSIP # 808524805 SCHWAB INTERNATIONAL EQUITY	67,864.72	67,207.93	3	0.00

# ACCOUNT STATEMENT

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Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX2375  
TRADEMARK TACTICAL RISK  
RETIREMENT FUND

## Preliminary Asset Detail As Of 09/30/2018

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		718,930.94	635,360.09	30	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
314,416.71	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	314,416.71	314,416.71	13	0.00
		314,416.71	314,416.71	13	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>EQUITY</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
18,547.528 BANK OF NEW YORK MELLON EMPLOY	137.3700	2,555,292.94	0.00	2,547,873.92		-7,419.02
06427F819 BK OF NY MELLON/AGGREGATE BD	137.3700	2,555,292.94	0.00	2,547,873.92	24.94	-7,419.02
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
524,564.940 BLACKROCK LIQ TREAS TR INSTL	100.0000	524,564.94	804.49	524,564.94		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	524,564.94	804.49	524,564.94	5.14	0.00
<b>EQUITY</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
478,529.709 ULLICO J FOR JOBS CIF	14.9693	7,124,249.68	0.00	7,163,233.24		38,983.56
99VVBW47	14.9693	7,124,249.68	0.00	7,163,233.24	70.13	38,983.56
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
PAYABLE FOR TRUSTEE FEES		-672.13	0.00	-672.13		0.00
		-672.13	0.00	-672.13	-0.01	0.00
MSC PAYABLE - CLASS C2		-9,893.64	0.00	-9,893.64		0.00
		-9,893.64	0.00	-9,893.64	-0.10	0.00



Asset and Accrual Detail - By Asset type

9/28/2018

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR ACCOUNTING/AUDIT FEES		-13,438.89	0.00	-13,438.89		0.00
		-13,438.89	0.00	-13,438.89	-0.13	0.00
REBATE RECEIVABLE		15,585.54	0.00	15,585.54		0.00
		15,585.54	0.00	15,585.54	0.15	0.00
PAYABLE FOR CUSTODIAN FEES		-12,603.21	0.00	-12,603.21		0.00
		-12,603.21	0.00	-12,603.21	-0.12	0.00
<b>SUBTOTAL U.S. DOLLAR</b>		<b>-21,022.33</b>	<b>0.00</b>	<b>-21,022.33</b>		<b>0.00</b>
		<b>-21,022.33</b>	<b>0.00</b>	<b>-21,022.33</b>	<b>-0.21</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>-21,022.33</b>	<b>0.00</b>	<b>-21,022.33</b>		<b>0.00</b>
		<b>-21,022.33</b>	<b>0.00</b>	<b>-21,022.33</b>	<b>-0.21</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>-21,022.33</b>	<b>0.00</b>	<b>-21,022.33</b>	<b>-0.21</b>	<b>0.00</b>
<b>TOTAL ASSETS - BASE:</b>		<b>10,183,085.23</b>	<b>804.49</b>	<b>10,214,649.77</b>	<b>100.00</b>	<b>31,564.54</b>
<b>NET ASSETS - BASE:</b>				<b>10,215,454.26</b>		



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX3356  
VANGUARD 20/80-CONSERVATIVE  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
4.86	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	4.86	4.86	0	4.60
		<b>4.86</b>	<b>4.86</b>	<b>0</b>	<b>4.60</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
11,703	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,023,193.29	1,069,591.17	10	0.00
14,445	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,162,533.60	1,219,612.84	11	0.00
29,514	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,302,977.42	2,356,551.00	22	0.00
45,259	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,468,425.86	2,442,959.97	23	0.00
24,887	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,269,237.00	1,314,575.97	12	0.00
		<b>8,226,367.17</b>	<b>8,403,290.95</b>	<b>78</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
14,759	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	638,621.93	553,277.46	6	2,337.83
4,170	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	170,970.00	159,139.27	2	1,979.08



# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX3356  
VANGUARD 20/80-CONSERVATIVE  
MANAGED TRUST FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,264	CUSIP # 922908736 VANGUARD GROWTH ETF	525,634.56	369,789.35	5	1,525.59
5,143	CUSIP # 922908744 VANGUARD VALUE ETF	569,227.24	443,121.01	5	3,760.56
1,028	CUSIP # 922908751 VANGUARD SMALL CAP ETF	167,132.24	123,950.76	2	664.40
		<b>2,071,585.97</b>	<b>1,649,277.85</b>	<b>20</b>	<b>10,267.46</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
236,059.02	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	236,059.02	236,059.02	2	0.00
		<b>236,059.02</b>	<b>236,059.02</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX3374  
VANGUARD 40/60-MODERATE

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
2.53	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	2.53	2.53	0	0.00
		<b>2.53</b>	<b>2.53</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
16,902	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,477,741.86	1,546,910.88	7	0.00
20,715	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,667,143.20	1,753,336.51	8	0.00
42,423	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,310,266.69	3,386,997.55	16	0.00
65,017	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	3,546,027.18	3,515,324.80	18	0.00
35,843	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,827,993.00	1,893,845.12	9	0.00
		<b>11,829,171.93</b>	<b>12,096,414.86</b>	<b>59</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
58,652	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,537,872.04	2,180,041.23	13	9,290.48
16,494	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	676,254.00	600,316.38	3	7,828.05

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX3374  
VANGUARD 40/60-MODERATE

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12,745	CUSIP # 922908736 VANGUARD GROWTH ETF	2,052,454.80	1,390,576.21	10	5,957.01
19,819	CUSIP # 922908744 VANGUARD VALUE ETF	2,193,566.92	1,722,658.03	11	14,491.65
3,930	CUSIP # 922908751 VANGUARD SMALL CAP ETF	638,939.40	472,614.93	3	2,539.96
		<b>8,099,087.16</b>	<b>6,366,206.78</b>	<b>40</b>	<b>40,107.15</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
156,044.82	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	156,044.82	156,044.82	1	0.00
		<b>156,044.82</b>	<b>156,044.82</b>	<b>1</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX3392  
VANGUARD 60/40-MODERATE AGGRESS  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
5.93	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	5.93	5.93	0	0.00
		<b>5.93</b>	<b>5.93</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
36,405	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	3,182,889.15	3,351,336.45	5	0.00
46,584	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	3,749,080.32	3,948,037.64	6	0.00
94,906	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	7,405,515.18	7,598,240.81	11	0.00
144,754	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	7,894,883.16	7,699,049.85	12	0.00
79,915	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	4,075,665.00	4,216,528.25	6	0.00
		<b>26,308,032.81</b>	<b>26,813,193.00</b>	<b>39</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
287,713	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	12,449,341.51	10,518,854.42	18	45,573.74
81,742	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,351,422.00	3,026,940.19	5	38,794.75

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX3392  
VANGUARD 60/40-MODERATE AGGRESS  
MANAGED TRUST FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
61,520	CUSIP # 922908736 VANGUARD GROWTH ETF	9,907,180.80	6,384,511.31	15	28,754.45
96,604	CUSIP # 922908744 VANGUARD VALUE ETF	10,692,130.72	8,260,240.30	16	70,636.84
19,670	CUSIP # 922908751 VANGUARD SMALL CAP ETF	3,197,948.60	2,280,137.45	5	12,712.72
		<b>39,598,023.63</b>	<b>30,470,683.67</b>	<b>59</b>	<b>196,472.50</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,385,649.4	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,385,649.40	1,385,649.40	2	0.00
		<b>1,385,649.40</b>	<b>1,385,649.40</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX3418  
VANGUARD 70/30-MOD AGGR GROWTH  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
4.67	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	4.67	4.67	0	6.53
		4.67	4.67	0	6.53
<b>MUTUAL FUNDS - FIXED INCOME</b>					
15,795	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,380,956.85	1,458,309.01	4	0.00
19,797	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,593,262.56	1,672,488.69	4	0.00
40,089	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,128,144.67	3,204,290.56	8	0.00
61,168	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	3,336,102.72	3,272,534.45	9	0.00
33,405	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,703,655.00	1,759,927.44	4	0.00
		11,142,121.80	11,367,550.15	29	0.00
<b>MUTUAL FUNDS - EQUITY</b>					
195,512	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	8,459,804.24	7,362,159.74	22	30,969.10
54,390	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,229,990.00	1,992,598.78	6	25,813.49

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX3418  
VANGUARD 70/30-MOD AGGR GROWTH  
MANAGED TRUST FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
42,035	CUSIP # 922908736 VANGUARD GROWTH ETF	6,769,316.40	4,500,927.67	17	19,647.16
66,607	CUSIP # 922908744 VANGUARD VALUE ETF	7,372,062.76	5,670,118.55	19	48,703.04
13,042	CUSIP # 922908751 VANGUARD SMALL CAP ETF	2,120,368.36	1,541,715.79	5	8,429.04
		<b>26,951,541.76</b>	<b>21,067,520.53</b>	<b>69</b>	<b>133,561.83</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
593,747.96	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	593,747.96	593,747.96	2	0.00
		<b>593,747.96</b>	<b>593,747.96</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX3436  
VANGUARD 80/20-AGGRESSIVE  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
3.57	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	3.57	3.57	0	0.00
		<b>3.57</b>	<b>3.57</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
12,762	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,115,781.66	1,179,723.66	2	0.00
17,762	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,429,485.76	1,506,462.47	3	0.00
35,186	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,745,563.58	2,813,239.40	5	0.00
53,784	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,933,379.36	2,873,161.66	6	0.00
29,982	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,529,082.00	1,582,568.13	3	0.00
		<b>9,753,292.36</b>	<b>9,955,155.32</b>	<b>19</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
285,194	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	12,340,344.38	10,621,207.15	24	45,174.73
79,219	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,247,979.00	2,877,902.22	6	37,597.34



# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX3436  
VANGUARD 80/20-AGGRESSIVE  
MANAGED TRUST FUND

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
62,511	CUSIP # 922908736 VANGUARD GROWTH ETF	10,066,771.44	6,476,184.27	20	29,217.64
97,411	CUSIP # 922908744 VANGUARD VALUE ETF	10,781,449.48	8,278,068.14	21	71,226.92
18,928	CUSIP # 922908751 VANGUARD SMALL CAP ETF	3,077,314.24	2,236,517.20	6	12,233.17
		<b>39,513,858.54</b>	<b>30,489,878.98</b>	<b>78</b>	<b>195,449.80</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,005,838.17	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,005,838.17	1,005,838.17	2	0.00
		<b>1,005,838.17</b>	<b>1,005,838.17</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX3454  
VANGUARD 100% EQUITY  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
4.58	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	4.58	4.58	0	0.00
		4.58	4.58	0	0.00
<b>MUTUAL FUNDS - EQUITY</b>					
70,461	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	3,048,847.47	2,696,978.98	31	11,161.02
20,269	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	831,029.00	769,181.59	8	9,619.67
14,889	CUSIP # 922908736 VANGUARD GROWTH ETF	2,397,724.56	1,546,086.77	24	6,959.12
23,571	CUSIP # 922908744 VANGUARD VALUE ETF	2,608,838.28	1,986,051.00	26	17,235.12
4,625	CUSIP # 922908751 VANGUARD SMALL CAP ETF	751,932.50	540,579.58	8	2,989.14
		9,638,371.81	7,538,877.92	97	47,964.07
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
233,208.29	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	233,208.29	233,208.29	2	0.00
		233,208.29	233,208.29	2	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX3338  
VANGUARD 100% FIXED INCOME  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
2.59	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	2.59	2.59	0	0.00
		<b>2.59</b>	<b>2.59</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
4,407	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	385,304.01	407,085.62	12	0.00
5,487	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	441,593.76	464,566.97	14	0.00
11,210	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	874,716.30	896,345.16	28	0.00
17,178	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	936,888.12	928,114.51	30	0.00
9,407	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	479,757.00	497,610.66	15	0.00
		<b>3,118,259.19</b>	<b>3,193,722.92</b>	<b>99</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
25,835.17	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	25,835.17	25,835.17	1	0.00
		<b>25,835.17</b>	<b>25,835.17</b>	<b>1</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX7717  
VULCAN VALUE PARTNERS LARGE CAP  
CIF

### Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
812,038.83	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	812,038.83	812,038.83	1	1,551.86
		<b>812,038.83</b>	<b>812,038.83</b>	<b>1</b>	<b>1,551.86</b>
<b>COMMON STOCK</b>					
10,912	CUSIP # 00817Y108 AETNA INC	2,213,499.20	1,643,272.17	3	0.00
1,635	CUSIP # 02079K107 ALPHABET INC CL C	1,951,323.45	1,586,429.55	3	0.00
27,226	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	2,510,781.72	2,150,907.91	4	0.00
49,414	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	2,519,619.86	2,502,865.82	4	0.00
2,539	CUSIP # 09247X101 BLACKROCK INC	1,196,706.87	1,200,352.21	2	0.00
8,179	CUSIP # 11135F101 BROADCOM INC	2,018,004.67	1,912,252.25	3	0.00
27,993	CUSIP # 126650100 CVS HEALTH CORP	2,203,608.96	2,125,743.16	3	0.00
10,359	CUSIP # 30303M102 FACEBOOK INC	1,703,641.14	1,729,118.63	2	0.00
36,159	CUSIP # 43300A203 HILTON WORLDWIDE HOLDINGS INC	2,920,924.02	2,864,135.79	4	0.00
128,537	CUSIP # 48251W104 KKR & CO INC-A	3,505,203.99	3,236,388.55	5	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX7717  
VULCAN VALUE PARTNERS LARGE CAP  
CIF

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12,907	CUSIP # 57636Q104 MASTERCARD INC	2,873,227.27	1,357,995.80	4	0.00
27,835	CUSIP # 58155Q103 MCKESSON CORPORATION	3,692,312.75	3,866,184.56	5	10,855.65
77,757	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	3,349,771.56	2,761,816.82	5	0.00
15,204	CUSIP # 665859104 NORTHERN TRUST CORPORATION	1,552,784.52	1,438,157.78	2	8,362.20
122,583	CUSIP # 68389X105 ORACLE CORP	6,320,379.48	4,881,466.00	9	0.00
16,896	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	3,107,681.28	2,743,448.06	4	0.00
42,471	CUSIP # 74736K101 QORVO INC	3,265,595.19	2,627,051.94	5	0.00
6,396	CUSIP # 78409V104 S&P GLOBAL INC	1,249,714.44	931,303.52	2	0.00
36,741	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	3,332,776.11	3,533,648.24	5	0.00
40,628	CUSIP # 857477103 STATE STREET CORP	3,403,813.84	3,312,745.34	5	19,095.16
30,757	CUSIP # 880770102 TERADYNE INC	1,137,393.86	1,186,382.42	2	0.00
16,920	CUSIP # 911312106 UNITED PARCEL SERVICE INC	1,975,410.00	1,781,711.85	3	0.00
16,806	CUSIP # 92826C839 VISA INC CL A	2,522,412.54	1,334,685.47	4	0.00
		<b>60,526,586.72</b>	<b>52,708,063.84</b>	<b>87</b>	<b>38,313.01</b>

**FOREIGN STOCK**

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2018 through 09/30/2018  
XXXXXX7717  
VULCAN VALUE PARTNERS LARGE CAP  
CIF

## Preliminary Asset Detail As Of 09/30/2018

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13,449	CUSIP # 011400587 AIRBUS SE ORD SEDOL 4012250 FR	1,689,735.72	1,270,250.56	2	0.00
31,759	CUSIP # 012688156 SWISS RE AG ORD SEDOL B545MG5 SW	2,947,214.24	3,016,312.22	4	0.00
25,136	CUSIP # G0692U109 AXIS CAPITAL HLDGS LTD	1,450,598.56	1,641,207.36	2	0.00
8,919	CUSIP # G3223R108 EVEREST RE GROUP LTD	2,037,723.93	1,954,455.63	3	0.00
		<b>8,125,272.45</b>	<b>7,882,225.77</b>	<b>12</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
140,834.89	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	140,834.89	140,834.89	0	0.00
		<b>140,834.89</b>	<b>140,834.89</b>	<b>0</b>	<b>0.00</b>



As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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

313384AG4	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/19 0.00000	780,000.000	Local	99.409277	775,392.36	99.390200	775,243.56	-148.80	0.63
			Base	99.409277	775,392.36	99.390200	775,243.56	-148.80	0.63
313385K62	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/18 0.00000	120,000.000	Local	99.923775	119,908.53	99.917900	119,901.48	-7.05	0.10
			Base	99.923775	119,908.53	99.917900	119,901.48	-7.05	0.10
313385L20	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/18 0.00000	490,000.000	Local	99.901500	489,517.35	99.894500	489,483.05	-34.30	0.40
			Base	99.901500	489,517.35	99.894500	489,483.05	-34.30	0.40
313385L95	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/18 0.00000	850,000.000	Local	99.857639	848,789.93	99.853500	848,754.75	-35.18	0.69
			Base	99.857639	848,789.93	99.853500	848,754.75	-35.18	0.69
313385N77	FED HOME LN DISCOUNT NT DISCOUNT NOT 11/18 0.00000	260,000.000	Local	99.772608	259,408.78	99.767100	259,394.46	-14.32	0.21
			Base	99.772608	259,408.78	99.767100	259,394.46	-14.32	0.21
313385R99	FED HOME LN DISCOUNT NT DISCOUNT NOT 12/18 0.00000	680,000.000	Local	99.620834	677,421.67	99.606400	677,323.52	-98.15	0.55
			Base	99.620834	677,421.67	99.606400	677,323.52	-98.15	0.55
313385T97	FED HOME LN DISCOUNT NT DISCOUNT NOT 12/18 0.00000	310,000.000	Local	99.514452	308,494.80	99.509500	308,479.45	-15.35	0.25
			Base	99.514452	308,494.80	99.509500	308,479.45	-15.35	0.25
62479MLD3	MUFG BK LTD N Y BRH DISC COML	180,000.000	Local	99.731250	179,516.25	99.713650	179,484.57	-31.68	0.15
			Base	99.731250	179,516.25	99.713650	179,484.57	-31.68	0.15
62479MMB6	MUFG BK LTD N Y BRH DISC COML	810,000.000	Local	99.552305	806,373.67	99.525783	806,158.84	-214.83	0.66
			Base	99.552305	806,373.67	99.525783	806,158.84	-214.83	0.66

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

Books Open

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# Holdings

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



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
65602VAR7	NORINCHUKIN BK		1,080,000.000	Local	100.000000	1,080,000.00	99.992816	1,079,922.41	-77.59	0.88
				Base	100.000000	1,080,000.00	99.992816	1,079,922.41	-77.59	0.88
7839989D1	SSC GOVERNMENT MM GVMXX		21,878,242.780	Local	100.000000	21,878,242.78	1.9989225	21,878,242.78	0.00	17.80
				Base	100.000000	21,878,242.78	100.000000	21,878,242.78	0.00	17.80
912796QJ1	TREASURY BILL 11/18 0.00000		410,000.000	Local	99.745624	408,957.06	99.739844	408,933.36	-23.70	0.33
				Base	99.745624	408,957.06	99.739844	408,933.36	-23.70	0.33
912796QL6	TREASURY BILL 11/18 0.00000		2,000,000.000	Local	99.661815	1,993,236.30	99.652146	1,993,042.92	-193.38	1.62
				Base	99.661815	1,993,236.30	99.652146	1,993,042.92	-193.38	1.62
912796QT9	TREASURY BILL 01/19 0.00000		640,000.000	Local	99.374500	635,996.80	99.344125	635,802.40	-194.40	0.52
				Base	99.374500	635,996.80	99.344125	635,802.40	-194.40	0.52
912796QY8	TREASURY BILL 02/19 0.00000		880,000.000	Local	99.138027	872,414.64	99.098306	872,065.09	-349.55	0.71
				Base	99.138027	872,414.64	99.098306	872,065.09	-349.55	0.71
<b>US DOLLAR Total</b>			31,368,242.780	Local		31,333,670.92		31,332,232.64	-1,438.28	25.50
				Base		31,333,670.92		31,332,232.64	-1,438.28	25.50
<b>CASH EQUIVALENT Total</b>			31,368,242.780	Base		31,333,670.92		31,332,232.64	-1,438.28	25.50
<b>FIXED INCOME</b>										
<b>US DOLLAR</b>								Exchange Rate:	1.000000	
00206RAR3	AT+T INC SR UNSECURED 02/19 5.8		10,000.000	Local	101.441000	10,144.10	101.163243	10,116.32	-27.78	0.01
				Base	101.441000	10,144.10	101.163243	10,116.32	-27.78	0.01

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

Books Open

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# Holdings

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



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.35	15 Jun 2045		
	150,000.000	Local		88.599613	132,899.42	86.147235	129,220.85	-3,678.57	0.11
		Base		88.599613	132,899.42	86.147235	129,220.85	-3,678.57	0.11
00206RCQ3	AT+T INC SR UNSECURED 05/46 4.75					4.75	15 May 2046		
	10,000.000	Local		91.132900	9,113.29	91.363610	9,136.36	23.07	0.01
		Base		91.132900	9,113.29	91.363610	9,136.36	23.07	0.01
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5					4.5	09 Mar 2048		
	10,000.000	Local		86.949100	8,694.91	87.258701	8,725.87	30.96	0.01
		Base		86.949100	8,694.91	87.258701	8,725.87	30.96	0.01
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.75	30 Nov 2026		
	10,000.000	Local		99.373400	9,937.34	99.719406	9,971.94	34.60	0.01
		Base		99.373400	9,937.34	99.719406	9,971.94	34.60	0.01
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.75	30 Nov 2036		
	30,000.000	Local		107.461933	32,238.58	106.424160	31,927.25	-311.33	0.03
		Base		107.461933	32,238.58	106.424160	31,927.25	-311.33	0.03
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.9	30 Nov 2046		
	10,000.000	Local		99.333500	9,933.35	108.604117	10,860.41	927.06	0.01
		Base		99.333500	9,933.35	108.604117	10,860.41	927.06	0.01
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.6	14 May 2025		
	10,000.000	Local		101.942400	10,194.24	96.786935	9,678.69	-515.55	0.01
		Base		101.942400	10,194.24	96.786935	9,678.69	-515.55	0.01
00507UAS0	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8					3.8	15 Mar 2025		
	20,000.000	Local		102.615250	20,523.05	97.924355	19,584.87	-938.18	0.02
		Base		102.615250	20,523.05	97.924355	19,584.87	-938.18	0.02
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55					4.55	15 Mar 2035		
	80,000.000	Local		96.841375	77,473.10	97.270905	77,816.72	343.62	0.06
		Base		96.841375	77,473.10	97.270905	77,816.72	343.62	0.06
00507UAU5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75					4.75	15 Mar 2045		
	10,000.000	Local		96.247900	9,624.79	97.224458	9,722.45	97.66	0.01
		Base		96.247900	9,624.79	97.224458	9,722.45	97.66	0.01

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Books Open

Prepared by State Street

# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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					3.875	15 Aug 2047		
	10,000.000	Local		99.688600	9,968.86	88.183865	8,818.39	-1,150.47	0.01
		Base		99.688600	9,968.86	88.183865	8,818.39	-1,150.47	0.01
01F0224A0	FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE					2.5	16 Oct 2033		
	600,000.000	Local		96.734375	580,406.25	96.477940	578,867.64	-1,538.61	0.47
Original Face:	600,000.000	Base		96.734375	580,406.25	96.477940	578,867.64	-1,538.61	0.47
01F0306A1	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE					3.0	11 Oct 2048		
	150,000.000	Local		96.406253	144,609.38	95.677570	143,516.36	-1,093.02	0.12
Original Face:	150,000.000	Base		96.406253	144,609.38	95.677570	143,516.36	-1,093.02	0.12
01F0324A9	FNMA TBA 15 YR 3.5 SINGLE FAMILY MORTGAGE					3.5	16 Oct 2033		
	1,500,000.000	Local		100.687500	1,510,312.50	100.503910	1,507,558.65	-2,753.85	1.23
Original Face:	1,500,000.000	Base		100.687500	1,510,312.50	100.503910	1,507,558.65	-2,753.85	1.23
01F0326A7	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE					3.5	11 Oct 2048		
	500,000.000	Local		98.718750	493,593.75	98.402890	492,014.45	-1,579.30	0.40
Original Face:	500,000.000	Base		98.718750	493,593.75	98.402890	492,014.45	-1,579.30	0.40
01F0406A0	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE					4.0	11 Oct 2048		
	2,150,000.000	Local		101.413881	2,180,398.45	100.976560	2,170,996.04	-9,402.41	1.77
Original Face:	2,150,000.000	Base		101.413881	2,180,398.45	100.976560	2,170,996.04	-9,402.41	1.77
01F0426A6	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE					4.5	11 Oct 2048		
	2,400,000.000	Local		103.621364	2,486,912.73	103.152940	2,475,670.56	-11,242.17	2.01
Original Face:	2,400,000.000	Base		103.621364	2,486,912.73	103.152940	2,475,670.56	-11,242.17	2.01
01F0506A9	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE					5.0	11 Oct 2048		
	1,100,000.000	Local		105.227984	1,157,507.82	104.969320	1,154,662.52	-2,845.30	0.94
Original Face:	1,100,000.000	Base		105.227984	1,157,507.82	104.969320	1,154,662.52	-2,845.30	0.94
02209SAJ2	ALTRIA GROUP INC COMPANY GUAR 08/19 9.25					9.25	06 Aug 2019		
	30,000.000	Local		105.484100	31,645.23	105.349792	31,604.94	-40.29	0.03
		Base		105.484100	31,645.23	105.349792	31,604.94	-40.29	0.03
02209SAN3	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85					2.85	09 Aug 2022		
	10,000.000	Local		102.083300	10,208.33	97.794000	9,779.40	-428.93	0.01
		Base		102.083300	10,208.33	97.794000	9,779.40	-428.93	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
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95					4.95	05 Dec 2044		
	10,000.000	Local		117.239800	11,723.98	111.835724	11,183.57	-540.41	0.01
		Base		117.239800	11,723.98	111.835724	11,183.57	-540.41	0.01
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.15	22 Aug 2027		
	110,000.000	Local		96.861655	106,547.82	95.815583	105,397.14	-1,150.68	0.09
		Base		96.861655	106,547.82	95.815583	105,397.14	-1,150.68	0.09
025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625					3.625	05 Dec 2024		
	30,000.000	Local		100.837133	30,251.14	98.057328	29,417.20	-833.94	0.02
		Base		100.837133	30,251.14	98.057328	29,417.20	-833.94	0.02
0258M0DT3	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375					2.375	26 May 2020		
	20,000.000	Local		98.861700	19,772.34	98.761248	19,752.25	-20.09	0.02
		Base		98.861700	19,772.34	98.761248	19,752.25	-20.09	0.02
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75					3.75	10 Jul 2025		
	20,000.000	Local		103.376250	20,675.25	97.246242	19,449.25	-1,226.00	0.02
		Base		103.376250	20,675.25	97.246242	19,449.25	-1,226.00	0.02
02R0306A6	FHLMC TBA 30 YR 3 GOLD SINGLE FAMILY					3.0	11 Oct 2048		
	100,000.000	Local		96.406250	96,406.25	95.678300	95,678.30	-727.95	0.08
Original Face:	100,000.000	Base		96.406250	96,406.25	95.678300	95,678.30	-727.95	0.08
02R0406A5	FHLMC TBA 30 YR 4 GOLD SINGLE FAMILY					4.0	11 Oct 2048		
	400,000.000	Local		101.320313	405,281.25	100.980130	403,920.52	-1,360.73	0.33
Original Face:	400,000.000	Base		101.320313	405,281.25	100.980130	403,920.52	-1,360.73	0.33
02R0506A4	FHLMC TBA 30 YR 5 GOLD SINGLE FAMILY					5.0	11 Oct 2048		
	100,000.000	Local		104.921880	104,921.88	104.992190	104,992.19	70.31	0.09
Original Face:	100,000.000	Base		104.921880	104,921.88	104.992190	104,992.19	70.31	0.09
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.5	15 Jul 2044		
	60,000.000	Local		92.901650	55,740.99	91.592889	54,955.73	-785.26	0.04
		Base		92.901650	55,740.99	91.592889	54,955.73	-785.26	0.04
032511BN6	ANADARKO PETROLEUM CORP SR UNSECURED 03/26 5.55					5.55	15 Mar 2026		
	80,000.000	Local		107.534388	86,027.51	106.108996	84,887.20	-1,140.31	0.07
		Base		107.534388	86,027.51	106.108996	84,887.20	-1,140.31	0.07

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035240AJ9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/24 3.5					3.5	12 Jan 2024		
	20,000.000	Local		99.545450	19,909.09	98.959080	19,791.82	-117.27	0.02
		Base		99.545450	19,909.09	98.959080	19,791.82	-117.27	0.02
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.0	13 Apr 2028		
	120,000.000	Local		100.303958	120,364.75	98.567351	118,280.82	-2,083.93	0.10
		Base		100.303958	120,364.75	98.567351	118,280.82	-2,083.93	0.10
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6					4.6	15 Apr 2048		
	110,000.000	Local		100.248536	110,273.39	96.868416	106,555.26	-3,718.13	0.09
		Base		100.248536	110,273.39	96.868416	106,555.26	-3,718.13	0.09
035242AJ5	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65					2.65	01 Feb 2021		
	30,000.000	Local		101.373600	30,412.08	98.548000	29,564.40	-847.68	0.02
		Base		101.373600	30,412.08	98.548000	29,564.40	-847.68	0.02
035242AN6	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4.9					4.9	01 Feb 2046		
	20,000.000	Local		113.666200	22,733.24	101.132093	20,226.42	-2,506.82	0.02
		Base		113.666200	22,733.24	101.132093	20,226.42	-2,506.82	0.02
035242AP1	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65					3.65	01 Feb 2026		
	70,000.000	Local		103.591414	72,513.99	97.169570	68,018.70	-4,495.29	0.06
		Base		103.591414	72,513.99	97.169570	68,018.70	-4,495.29	0.06
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.65	01 Dec 2027		
	110,000.000	Local		95.727436	105,300.18	94.999307	104,499.24	-800.94	0.09
		Base		95.727436	105,300.18	94.999307	104,499.24	-800.94	0.09
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.35	01 Dec 2024		
	20,000.000	Local		99.971400	19,994.28	96.971098	19,394.22	-600.06	0.02
		Base		99.971400	19,994.28	96.971098	19,394.22	-600.06	0.02
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.95	01 Dec 2022		
	20,000.000	Local		99.960450	19,992.09	97.226493	19,445.30	-546.79	0.02
		Base		99.960450	19,992.09	97.226493	19,445.30	-546.79	0.02
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.25	01 Feb 2042		
	110,000.000	Local		103.032982	113,336.28	100.520445	110,572.49	-2,763.79	0.09
		Base		103.032982	113,336.28	100.520445	110,572.49	-2,763.79	0.09

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037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.25	15 Apr 2022		
	118,000.000	Local		99.438797	117,337.78	98.437159	116,155.85	-1,181.93	0.09
		Base		99.438797	117,337.78	98.437159	116,155.85	-1,181.93	0.09
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.75	15 Apr 2043		
	40,000.000	Local		102.946625	41,178.65	94.483355	37,793.34	-3,385.31	0.03
		Base		102.946625	41,178.65	94.483355	37,793.34	-3,385.31	0.03
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.25	15 Jan 2044		
	70,000.000	Local		92.786286	64,950.40	88.646553	62,052.59	-2,897.81	0.05
		Base		92.786286	64,950.40	88.646553	62,052.59	-2,897.81	0.05
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.45	04 Aug 2026		
	90,000.000	Local		96.931322	87,238.19	92.218890	82,997.00	-4,241.19	0.07
		Base		96.931322	87,238.19	92.218890	82,997.00	-4,241.19	0.07
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.55	04 Aug 2021		
	50,000.000	Local		96.470640	48,235.32	95.925478	47,962.74	-272.58	0.04
		Base		96.470640	48,235.32	95.925478	47,962.74	-272.58	0.04
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.85	04 Aug 2046		
	10,000.000	Local		99.117300	9,911.73	95.896383	9,589.64	-322.09	0.01
		Base		99.117300	9,911.73	95.896383	9,589.64	-322.09	0.01
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7					7.0	15 Oct 2039		
	100,000.000	Local		117.231070	117,231.07	116.235245	116,235.25	-995.82	0.09
		Base		117.231070	117,231.07	116.235245	116,235.25	-995.82	0.09
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.0	30 Sep 2043		
	60,000.000	Local		116.668100	70,000.86	111.009747	66,605.85	-3,395.01	0.05
		Base		116.668100	70,000.86	111.009747	66,605.85	-3,395.01	0.05
05565QDB1	BP CAPITAL MARKETS PLC COMPANY GUAR 05/26 3.119					3.119	04 May 2026		
	70,000.000	Local		99.677414	69,774.19	95.354695	66,748.29	-3,025.90	0.05
		Base		99.677414	69,774.19	95.354695	66,748.29	-3,025.90	0.05
05565QDG0	BP CAPITAL MARKETS PLC COMPANY GUAR 11/23 3.216					3.216	28 Nov 2023		
	20,000.000	Local		100.000000	20,000.00	98.107965	19,621.59	-378.41	0.02
		Base		100.000000	20,000.00	98.107965	19,621.59	-378.41	0.02

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05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379					4.379	12 Apr 2028		
	200,000.000	Local		97.454915	194,909.83	94.847134	189,694.27	-5,215.56	0.15
		Base		97.454915	194,909.83	94.847134	189,694.27	-5,215.56	0.15
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.3	11 Jan 2023		
	90,000.000	Local		101.752944	91,577.65	98.611637	88,750.47	-2,827.18	0.07
		Base		101.752944	91,577.65	98.611637	88,750.47	-2,827.18	0.07
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.0	21 Jan 2044		
	40,000.000	Local		114.136375	45,654.55	106.528188	42,611.28	-3,043.27	0.03
		Base		114.136375	45,654.55	106.528188	42,611.28	-3,043.27	0.03
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.25	22 Oct 2026		
	200,000.000	Local		103.795800	207,591.60	98.853950	197,707.90	-9,883.70	0.16
		Base		103.795800	207,591.60	98.853950	197,707.90	-9,883.70	0.16
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.45	03 Mar 2026		
	10,000.000	Local		102.363900	10,236.39	100.120619	10,012.06	-224.33	0.01
		Base		102.363900	10,236.39	100.120619	10,012.06	-224.33	0.01
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593	21 Jul 2028		
	110,000.000	Local		100.059745	110,065.72	95.340408	104,874.45	-5,191.27	0.09
		Base		100.059745	110,065.72	95.340408	104,874.45	-5,191.27	0.09
06051GHA0	BANK OF AMERICA CORP SR UNSECURED 01/49 VAR					3.946	23 Jan 2049		
	190,000.000	Local		94.210816	179,000.55	91.499173	173,848.43	-5,152.12	0.14
		Base		94.210816	179,000.55	91.499173	173,848.43	-5,152.12	0.14
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004	20 Dec 2023		
	110,000.000	Local		97.595300	107,354.83	97.043509	106,747.86	-606.97	0.09
		Base		97.595300	107,354.83	97.043509	106,747.86	-606.97	0.09
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.55	05 Mar 2024		
	30,000.000	Local		100.000000	30,000.00	98.851882	29,655.56	-344.44	0.02
		Base		100.000000	30,000.00	98.851882	29,655.56	-344.44	0.02
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271	23 Jul 2029		
	150,000.000	Local		101.205800	151,808.70	99.879419	149,819.13	-1,989.57	0.12
		Base		101.205800	151,808.70	99.879419	149,819.13	-1,989.57	0.12

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06054AAX7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4				3.705	15 Sep 2048			
		30,000.000	Local	100.542433	30,162.73	99.944610	29,983.38	-179.35	0.02
Original Face:		30,000.000	Base	100.542433	30,162.73	99.944610	29,983.38	-179.35	0.02
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR				4.972	16 May 2029			
		200,000.000	Local	100.440970	200,881.94	98.466990	196,933.98	-3,947.96	0.16
			Base	100.440970	200,881.94	98.466990	196,933.98	-3,947.96	0.16
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25				5.25	01 Apr 2042			
		20,000.000	Local	107.967600	21,593.52	104.139407	20,827.88	-765.64	0.02
			Base	107.967600	21,593.52	104.139407	20,827.88	-765.64	0.02
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95				5.95	15 Oct 2039			
		30,000.000	Local	114.156767	34,247.03	109.647772	32,894.33	-1,352.70	0.03
			Base	114.156767	34,247.03	109.647772	32,894.33	-1,352.70	0.03
07386HKJ9	BEAR STEARNS ALT A TRUST BALTA 2004 7 1A1				4.406406	25 Aug 2034			
		167,057.780	Local	101.229712	169,112.11	103.021400	172,105.26	2,993.15	0.14
Original Face:		3,490,000.000	Base	101.229712	169,112.11	103.021400	172,105.26	2,993.15	0.14
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734				3.734	15 Dec 2024			
		5,000.000	Local	105.255200	5,262.76	97.937251	4,896.86	-365.90	0.00
			Base	105.255200	5,262.76	97.937251	4,896.86	-365.90	0.00
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685	15 Dec 2044			
		10,000.000	Local	109.288300	10,928.83	98.600314	9,860.03	-1,068.80	0.01
			Base	109.288300	10,928.83	98.600314	9,860.03	-1,068.80	0.01
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363				3.363	06 Jun 2024			
		20,000.000	Local	100.000000	20,000.00	96.618224	19,323.64	-676.36	0.02
			Base	100.000000	20,000.00	96.618224	19,323.64	-676.36	0.02
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875				4.875	15 Feb 2020			
		20,000.000	Local	103.278300	20,655.66	102.517663	20,503.53	-152.13	0.02
			Base	103.278300	20,655.66	102.517663	20,503.53	-152.13	0.02
125039AG2	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD6 XA				1.12078	13 Nov 2050			
		1,062,701.990	Local	6.100491	64,830.04	6.006800	63,834.38	-995.66	0.05
Original Face:		1,070,000.000	Base	6.100491	64,830.04	6.006800	63,834.38	-995.66	0.05

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12515DAV6	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD4 C					4.349	10 May 2050		
	24,000.000	Local		102.874542	24,689.89	98.799070	23,711.78	-978.11	0.02
Original Face:	24,000.000	Base		102.874542	24,689.89	98.799070	23,711.78	-978.11	0.02
12636FBP7	COMM MORTGAGE TRUST COMM 2015 LC23 C					4.80044	10 Oct 2048		
	57,000.000	Local		103.118895	58,777.77	100.846850	57,482.70	-1,295.07	0.05
Original Face:	57,000.000	Base		103.118895	58,777.77	100.846850	57,482.70	-1,295.07	0.05
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875	20 Jul 2025		
	50,000.000	Local		104.853680	52,426.84	98.543912	49,271.96	-3,154.88	0.04
		Base		104.853680	52,426.84	98.543912	49,271.96	-3,154.88	0.04
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125	20 Jul 2045		
	10,000.000	Local		115.882100	11,588.21	102.803519	10,280.35	-1,307.86	0.01
		Base		115.882100	11,588.21	102.803519	10,280.35	-1,307.86	0.01
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.7	09 Mar 2023		
	40,000.000	Local		99.196200	39,678.48	99.476641	39,790.66	112.18	0.03
		Base		99.196200	39,678.48	99.476641	39,790.66	112.18	0.03
126650CW8	CVS HEALTH CORP SR UNSECURED 03/25 4.1					4.1	25 Mar 2025		
	20,000.000	Local		99.088850	19,817.77	99.732249	19,946.45	128.68	0.02
		Base		99.088850	19,817.77	99.732249	19,946.45	128.68	0.02
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.3	25 Mar 2028		
	290,000.000	Local		99.631983	288,932.75	99.215886	287,726.07	-1,206.68	0.23
		Base		99.631983	288,932.75	99.215886	287,726.07	-1,206.68	0.23
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.05	25 Mar 2048		
	180,000.000	Local		104.303194	187,745.75	102.284376	184,111.88	-3,633.87	0.15
		Base		104.303194	187,745.75	102.284376	184,111.88	-3,633.87	0.15
126650DC1	CVS HEALTH CORP SR UNSECURED 03/21 3.35					3.35	09 Mar 2021		
	60,000.000	Local		100.497733	60,298.64	99.794487	59,876.69	-421.95	0.05
		Base		100.497733	60,298.64	99.794487	59,876.69	-421.95	0.05
126685AD8	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A					2.33844	15 Jul 2035		
	61,871.640	Local		95.127687	58,857.06	96.593200	59,763.80	906.74	0.05
Original Face:	2,010,000.000	Base		95.127687	58,857.06	96.593200	59,763.80	906.74	0.05

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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
14149YBF4	CARDINAL HEALTH INC SR UNSECURED 06/22 2.616					2.616	15 Jun 2022		
	10,000.000	Local		100.000000	10,000.00	95.675736	9,567.57	-432.43	0.01
		Base		100.000000	10,000.00	95.675736	9,567.57	-432.43	0.01
151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875					3.875	15 Aug 2025		
	20,000.000	Local		103.605100	20,721.02	98.513459	19,702.69	-1,018.33	0.02
		Base		103.605100	20,721.02	98.513459	19,702.69	-1,018.33	0.02
151020AV6	CELGENE CORP SR UNSECURED 08/21 2.25					2.25	15 Aug 2021		
	10,000.000	Local		96.987700	9,698.77	96.651609	9,665.16	-33.61	0.01
		Base		96.987700	9,698.77	96.651609	9,665.16	-33.61	0.01
161175AX2	CHARTER COMM OPT LLC/CAP SR SECURED 07/20 3.579					3.579	23 Jul 2020		
	20,000.000	Local		100.217100	20,043.42	100.056489	20,011.30	-32.12	0.02
		Base		100.217100	20,043.42	100.056489	20,011.30	-32.12	0.02
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.2	15 Mar 2028		
	180,000.000	Local		96.680700	174,025.26	95.670432	172,206.78	-1,818.48	0.14
		Base		96.680700	174,025.26	95.670432	172,206.78	-1,818.48	0.14
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375	01 Apr 2038		
	20,000.000	Local		98.860900	19,772.18	97.269160	19,453.83	-318.35	0.02
		Base		98.860900	19,772.18	97.269160	19,453.83	-318.35	0.02
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954	16 May 2026		
	40,000.000	Local		99.781600	39,912.64	95.495467	38,198.19	-1,714.45	0.03
		Base		99.781600	39,912.64	95.495467	38,198.19	-1,714.45	0.03
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.9	15 May 2027		
	10,000.000	Local		96.370000	9,637.00	95.530547	9,553.05	-83.95	0.01
		Base		96.370000	9,637.00	95.530547	9,553.05	-83.95	0.01
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.9	01 Apr 2022		
	10,000.000	Local		100.518500	10,051.85	97.553243	9,755.32	-296.53	0.01
		Base		100.518500	10,051.85	97.553243	9,755.32	-296.53	0.01
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.7	01 Apr 2027		
	40,000.000	Local		101.219975	40,487.99	97.392377	38,956.95	-1,531.04	0.03
		Base		101.219975	40,487.99	97.392377	38,956.95	-1,531.04	0.03

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125	15 Jul 2039		
	80,000.000	Local		145.430225	116,344.18	144.346547	115,477.24	-866.94	0.09
		Base		145.430225	116,344.18	144.346547	115,477.24	-866.94	0.09
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.65	30 Jul 2045		
	35,000.000	Local		109.877771	38,457.22	100.914817	35,320.19	-3,137.03	0.03
		Base		109.877771	38,457.22	100.914817	35,320.19	-3,137.03	0.03
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.45	29 Sep 2027		
	300,000.000	Local		104.586273	313,758.82	98.844565	296,533.70	-17,225.12	0.24
		Base		104.586273	313,758.82	98.844565	296,533.70	-17,225.12	0.24
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.52	27 Oct 2028		
	50,000.000	Local		100.000000	50,000.00	94.025122	47,012.56	-2,987.44	0.04
		Base		100.000000	50,000.00	94.025122	47,012.56	-2,987.44	0.04
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075	23 Apr 2029		
	110,000.000	Local		99.142300	109,056.53	98.149560	107,964.52	-1,092.01	0.09
		Base		99.142300	109,056.53	98.149560	107,964.52	-1,092.01	0.09
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.65	23 Jul 2048		
	110,000.000	Local		103.093327	113,402.66	101.134119	111,247.53	-2,155.13	0.09
		Base		103.093327	113,402.66	101.134119	111,247.53	-2,155.13	0.09
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625					5.625	26 Feb 2044		
	490,000.000	Local		108.905363	533,636.28	107.500000	526,750.00	-6,886.28	0.43
		Base		108.905363	533,636.28	107.500000	526,750.00	-6,886.28	0.43
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.05	15 Mar 2033		
	10,000.000	Local		130.805900	13,080.59	124.229768	12,422.98	-657.61	0.01
		Base		130.805900	13,080.59	124.229768	12,422.98	-657.61	0.01
20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65					5.65	15 Jun 2035		
	10,000.000	Local		123.043600	12,304.36	110.748862	11,074.89	-1,229.47	0.01
		Base		123.043600	12,304.36	110.748862	11,074.89	-1,229.47	0.01
20030NBW0	COMCAST CORP COMPANY GUAR 01/27 2.35					2.35	15 Jan 2027		
	60,000.000	Local		94.279000	56,567.40	87.991673	52,795.00	-3,772.40	0.04
		Base		94.279000	56,567.40	87.991673	52,795.00	-3,772.40	0.04

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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
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3					4.3	15 Aug 2028		
	80,000.000	Local		100.004288	80,003.43	99.594920	79,675.94	-327.49	0.06
		Base		100.004288	80,003.43	99.594920	79,675.94	-327.49	0.06
20826FAC0	CONOCOPHILLIPS COMPANY COMPANY GUAR 11/44 4.3					4.3	15 Nov 2044		
	10,000.000	Local		99.409300	9,940.93	102.799629	10,279.96	339.03	0.01
		Base		99.409300	9,940.93	102.799629	10,279.96	339.03	0.01
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8					3.8	01 Jun 2024		
	70,000.000	Local		98.596171	69,017.32	98.066192	68,646.33	-370.99	0.06
		Base		98.596171	69,017.32	98.066192	68,646.33	-370.99	0.06
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625	01 Dec 2023		
	250,000.000	Local		107.147784	267,869.46	101.524492	253,811.23	-14,058.23	0.21
		Base		107.147784	267,869.46	101.524492	253,811.23	-14,058.23	0.21
21H0306A7	GNMA II TBA 30 YR 3 JUMBOS					3.0	18 Oct 2048		
	1,700,000.000	Local		97.000000	1,649,000.00	96.843750	1,646,343.75	-2,656.25	1.34
Original Face:	1,700,000.000	Base		97.000000	1,649,000.00	96.843750	1,646,343.75	-2,656.25	1.34
21H0326A3	GNMA II TBA 30 YR 3.5 JUMBOS					3.5	18 Oct 2048		
	900,000.000	Local		99.631944	896,687.50	99.433590	894,902.31	-1,785.19	0.73
Original Face:	900,000.000	Base		99.631944	896,687.50	99.433590	894,902.31	-1,785.19	0.73
21H0406A6	GNMA II TBA 30 YR 4 JUMBOS					4.0	18 Oct 2048		
	1,900,000.000	Local		101.861328	1,935,365.24	101.699220	1,932,285.18	-3,080.06	1.57
Original Face:	1,900,000.000	Base		101.861328	1,935,365.24	101.699220	1,932,285.18	-3,080.06	1.57
21H0426A2	GNMA II TBA 30 YR 4.5 JUMBOS					4.5	18 Oct 2048		
	3,280,000.000	Local		103.586772	3,397,646.12	103.340440	3,389,566.43	-8,079.69	2.76
Original Face:	3,280,000.000	Base		103.586772	3,397,646.12	103.340440	3,389,566.43	-8,079.69	2.76
21H0506A5	GNMA II TBA 30 YR 5 JUMBOS					5.0	18 Oct 2048		
	500,000.000	Local		104.560940	522,804.70	104.426350	522,131.75	-672.95	0.42
Original Face:	500,000.000	Base		104.560940	522,804.70	104.426350	522,131.75	-672.95	0.42
22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1					2.69581	25 Feb 2032		
	232,970.300	Local		96.514925	224,851.11	97.336490	226,765.11	1,914.00	0.18
Original Face:	16,100,000.000	Base		96.514925	224,851.11	97.336490	226,765.11	1,914.00	0.18

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225433AF8	CRED SUIS GP FUN LTD COMPANY GUAR 05/45 4.875					4.875	15 May 2045		
	250,000.000	Local		103.486508	258,716.27	101.363454	253,408.64	-5,307.63	0.21
		Base		103.486508	258,716.27	101.363454	253,408.64	-5,307.63	0.21
247367BH7	DELTA AIR LINES 2007 1 A PASS THRU CE 02/24 6.821					6.821	10 Feb 2024		
	8,877.930	Local		112.451101	9,983.33	109.590000	9,729.32	-254.01	0.01
	Original Face: 20,000.000	Base		112.451101	9,983.33	109.590000	9,729.32	-254.01	0.01
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	20,000.000	Local		96.301400	19,260.28	98.504626	19,700.93	440.65	0.02
		Base		96.301400	19,260.28	98.504626	19,700.93	440.65	0.02
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.85	15 Dec 2025		
	130,000.000	Local		112.232269	145,901.95	108.982905	141,677.78	-4,224.17	0.12
		Base		112.232269	145,901.95	108.982905	141,677.78	-4,224.17	0.12
25245BAB3	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875					2.875	11 May 2022		
	10,000.000	Local		103.058200	10,305.82	98.218781	9,821.88	-483.94	0.01
		Base		103.058200	10,305.82	98.218781	9,821.88	-483.94	0.01
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
	110,000.000	Local		100.828991	110,911.89	100.326069	110,358.68	-553.21	0.09
		Base		100.828991	110,911.89	100.326069	110,358.68	-553.21	0.09
26441CAS4	DUKE ENERGY CORP SR UNSECURED 09/26 2.65					2.65	01 Sep 2026		
	10,000.000	Local		98.059300	9,805.93	90.414883	9,041.49	-764.44	0.01
		Base		98.059300	9,805.93	90.414883	9,041.49	-764.44	0.01
26441CAT2	DUKE ENERGY CORP SR UNSECURED 09/46 3.75					3.75	01 Sep 2046		
	10,000.000	Local		95.197300	9,519.73	87.875525	8,787.55	-732.18	0.01
		Base		95.197300	9,519.73	87.875525	8,787.55	-732.18	0.01
26441CAW5	DUKE ENERGY CORP SR UNSECURED 08/22 2.4					2.4	15 Aug 2022		
	30,000.000	Local		99.837933	29,951.38	95.668838	28,700.65	-1,250.73	0.02
		Base		99.837933	29,951.38	95.668838	28,700.65	-1,250.73	0.02
26441CAX3	DUKE ENERGY CORP SR UNSECURED 08/27 3.15					3.15	15 Aug 2027		
	50,000.000	Local		99.746760	49,873.38	93.002070	46,501.04	-3,372.34	0.04
		Base		99.746760	49,873.38	93.002070	46,501.04	-3,372.34	0.04

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26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.15	15 Jan 2026		
	10,000.000	Local		106.796700	10,679.67	102.263588	10,226.36	-453.31	0.01
		Base		106.796700	10,679.67	102.263588	10,226.36	-453.31	0.01
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.75	02 Nov 2022		
	20,000.000	Local		101.459650	20,291.93	97.049813	19,409.96	-881.97	0.02
		Base		101.459650	20,291.93	97.049813	19,409.96	-881.97	0.02
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.15	02 Nov 2042		
	60,000.000	Local		99.106650	59,463.99	94.726079	56,835.65	-2,628.34	0.05
		Base		99.106650	59,463.99	94.726079	56,835.65	-2,628.34	0.05
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875	28 May 2045		
	270,000.000	Local		98.185711	265,101.42	98.900000	267,030.00	1,928.58	0.22
		Base		98.185711	265,101.42	98.900000	267,030.00	1,928.58	0.22
29278NAF0	ENERGY TRANSFER PARTNERS COMPANY GUAR 06/28 4.95					4.95	15 Jun 2028		
	80,000.000	Local		102.641100	82,112.88	101.810210	81,448.17	-664.71	0.07
		Base		102.641100	82,112.88	101.810210	81,448.17	-664.71	0.07
29379VAV5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7					5.7	15 Feb 2042		
	70,000.000	Local		114.603057	80,222.14	113.121283	79,184.90	-1,037.24	0.06
		Base		114.603057	80,222.14	113.121283	79,184.90	-1,037.24	0.06
29425AAD5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC33 A4					3.778	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
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043	01 Mar 2026		
	20,000.000	Local		102.813400	20,562.68	96.996608	19,399.32	-1,163.36	0.02
		Base		102.813400	20,562.68	96.996608	19,399.32	-1,163.36	0.02
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114	01 Mar 2046		
	10,000.000	Local		106.730800	10,673.08	101.372648	10,137.26	-535.82	0.01
		Base		106.730800	10,673.08	101.372648	10,137.26	-535.82	0.01
3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4					4.0	01 Jul 2047		
	86,481.180	Local		105.433818	91,180.41	101.157558	87,482.25	-3,698.16	0.07
	Original Face:		Base	105.433818	91,180.41	101.157558	87,482.25	-3,698.16	0.07

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3128MJ5B2	FED HM LN PC POOL G08841 FG 10/48 FIXED 3.5					3.5	01 Oct 2048		
	500,000.000	Local		99.110834	495,554.17	98.484678	492,423.39	-3,130.78	0.40
Original Face:	500,000.000	Base		99.110834	495,554.17	98.484678	492,423.39	-3,130.78	0.40
3128MJZY9	FED HM LN PC POOL G08758 FG 04/47 FIXED 4					4.0	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					3.0	01 Apr 2038		
	290,109.140	Local		97.818014	283,779.00	96.630019	280,332.52	-3,446.48	0.23
Original Face:	300,000.000	Base		97.818014	283,779.00	96.630019	280,332.52	-3,446.48	0.23
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.0	01 Feb 2038		
	288,510.950	Local		97.818059	282,215.81	96.550200	278,557.90	-3,657.91	0.23
Original Face:	300,000.000	Base		97.818059	282,215.81	96.550200	278,557.90	-3,657.91	0.23
3130AA3R7	FEDERAL HOME LOAN BANK BONDS 11/19 1.375					1.375	15 Nov 2019		
	90,000.000	Local		99.990111	89,991.10	98.565200	88,708.68	-1,282.42	0.07
		Base		99.990111	89,991.10	98.565200	88,708.68	-1,282.42	0.07
3130ADN32	FEDERAL HOME LOAN BANK BONDS 02/20 2.125					2.125	11 Feb 2020		
	10,000.000	Local		99.875000	9,987.50	99.163700	9,916.37	-71.13	0.01
		Base		99.875000	9,987.50	99.163700	9,916.37	-71.13	0.01
3132J4M30	FED HM LN PC POOL G31077 FG 09/31 FIXED 5					5.0	01 Sep 2031		
	0.000	Local		0.000000	11.40	0.000000	0.00	-11.40	0.00
		Base		0.000000	11.40	0.000000	0.00	-11.40	0.00
3132L7L49	FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5					4.5	01 Dec 2045		
	73,498.600	Local		106.636208	78,376.12	103.268060	75,900.58	-2,475.54	0.06
Original Face:	162,728.000	Base		106.636208	78,376.12	103.268060	75,900.58	-2,475.54	0.06
3132WKL3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3					3.0	01 Jan 2047		
	88,211.030	Local		99.859995	88,087.53	95.925224	84,616.63	-3,470.90	0.07
Original Face:	100,000.000	Base		99.859995	88,087.53	95.925224	84,616.63	-3,470.90	0.07
3132WLNH5	FED HM LN PC POOL Q46691 FG 02/47 FIXED 4.5					4.5	01 Feb 2047		
	148,032.750	Local		106.659992	157,891.72	103.969058	153,908.26	-3,983.46	0.13
Original Face:	225,631.000	Base		106.659992	157,891.72	103.969058	153,908.26	-3,983.46	0.13

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3132XYUX3	FED HM LN PC POOL Q55997 FG 05/48 FIXED 4					4.0	01 May 2048		
	195,360.890	Local		101.349267	197,996.83	101.046134	197,404.63	-592.20	0.16
Original Face:	200,000.000	Base		101.349267	197,996.83	101.046134	197,404.63	-592.20	0.16
3132Y05C0	FED HM LN PC POOL Q57142 FG 07/48 FIXED 4					4.0	01 Jul 2048		
	491,842.210	Local		101.923166	501,301.15	101.039425	496,954.54	-4,346.61	0.40
Original Face:	500,000.000	Base		101.923166	501,301.15	101.039425	496,954.54	-4,346.61	0.40
3132Y1A81	FED HM LN PC POOL Q57230 FG 07/48 FIXED 4					4.0	01 Jul 2048		
	98,553.040	Local		102.051119	100,574.48	101.041039	99,579.02	-995.46	0.08
Original Face:	100,000.000	Base		102.051119	100,574.48	101.041039	99,579.02	-995.46	0.08
3136A5LM6	FANNIE MAE FNR 2012 35 SC					4.28419	25 Apr 2042		
	27,085.970	Local		16.831186	4,558.89	16.197110	4,387.14	-171.75	0.00
Original Face:	100,000.000	Base		16.831186	4,558.89	16.197110	4,387.14	-171.75	0.00
3136AETS6	FANNIE MAE FNR 2013 54 BS					3.93419	25 Jun 2043		
	174,836.620	Local		18.808377	32,883.93	16.735640	29,260.03	-3,623.90	0.02
Original Face:	300,000.000	Base		18.808377	32,883.93	16.735640	29,260.03	-3,623.90	0.02
3136AHGQ7	FANNIE MAE FNR 2013 124 SB					3.73419	25 Dec 2043		
	127,609.010	Local		17.884411	22,822.12	16.144720	20,602.12	-2,220.00	0.02
Original Face:	200,000.000	Base		17.884411	22,822.12	16.144720	20,602.12	-2,220.00	0.02
3136AX4N2	FANNIE MAE FNR 2017 76 SB					3.88419	25 Oct 2057		
	83,047.510	Local		15.892361	13,198.21	16.359700	13,586.32	388.11	0.01
Original Face:	100,000.000	Base		15.892361	13,198.21	16.359700	13,586.32	388.11	0.01
3136AY7L1	FANNIEMAE ACES FNA 2018 M1 A2					3.085854	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
3136B0YM2	FANNIEMAE ACES FNA 2018 M2 A2					2.99924	25 Jan 2028		
	50,000.000	Local		97.216180	48,608.09	94.991000	47,495.50	-1,112.59	0.04
Original Face:	50,000.000	Base		97.216180	48,608.09	94.991000	47,495.50	-1,112.59	0.04
3137AJYN8	FREDDIE MAC FHR 3973 SA					4.33156	15 Dec 2041		
	99,276.000	Local		15.898394	15,783.29	17.141370	17,017.27	1,233.98	0.01
Original Face:	300,000.000	Base		15.898394	15,783.29	17.141370	17,017.27	1,233.98	0.01

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3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.0	15 Aug 2048		
	98,363.890	Local		96.115821	94,543.26	95.411250	93,850.22	-693.04	0.08
Original Face:	100,000.000	Base		96.115821	94,543.26	95.411250	93,850.22	-693.04	0.08
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3					6.11581	25 Dec 2027		
	270,000.000	Local		110.484922	298,309.29	110.407800	298,101.06	-208.23	0.24
Original Face:	270,000.000	Base		110.484922	298,309.29	110.407800	298,101.06	-208.23	0.24
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.0	01 Aug 2046		
	91,322.530	Local		95.328130	87,056.06	95.742041	87,434.05	377.99	0.07
Original Face:	100,000.000	Base		95.328130	87,056.06	95.742041	87,434.05	377.99	0.07
3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4					4.0	01 May 2047		
	89,841.980	Local		105.787651	95,041.72	101.353292	91,057.80	-3,983.92	0.07
Original Face:	100,000.000	Base		105.787651	95,041.72	101.353292	91,057.80	-3,983.92	0.07
3138WKVH5	FNMA POOL AS9615 FN 05/47 FIXED 4.5					4.5	01 May 2047		
	81,275.500	Local		104.596170	85,011.06	103.242764	83,911.07	-1,099.99	0.07
Original Face:	100,000.000	Base		104.596170	85,011.06	103.242764	83,911.07	-1,099.99	0.07
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.0	01 May 2046		
	91,021.760	Local		95.359373	86,797.78	95.741009	87,145.15	347.37	0.07
Original Face:	100,000.000	Base		95.359373	86,797.78	95.741009	87,145.15	347.37	0.07
3140F9WR2	FNMA POOL BD2455 FN 01/47 FIXED 3					3.0	01 Jan 2047		
	87,465.100	Local		99.738376	87,236.27	95.857790	83,842.11	-3,394.16	0.07
Original Face:	100,000.000	Base		99.738376	87,236.27	95.857790	83,842.11	-3,394.16	0.07
3140FNJ39	FNMA POOL BE2981 FN 02/32 FIXED 3					3.0	01 Feb 2032		
	302,851.860	Local		99.759856	302,124.58	98.868608	299,425.42	-2,699.16	0.24
Original Face:	400,000.000	Base		99.759856	302,124.58	98.868608	299,425.42	-2,699.16	0.24
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.0	01 Feb 2056		
	83,247.070	Local		102.149097	85,036.13	101.819914	84,762.10	-274.03	0.07
Original Face:	100,000.000	Base		102.149097	85,036.13	101.819914	84,762.10	-274.03	0.07
3140FXEF5	FNMA POOL BF0133 FN 08/56 FIXED 4					4.0	01 Aug 2056		
	164,557.990	Local		105.354429	173,369.13	101.657243	167,285.12	-6,084.01	0.14
Original Face:	200,000.000	Base		105.354429	173,369.13	101.657243	167,285.12	-6,084.01	0.14

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3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.5	01 Mar 2057		
	173,618.310	Local		103.597126	179,863.58	98.158178	170,420.57	-9,443.01	0.14
Original Face:	200,000.000	Base		103.597126	179,863.58	98.158178	170,420.57	-9,443.01	0.14
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.0	01 Jun 2057		
	92,579.290	Local		102.011908	94,441.90	101.507705	93,975.11	-466.79	0.08
Original Face:	100,000.000	Base		102.011908	94,441.90	101.507705	93,975.11	-466.79	0.08
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.0	01 Nov 2046		
	74,748.130	Local		109.097231	81,548.14	105.854650	79,124.37	-2,423.77	0.06
Original Face:	100,000.000	Base		109.097231	81,548.14	105.854650	79,124.37	-2,423.77	0.06
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.5	01 Sep 2057		
	96,116.760	Local		104.855147	100,783.37	103.686733	99,660.33	-1,123.04	0.08
Original Face:	100,000.000	Base		104.855147	100,783.37	103.686733	99,660.33	-1,123.04	0.08
3140GQ4H6	FNMA POOL BH2623 FN 08/47 FIXED 4					4.0	01 Aug 2047		
	539,554.300	Local		105.525605	569,367.94	101.035140	545,139.44	-24,228.50	0.44
Original Face:	600,000.000	Base		105.525605	569,367.94	101.035140	545,139.44	-24,228.50	0.44
3140GSRN4	FNMA POOL BH4092 FN 10/47 FIXED 4.5					4.5	01 Oct 2047		
	175,264.320	Local		107.240818	187,954.89	103.226549	180,919.31	-7,035.58	0.15
Original Face:	200,000.000	Base		107.240818	187,954.89	103.226549	180,919.31	-7,035.58	0.15
3140GSRX2	FNMA POOL BH4101 FN 10/47 FIXED 3.5					3.5	01 Oct 2047		
	377,429.940	Local		99.546438	375,718.06	98.482494	371,702.42	-4,015.64	0.30
Original Face:	400,000.000	Base		99.546438	375,718.06	98.482494	371,702.42	-4,015.64	0.30
3140H3DG8	FNMA POOL BJ1902 FN 11/47 FIXED 3					3.0	01 Nov 2047		
	389,603.290	Local		96.763297	376,992.99	95.740980	373,010.01	-3,982.98	0.30
Original Face:	417,070.000	Base		96.763297	376,992.99	95.740980	373,010.01	-3,982.98	0.30
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.0	01 Dec 2037		
	283,158.030	Local		97.818109	276,979.83	97.043979	274,787.82	-2,192.01	0.22
Original Face:	300,000.000	Base		97.818109	276,979.83	97.043979	274,787.82	-2,192.01	0.22
3140HD3Q5	FNMA POOL BK0806 FN 04/48 FIXED 4					4.0	01 Apr 2048		
	196,571.700	Local		102.383822	201,257.62	101.028867	198,594.16	-2,663.46	0.16
Original Face:	200,000.000	Base		102.383822	201,257.62	101.028867	198,594.16	-2,663.46	0.16

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3140J72F1	FNMA POOL BM3473 FN 11/47 FIXED VAR					3.5	01 Nov 2047		
	196,378.750	Local		98.453127	193,341.02	98.482051	193,397.82	56.80	0.16
Original Face:	200,000.000	Base		98.453127	193,341.02	98.482051	193,397.82	56.80	0.16
3140J8D67	FNMA POOL BM3724 FN 03/48 FIXED VAR					3.5	01 Mar 2048		
	96,046.340	Local		99.984632	96,031.58	98.647029	94,746.86	-1,284.72	0.08
Original Face:	100,000.000	Base		99.984632	96,031.58	98.647029	94,746.86	-1,284.72	0.08
31418C2M5	FNMA POOL MA3479 FN 09/48 FIXED 3					3.0	01 Sep 2048		
	636,207.690	Local		96.763142	615,614.55	95.759537	609,229.54	-6,385.01	0.50
Original Face:	639,601.000	Base		96.763142	615,614.55	95.759537	609,229.54	-6,385.01	0.50
31418CDL5	FNMA POOL MA2806 FN 11/46 FIXED 3					3.0	01 Nov 2046		
	259,707.000	Local		95.593750	248,263.66	95.781237	248,750.58	486.92	0.20
Original Face:	300,000.000	Base		95.593750	248,263.66	95.781237	248,750.58	486.92	0.20
31418CP57	FNMA POOL MA3143 FN 09/47 FIXED 3					3.0	01 Sep 2047		
	974,188.160	Local		96.763329	942,656.89	95.768321	932,963.64	-9,693.25	0.76
Original Face:	1,028,081.000	Base		96.763329	942,656.89	95.768321	932,963.64	-9,693.25	0.76
31418CR89	FNMA POOL MA3210 FN 12/47 FIXED 3.5					3.5	01 Dec 2047		
	399,999.720	Local		99.418950	397,675.52	98.462791	393,850.89	-3,824.63	0.32
Original Face:	422,711.000	Base		99.418950	397,675.52	98.462791	393,850.89	-3,824.63	0.32
31418CT95	FNMA POOL MA3275 FN 02/48 FIXED 3					3.0	01 Feb 2048		
	199,999.880	Local		96.303083	192,606.05	95.765784	191,531.45	-1,074.60	0.16
Original Face:	205,633.000	Base		96.303083	192,606.05	95.765784	191,531.45	-1,074.60	0.16
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	20,000.000	Local		126.132050	25,226.41	129.073380	25,814.68	588.27	0.02
		Base		126.132050	25,226.41	129.073380	25,814.68	588.27	0.02
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9					3.9	15 Jul 2027		
	120,000.000	Local		101.190317	121,428.38	97.275926	116,731.11	-4,697.27	0.09
		Base		101.190317	121,428.38	97.275926	116,731.11	-4,697.27	0.09
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.85	15 Jul 2047		
	110,000.000	Local		104.693791	115,163.17	101.725922	111,898.51	-3,264.66	0.09
		Base		104.693791	115,163.17	101.725922	111,898.51	-3,264.66	0.09

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345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75					4.75	15 Jan 2043		
	10,000.000	Local		100.655600	10,065.56	83.267568	8,326.76	-1,738.80	0.01
		Base		100.655600	10,065.56	83.267568	8,326.76	-1,738.80	0.01
36179TE27	GNMA II POOL MA4653 G2 08/47 FIXED 4					4.0	20 Aug 2047		
	85,194.070	Local		103.903042	88,519.23	102.167206	87,040.40	-1,478.83	0.07
	Original Face: 100,000.000	Base		103.903042	88,519.23	102.167206	87,040.40	-1,478.83	0.07
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3					3.0	20 Sep 2047		
	187,828.320	Local		97.674472	183,460.32	96.932348	182,066.40	-1,393.92	0.15
	Original Face: 200,000.000	Base		97.674472	183,460.32	96.932348	182,066.40	-1,393.92	0.15
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3					3.0	20 Nov 2047		
	476,134.120	Local		97.961471	466,427.99	96.922073	461,479.06	-4,948.93	0.38
	Original Face: 500,000.010	Base		97.961471	466,427.99	96.922073	461,479.06	-4,948.93	0.38
36179TUD5	GNMA II POOL MA5080 G2 03/48 FIXED 5					5.0	20 Mar 2048		
	98,715.320	Local		104.828582	103,481.87	104.545082	103,202.01	-279.86	0.08
	Original Face: 103,531.000	Base		104.828582	103,481.87	104.545082	103,202.01	-279.86	0.08
36179TXX8	GNMA II POOL MA5194 G2 05/48 FIXED 5					5.0	20 May 2048		
	99,281.580	Local		104.934430	104,180.56	104.625651	103,874.00	-306.56	0.08
	Original Face: 101,070.000	Base		104.934430	104,180.56	104.625651	103,874.00	-306.56	0.08
36179TZ73	GNMA II POOL MA5266 G2 06/48 FIXED 5					5.0	20 Jun 2048		
	99,110.280	Local		105.020468	104,086.08	104.725935	103,794.17	-291.91	0.08
	Original Face: 100,000.000	Base		105.020468	104,086.08	104.725935	103,794.17	-291.91	0.08
36179UCD2	GNMA II POOL MA5468 G2 09/48 FIXED 5					5.0	20 Sep 2048		
	300,000.000	Local		104.725720	314,177.16	104.570742	313,712.23	-464.93	0.26
	Original Face: 300,000.000	Base		104.725720	314,177.16	104.570742	313,712.23	-464.93	0.26
3617HPBW3	GNMA II POOL BJ1853 G2 09/48 FIXED 4.5					4.5	20 Sep 2048		
	100,000.000	Local		102.513100	102,513.10	103.450565	103,450.57	937.47	0.08
	Original Face: 100,000.000	Base		102.513100	102,513.10	103.450565	103,450.57	937.47	0.08
36250HAM5	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 C					4.65915	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

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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
36250PAD7	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC32 A4				3.764	10 Jul 2048		
		80,000.000	Local 105.831238	84,664.99	100.648030	80,518.42	-4,146.57	0.07
Original Face:		80,000.000	Base 105.831238	84,664.99	100.648030	80,518.42	-4,146.57	0.07
36251PAD6	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 A4				2.85	10 Oct 2049		
		390,000.000	Local 94.682515	369,261.81	93.908780	366,244.24	-3,017.57	0.30
Original Face:		390,000.000	Base 94.682515	369,261.81	93.908780	366,244.24	-3,017.57	0.30
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5				4.5	11 Mar 2044		
		20,000.000	Local 111.574800	22,314.96	94.321555	18,864.31	-3,450.65	0.02
			Base 111.574800	22,314.96	94.321555	18,864.31	-3,450.65	0.02
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875	10 Jan 2039		
		190,000.000	Local 138.255995	262,686.39	124.901619	237,313.08	-25,373.31	0.19
			Base 138.255995	262,686.39	124.901619	237,313.08	-25,373.31	0.19
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65				4.65	17 Oct 2021		
		20,000.000	Local 108.384650	21,676.93	103.258117	20,651.62	-1,025.31	0.02
			Base 108.384650	21,676.93	103.258117	20,651.62	-1,025.31	0.02
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.25	02 Oct 2043		
		10,000.000	Local 114.193800	11,419.38	102.542750	10,254.28	-1,165.10	0.01
			Base 114.193800	11,419.38	102.542750	10,254.28	-1,165.10	0.01
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45				3.45	10 Apr 2022		
		10,000.000	Local 100.663200	10,066.32	98.351074	9,835.11	-231.21	0.01
			Base 100.663200	10,066.32	98.351074	9,835.11	-231.21	0.01
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7				3.7	01 Apr 2024		
		10,000.000	Local 102.122700	10,212.27	100.309508	10,030.95	-181.32	0.01
			Base 102.122700	10,212.27	100.309508	10,030.95	-181.32	0.01
375558BB8	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55				2.55	01 Sep 2020		
		10,000.000	Local 99.191400	9,919.14	98.994818	9,899.48	-19.66	0.01
			Base 99.191400	9,919.14	98.994818	9,899.48	-19.66	0.01
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.75	01 Mar 2046		
		10,000.000	Local 107.229900	10,722.99	103.075542	10,307.55	-415.44	0.01
			Base 107.229900	10,722.99	103.075542	10,307.55	-415.44	0.01

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375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65					3.65	01 Mar 2026		
	10,000.000	Local		103.620400	10,362.04	98.200094	9,820.01	-542.03	0.01
		Base		103.620400	10,362.04	98.200094	9,820.01	-542.03	0.01
375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85					1.85	20 Sep 2019		
	10,000.000	Local		99.982800	9,998.28	99.174601	9,917.46	-80.82	0.01
		Base		99.982800	9,998.28	99.174601	9,917.46	-80.82	0.01
38141EA58	GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375					5.375	15 Mar 2020		
	40,000.000	Local		104.671200	41,868.48	103.079084	41,231.63	-636.85	0.03
		Base		104.671200	41,868.48	103.079084	41,231.63	-636.85	0.03
38141GGQ1	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25					5.25	27 Jul 2021		
	110,000.000	Local		105.187527	115,706.28	104.699695	115,169.66	-536.62	0.09
		Base		105.187527	115,706.28	104.699695	115,169.66	-536.62	0.09
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.25	21 Oct 2025		
	30,000.000	Local		103.871267	31,161.38	99.088663	29,726.60	-1,434.78	0.02
		Base		103.871267	31,161.38	99.088663	29,726.60	-1,434.78	0.02
38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR					3.691	05 Jun 2028		
	40,000.000	Local		101.093500	40,437.40	95.176133	38,070.45	-2,366.95	0.03
		Base		101.093500	40,437.40	95.176133	38,070.45	-2,366.95	0.03
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR					3.814	23 Apr 2029		
	40,000.000	Local		98.337550	39,335.02	95.391004	38,156.40	-1,178.62	0.03
		Base		98.337550	39,335.02	95.391004	38,156.40	-1,178.62	0.03
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223	01 May 2029		
	150,000.000	Local		99.386147	149,079.22	98.535714	147,803.57	-1,275.65	0.12
		Base		99.386147	149,079.22	98.535714	147,803.57	-1,275.65	0.12
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.5	16 Nov 2026		
	80,000.000	Local		98.679413	78,943.53	94.899199	75,919.36	-3,024.17	0.06
		Base		98.679413	78,943.53	94.899199	75,919.36	-3,024.17	0.06
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.15	22 May 2045		
	240,000.000	Local		106.288921	255,093.41	102.057872	244,938.89	-10,154.52	0.20
		Base		106.288921	255,093.41	102.057872	244,938.89	-10,154.52	0.20

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	Units								
38148YAC2	GOLDMAN SACHS GROUP INC SR UNSECURED 10/22 VAR					2.876	31 Oct 2022		
	90,000.000	Local	100.000000	90,000.00	97.518799	87,766.92		-2,233.08	0.07
		Base	100.000000	90,000.00	97.518799	87,766.92		-2,233.08	0.07
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI					3.5	20 Apr 2043		
	87,911.000	Local	11.183037	9,831.12	15.149150	13,317.77		3,486.65	0.01
Original Face:	200,000.000	Base	11.183037	9,831.12	15.149150	13,317.77		3,486.65	0.01
38380MCG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 108 A					3.25	16 May 2059		
	109,918.460	Local	98.230388	107,973.33	98.100990	107,831.10		-142.23	0.09
Original Face:	110,000.000	Base	98.230388	107,973.33	98.100990	107,831.10		-142.23	0.09
38380MMK4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 129 AG					3.1	16 May 2059		
	540,000.000	Local	97.844185	528,358.60	97.632730	527,216.74		-1,141.86	0.43
Original Face:	540,000.000	Base	97.844185	528,358.60	97.632730	527,216.74		-1,141.86	0.43
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583	19 Jun 2029		
	400,000.000	Local	100.370838	401,483.35	100.001572	400,006.29		-1,477.06	0.33
		Base	100.370838	401,483.35	100.001572	400,006.29		-1,477.06	0.33
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.8	15 Nov 2025		
	30,000.000	Local	101.535200	30,460.56	99.143504	29,743.05		-717.51	0.02
		Base	101.535200	30,460.56	99.143504	29,743.05		-717.51	0.02
41161PSL8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B					2.53525	20 Jun 2035		
	82,621.300	Local	97.180122	80,291.48	100.123470	82,723.31		2,431.83	0.07
Original Face:	1,220,000.000	Base	97.180122	80,291.48	100.123470	82,723.31		2,431.83	0.07
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054	27 Apr 2045		
	10,000.000	Local	110.546200	11,054.62	105.214027	10,521.40		-533.22	0.01
		Base	110.546200	11,054.62	105.214027	10,521.40		-533.22	0.01
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.95	15 Mar 2027		
	50,000.000	Local	102.386340	51,193.17	98.290084	49,145.04		-2,048.13	0.04
		Base	102.386340	51,193.17	98.290084	49,145.04		-2,048.13	0.04
45669DAA6	INDYMAC RESIDENTIAL ASSET BACK INABS 2007 H1 A1					2.37581	25 Jul 2037		
	62,018.100	Local	95.260045	59,078.47	95.441280	59,190.87		112.40	0.05
Original Face:	710,000.000	Base	95.260045	59,078.47	95.441280	59,190.87		112.40	0.05

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45866FAJ3	INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.75					3.75	21 Sep 2028		
	110,000.000	Local	100.362509	110,398.76	98.948380	108,843.22	-1,555.54	0.09	
		Base	100.362509	110,398.76	98.948380	108,843.22	-1,555.54	0.09	
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625	15 Jan 2022		
	30,000.000	Local	113.916967	34,175.09	113.653366	34,096.01	-79.08	0.03	
		Base	113.916967	34,175.09	113.653366	34,096.01	-79.08	0.03	
46625HHU7	JPMORGAN CHASE + CO SR UNSECURED 10/20 4.25					4.25	15 Oct 2020		
	30,000.000	Local	104.335767	31,300.73	101.930126	30,579.04	-721.69	0.02	
		Base	104.335767	31,300.73	101.930126	30,579.04	-721.69	0.02	
46625HJZ4	JPMORGAN CHASE + CO SUBORDINATED 12/26 4.125					4.125	15 Dec 2026		
	60,000.000	Local	103.181883	61,909.13	99.263279	59,557.97	-2,351.16	0.05	
		Base	103.181883	61,909.13	99.263279	59,557.97	-2,351.16	0.05	
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.95	01 Jun 2045		
	20,000.000	Local	110.032900	22,006.58	104.864999	20,973.00	-1,033.58	0.02	
		Base	110.032900	22,006.58	104.864999	20,973.00	-1,033.58	0.02	
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625	01 Dec 2027		
	80,000.000	Local	99.880075	79,904.06	94.311143	75,448.91	-4,455.15	0.06	
		Base	99.880075	79,904.06	94.311143	75,448.91	-4,455.15	0.06	
46637WAH6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX C					5.1909	15 Jun 2045		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
46644FAD3	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C28 A4					3.2274	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					3.509	23 Jan 2029		
	10,000.000	Local	100.000000	10,000.00	94.719457	9,471.95	-528.05	0.01	
		Base	100.000000	10,000.00	94.719457	9,471.95	-528.05	0.01	
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203	23 Jul 2029		
	170,000.000	Local	100.811276	171,379.17	99.702653	169,494.51	-1,884.66	0.14	
		Base	100.811276	171,379.17	99.702653	169,494.51	-1,884.66	0.14	

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478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.7	01 Mar 2046		
	10,000.000	Local		106.779800	10,677.98	95.152893	9,515.29	-1,162.69	0.01
		Base		106.779800	10,677.98	95.152893	9,515.29	-1,162.69	0.01
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625	03 Mar 2037		
	30,000.000	Local		98.937300	29,681.19	96.216773	28,865.03	-816.16	0.02
		Base		98.937300	29,681.19	96.216773	28,865.03	-816.16	0.02
492386AT4	KERR MCGEE CORP COMPANY GUAR 09/31 7.875					7.875	15 Sep 2031		
	60,000.000	Local		127.052150	76,231.29	124.549340	74,729.60	-1,501.69	0.06
		Base		127.052150	76,231.29	124.549340	74,729.60	-1,501.69	0.06
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95					6.95	01 Jul 2024		
	70,000.000	Local		114.068129	79,847.69	112.606740	78,824.72	-1,022.97	0.06
		Base		114.068129	79,847.69	112.606740	78,824.72	-1,022.97	0.06
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5					3.5	01 Mar 2021		
	10,000.000	Local		99.959500	9,995.95	100.287248	10,028.72	32.77	0.01
		Base		99.959500	9,995.95	100.287248	10,028.72	32.77	0.01
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25					4.25	01 Sep 2024		
	30,000.000	Local		102.258800	30,677.64	100.794069	30,238.22	-439.42	0.02
		Base		102.258800	30,677.64	100.794069	30,238.22	-439.42	0.02
49456BAP6	KINDER MORGAN INC COMPANY GUAR 03/28 4.3					4.3	01 Mar 2028		
	110,000.000	Local		99.407855	109,348.64	99.148840	109,063.72	-284.92	0.09
		Base		99.407855	109,348.64	99.148840	109,063.72	-284.92	0.09
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375					4.375	01 Jun 2046		
	200,000.000	Local		89.495895	178,991.79	88.319855	176,639.71	-2,352.08	0.14
		Base		89.495895	178,991.79	88.319855	176,639.71	-2,352.08	0.14
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.0	01 Jun 2026		
	10,000.000	Local		95.894600	9,589.46	91.280453	9,128.05	-461.41	0.01
		Base		95.894600	9,589.46	91.280453	9,128.05	-461.41	0.01
50077LAJ5	KRAFT HEINZ FOODS CO COMPANY GUAR 07/22 3.5					3.5	15 Jul 2022		
	10,000.000	Local		99.094500	9,909.45	99.238663	9,923.87	14.42	0.01
		Base		99.094500	9,909.45	99.238663	9,923.87	14.42	0.01

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50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.95	15 Jul 2025		
	10,000.000	Local		105.462600	10,546.26	98.542743	9,854.27	-691.99	0.01
		Base		105.462600	10,546.26	98.542743	9,854.27	-691.99	0.01
532457BP2	ELI LILLY + CO SR UNSECURED 05/27 3.1					3.1	15 May 2027		
	10,000.000	Local		99.969100	9,996.91	96.320075	9,632.01	-364.90	0.01
		Base		99.969100	9,996.91	96.320075	9,632.01	-364.90	0.01
539439AP4	LLOYDS BANKING GROUP PLC SR UNSECURED 11/23 VAR					2.907	07 Nov 2023		
	200,000.000	Local		100.000000	200,000.00	95.401275	190,802.55	-9,197.45	0.16
		Base		100.000000	200,000.00	95.401275	190,802.55	-9,197.45	0.16
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375	22 Mar 2028		
	200,000.000	Local		99.109515	198,219.03	97.546303	195,092.61	-3,126.42	0.16
		Base		99.109515	198,219.03	97.546303	195,092.61	-3,126.42	0.16
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.55	15 Jan 2026		
	20,000.000	Local		104.944050	20,988.81	98.827559	19,765.51	-1,223.30	0.02
		Base		104.944050	20,988.81	98.827559	19,765.51	-1,223.30	0.02
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.5	15 Apr 2038		
	100,000.000	Local		94.762990	94,762.99	94.249534	94,249.53	-513.46	0.08
		Base		94.762990	94,762.99	94.249534	94,249.53	-513.46	0.08
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.7	15 Apr 2048		
	30,000.000	Local		99.354433	29,806.33	93.189647	27,956.89	-1,849.44	0.02
		Base		99.354433	29,806.33	93.189647	27,956.89	-1,849.44	0.02
55336VAR1	MPLX LP SR UNSECURED 03/28 4					4.0	15 Mar 2028		
	30,000.000	Local		99.574467	29,872.34	96.181782	28,854.53	-1,017.81	0.02
		Base		99.574467	29,872.34	96.181782	28,854.53	-1,017.81	0.02
57636QAB0	MASTERCARD INC SR UNSECURED 04/24 3.375					3.375	01 Apr 2024		
	10,000.000	Local		105.079500	10,507.95	99.982803	9,998.28	-509.67	0.01
		Base		105.079500	10,507.95	99.982803	9,998.28	-509.67	0.01
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.7	30 Jan 2026		
	10,000.000	Local		104.571300	10,457.13	99.085417	9,908.54	-548.59	0.01
		Base		104.571300	10,457.13	99.085417	9,908.54	-548.59	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
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875	09 Dec 2045		
	10,000.000	Local		105.335500	10,533.55	104.578515	10,457.85	-75.70	0.01
		Base		105.335500	10,533.55	104.578515	10,457.85	-75.70	0.01
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5					3.5	01 Mar 2027		
	30,000.000	Local		100.092533	30,027.76	97.119530	29,135.86	-891.90	0.02
		Base		100.092533	30,027.76	97.119530	29,135.86	-891.90	0.02
58013MFF6	MCDONALD S CORP SR UNSECURED 04/28 3.8					3.8	01 Apr 2028		
	80,000.000	Local		99.932663	79,946.13	98.607026	78,885.62	-1,060.51	0.06
		Base		99.932663	79,946.13	98.607026	78,885.62	-1,060.51	0.06
585055BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5					3.5	15 Mar 2025		
	10,000.000	Local		105.187600	10,518.76	99.168443	9,916.84	-601.92	0.01
		Base		105.187600	10,518.76	99.168443	9,916.84	-601.92	0.01
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625	15 Mar 2045		
	10,000.000	Local		112.534600	11,253.46	105.913244	10,591.32	-662.14	0.01
		Base		112.534600	11,253.46	105.913244	10,591.32	-662.14	0.01
58507LAC3	MEDTRONIC GLOBAL HLDINGS COMPANY GUAR 04/27 3.35					3.35	01 Apr 2027		
	30,000.000	Local		100.389233	30,116.77	97.632824	29,289.85	-826.92	0.02
		Base		100.389233	30,116.77	97.632824	29,289.85	-826.92	0.02
5899296M5	MLCC MORTGAGE INVESTORS INC MLCC 2003 H A1					2.85581	25 Jan 2029		
	535,297.270	Local		98.963847	529,750.77	98.901290	529,415.91	-334.86	0.43
	Original Face: 20,000,000.000	Base		98.963847	529,750.77	98.901290	529,415.91	-334.86	0.43
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					2.60581	25 Aug 2036		
	150,000.000	Local		94.354520	141,531.78	98.673940	148,010.91	6,479.13	0.12
	Original Face: 150,000.000	Base		94.354520	141,531.78	98.673940	148,010.91	6,479.13	0.12
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.4	15 Dec 2066		
	100,000.000	Local		107.460920	107,460.92	106.000000	106,000.00	-1,460.92	0.09
		Base		107.460920	107,460.92	106.000000	106,000.00	-1,460.92	0.09
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.7	12 Feb 2025		
	10,000.000	Local		97.863700	9,786.37	95.899257	9,589.93	-196.44	0.01
		Base		97.863700	9,786.37	95.899257	9,589.93	-196.44	0.01

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594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55					1.55	08 Aug 2021		
	20,000.000	Local		96.649450	19,329.89	95.982623	19,196.52	-133.37	0.02
		Base		96.649450	19,329.89	95.982623	19,196.52	-133.37	0.02
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4					2.4	08 Aug 2026		
	40,000.000	Local		98.845400	39,538.16	92.205400	36,882.16	-2,656.00	0.03
		Base		98.845400	39,538.16	92.205400	36,882.16	-2,656.00	0.03
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7					3.7	08 Aug 2046		
	130,000.000	Local		98.183631	127,638.72	95.647824	124,342.17	-3,296.55	0.10
		Base		98.183631	127,638.72	95.647824	124,342.17	-3,296.55	0.10
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.4	06 Feb 2022		
	30,000.000	Local		98.309867	29,492.96	97.684286	29,305.29	-187.67	0.02
		Base		98.309867	29,492.96	97.684286	29,305.29	-187.67	0.02
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875	06 Feb 2024		
	20,000.000	Local		99.430550	19,886.11	97.760432	19,552.09	-334.02	0.02
		Base		99.430550	19,886.11	97.760432	19,552.09	-334.02	0.02
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.3	06 Feb 2027		
	120,000.000	Local		99.511767	119,414.12	98.082641	117,699.17	-1,714.95	0.10
		Base		99.511767	119,414.12	98.082641	117,699.17	-1,714.95	0.10
61744CJD9	MORGAN STANLEY CAPITAL INC MSAC 2004 OP1 M1					3.08581	25 Nov 2034		
	407,669.270	Local		97.337817	396,816.37	99.642370	406,211.32	9,394.95	0.33
	Original Face:		420,000.000	Base	97.337817	396,816.37	99.642370	406,211.32	9,394.95
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772	24 Jan 2029		
	100,000.000	Local		98.897660	98,897.66	95.989452	95,989.45	-2,908.21	0.08
		Base		98.897660	98,897.66	95.989452	95,989.45	-2,908.21	0.08
61760VAP8	MORGAN STANLEY CAPITAL I TRUST MSC 2012 C4 A4					3.244	15 Mar 2045		
	70,000.000	Local		103.849829	72,694.88	99.298670	69,509.07	-3,185.81	0.06
	Original Face:		70,000.000	Base	103.849829	72,694.88	99.298670	69,509.07	-3,185.81
61765TAF0	MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A5					3.635	15 Oct 2048		
	80,000.000	Local		100.560700	80,448.56	99.584000	79,667.20	-781.36	0.06
	Original Face:		80,000.000	Base	100.560700	80,448.56	99.584000	79,667.20	-781.36

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64032JAD8	NELNET STUDENT LOAN TRUST NSLT 2008 4 A4						3.81531	25 Apr 2024		
		77,919.230	Local	100.618063	78,400.82	100.592880	78,381.20	-19.62	0.06	
	Original Face:	120,000.000	Base	100.618063	78,400.82	100.592880	78,381.20	-19.62	0.06	
651229AU0	NEWELL BRANDS INC SR UNSECURED 04/21 3.15						3.15	01 Apr 2021		
		10,000.000	Local	98.632800	9,863.28	98.396566	9,839.66	-23.62	0.01	
			Base	98.632800	9,863.28	98.396566	9,839.66	-23.62	0.01	
651229AW6	NEWELL BRANDS INC SR UNSECURED 04/26 4.2						4.2	01 Apr 2026		
		80,000.000	Local	98.210988	78,568.79	95.110824	76,088.66	-2,480.13	0.06	
			Base	98.210988	78,568.79	95.110824	76,088.66	-2,480.13	0.06	
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15						4.15	15 Dec 2021		
		110,000.000	Local	104.385673	114,824.24	101.219033	111,340.94	-3,483.30	0.09	
			Base	104.385673	114,824.24	101.219033	111,340.94	-3,483.30	0.09	
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95						4.95	15 Aug 2047		
		30,000.000	Local	102.379667	30,713.90	95.764828	28,729.45	-1,984.45	0.02	
			Base	102.379667	30,713.90	95.764828	28,729.45	-1,984.45	0.02	
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85						3.85	15 Jan 2028		
		20,000.000	Local	99.716100	19,943.22	94.456665	18,891.33	-1,051.89	0.02	
			Base	99.716100	19,943.22	94.456665	18,891.33	-1,051.89	0.02	
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93						2.93	15 Jan 2025		
		130,000.000	Local	96.594200	125,572.46	94.995851	123,494.61	-2,077.85	0.10	
			Base	96.594200	125,572.46	94.995851	123,494.61	-2,077.85	0.10	
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25						3.25	15 Jan 2028		
		10,000.000	Local	99.951300	9,995.13	94.032202	9,403.22	-591.91	0.01	
			Base	99.951300	9,995.13	94.032202	9,403.22	-591.91	0.01	
666807BQ4	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55						2.55	15 Oct 2022		
		30,000.000	Local	99.949767	29,984.93	96.411328	28,923.40	-1,061.53	0.02	
			Base	99.949767	29,984.93	96.411328	28,923.40	-1,061.53	0.02	
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4						3.4	15 Apr 2026		
		150,000.000	Local	98.993127	148,489.69	97.768709	146,653.06	-1,836.63	0.12	
			Base	98.993127	148,489.69	97.768709	146,653.06	-1,836.63	0.12	

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.4	15 Apr 2046		
	10,000.000	Local		99.018000	9,901.80	101.721208	10,172.12	270.32	0.01
		Base		99.018000	9,901.80	101.721208	10,172.12	270.32	0.01
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.1	15 Feb 2047		
	10,000.000	Local		100.016600	10,001.66	96.906180	9,690.62	-311.04	0.01
		Base		100.016600	10,001.66	96.906180	9,690.62	-311.04	0.01
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.0	15 Feb 2027		
	20,000.000	Local		100.209000	20,041.80	95.006736	19,001.35	-1,040.45	0.02
		Base		100.209000	20,041.80	95.006736	19,001.35	-1,040.45	0.02
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05					6.05	01 Mar 2034		
	30,000.000	Local		128.595100	38,578.53	113.664274	34,099.28	-4,479.25	0.03
		Base		128.595100	38,578.53	113.664274	34,099.28	-4,479.25	0.03
694308GJ0	PACIFIC GAS + ELECTRIC SR UNSECURED 03/37 5.8					5.8	01 Mar 2037		
	20,000.000	Local		116.145950	23,229.19	111.549156	22,309.83	-919.36	0.02
		Base		116.145950	23,229.19	111.549156	22,309.83	-919.36	0.02
694308HW0	PACIFIC GAS + ELECTRIC SR UNSECURED 12/27 3.3					3.3	01 Dec 2027		
	100,000.000	Local		91.552380	91,552.38	91.422930	91,422.93	-129.45	0.07
		Base		91.552380	91,552.38	91.422930	91,422.93	-129.45	0.07
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55					6.55	14 Mar 2037		
	150,000.000	Local		128.486640	192,729.96	126.250000	189,375.00	-3,354.96	0.15
	Original Face:	Base		128.486640	192,729.96	126.250000	189,375.00	-3,354.96	0.15
71654QBX9	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625					5.625	23 Jan 2046		
	250,000.000	Local		88.767592	221,918.98	84.890000	212,225.00	-9,693.98	0.17
		Base		88.767592	221,918.98	84.890000	212,225.00	-9,693.98	0.17
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.5	20 Mar 2042		
	80,000.000	Local		100.198450	80,158.76	97.432977	77,946.38	-2,212.38	0.06
		Base		100.198450	80,158.76	97.432977	77,946.38	-2,212.38	0.06
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.5	22 Aug 2022		
	10,000.000	Local		101.467400	10,146.74	96.257940	9,625.79	-520.95	0.01
		Base		101.467400	10,146.74	96.257940	9,625.79	-520.95	0.01

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718172CC1	PHILIP MORRIS INTL INC SR UNSECURED 11/19 1.875					1.875	01 Nov 2019		
	20,000.000	Local	99.892150	19,978.43	98.886785	19,777.36	-201.07	0.02	
		Base	99.892150	19,978.43	98.886785	19,777.36	-201.07	0.02	
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.5	02 Nov 2022		
	50,000.000	Local	99.645280	49,822.64	96.081172	48,040.59	-1,782.05	0.04	
		Base	99.645280	49,822.64	96.081172	48,040.59	-1,782.05	0.04	
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.1	18 Jun 2050		
	150,000.000	Local	103.594227	155,391.34	102.000000	153,000.00	-2,391.34	0.12	
Original Face:	150,000.000	Base	103.594227	155,391.34	102.000000	153,000.00	-2,391.34	0.12	
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15					6.15	15 Sep 2043		
	130,000.000	Local	115.894608	150,662.99	111.452893	144,888.76	-5,774.23	0.12	
		Base	115.894608	150,662.99	111.452893	144,888.76	-5,774.23	0.12	
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.85	15 Aug 2045		
	10,000.000	Local	123.874500	12,387.45	108.747611	10,874.76	-1,512.69	0.01	
		Base	123.874500	12,387.45	108.747611	10,874.76	-1,512.69	0.01	
780097BJ9	ROYAL BK SCOTLND GRP PLC SR UNSECURED 06/24 VAR					4.519	25 Jun 2024		
	200,000.000	Local	100.000000	200,000.00	99.715954	199,431.91	-568.09	0.16	
		Base	100.000000	200,000.00	99.715954	199,431.91	-568.09	0.16	
78013GKN4	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.15					2.15	26 Oct 2020		
	10,000.000	Local	98.302400	9,830.24	97.998854	9,799.89	-30.35	0.01	
		Base	98.302400	9,830.24	97.998854	9,799.89	-30.35	0.01	
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2					3.2	30 Apr 2021		
	20,000.000	Local	99.938500	19,987.70	99.815774	19,963.15	-24.55	0.02	
		Base	99.938500	19,987.70	99.815774	19,963.15	-24.55	0.02	
784428AF1	SLC STUDENT LOAN TRUST SLCLT 2006 2 A6					2.50063	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	
78442GRH1	SLM STUDENT LOAN TRUST SLMA 2005 10 A5					2.46531	26 Jul 2021		
	187,909.600	Local	98.988413	186,008.73	99.097350	186,213.43	204.70	0.15	
Original Face:	240,000.000	Base	98.988413	186,008.73	99.097350	186,213.43	204.70	0.15	

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78443BAG1	SLM STUDENT LOAN TRUST SLMA 2006 10 A6					2.48531	25 Mar 2044		
	250,000.000	Local		96.657676	241,644.19	96.250040	240,625.10	-1,019.09	0.20
Original Face:	250,000.000	Base		96.657676	241,644.19	96.250040	240,625.10	-1,019.09	0.20
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4					2.66413	15 Jun 2039		
	229,741.670	Local		95.036386	218,338.18	98.772000	226,920.44	8,582.26	0.18
Original Face:	230,000.000	Base		95.036386	218,338.18	98.772000	226,920.44	8,582.26	0.18
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25					3.25	11 Apr 2023		
	20,000.000	Local		99.945300	19,989.06	99.276492	19,855.30	-133.76	0.02
		Base		99.945300	19,989.06	99.276492	19,855.30	-133.76	0.02
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7					3.7	11 Apr 2028		
	40,000.000	Local		100.810425	40,324.17	99.144345	39,657.74	-666.43	0.03
		Base		100.810425	40,324.17	99.144345	39,657.74	-666.43	0.03
80283LAN3	SANTANDER UK PLC SR UNSECURED 03/20 2.375					2.375	16 Mar 2020		
	10,000.000	Local		98.954000	9,895.40	98.749001	9,874.90	-20.50	0.01
		Base		98.954000	9,895.40	98.749001	9,874.90	-20.50	0.01
822582AM4	SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375					4.375	25 Mar 2020		
	30,000.000	Local		103.877667	31,163.30	101.973081	30,591.92	-571.38	0.02
		Base		103.877667	31,163.30	101.973081	30,591.92	-571.38	0.02
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.0	10 May 2046		
	40,000.000	Local		98.551900	39,420.76	97.853424	39,141.37	-279.39	0.03
		Base		98.551900	39,420.76	97.853424	39,141.37	-279.39	0.03
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875					2.875	10 May 2026		
	120,000.000	Local		99.798000	119,757.60	94.972884	113,967.46	-5,790.14	0.09
		Base		99.798000	119,757.60	94.972884	113,967.46	-5,790.14	0.09
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845	10 Mar 2027		
	122,793.650	Local		100.000000	122,793.65	96.771400	118,829.13	-3,964.52	0.10
Original Face:	130,000.000	Base		100.000000	122,793.65	96.771400	118,829.13	-3,964.52	0.10
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.25	08 Nov 2042		
	690,000.000	Local		99.272548	684,980.58	101.094751	697,553.78	12,573.20	0.57
		Base		99.272548	684,980.58	101.094751	697,553.78	12,573.20	0.57

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY  
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857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.0	22 Jan 2024		
	310,000.000	Local	103.958984	322,272.85	101.957600	316,068.56	-6,204.29	0.26	
		Base	103.958984	322,272.85	101.957600	316,068.56	-6,204.29	0.26	
872540AQ2	TJX COS INC SR UNSECURED 09/26 2.25					2.25	15 Sep 2026		
	10,000.000	Local	97.055300	9,705.53	90.559313	9,055.93	-649.60	0.01	
		Base	97.055300	9,705.53	90.559313	9,055.93	-649.60	0.01	
87938WAM5	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134					5.134	27 Apr 2020		
	50,000.000	Local	103.331940	51,665.97	102.775358	51,387.68	-278.29	0.04	
		Base	103.331940	51,665.97	102.775358	51,387.68	-278.29	0.04	
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213	08 Mar 2047		
	150,000.000	Local	103.314873	154,972.31	97.836230	146,754.35	-8,217.96	0.12	
		Base	103.314873	154,972.31	97.836230	146,754.35	-8,217.96	0.12	
882508BD5	TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15					4.15	15 May 2048		
	90,000.000	Local	102.138189	91,924.37	100.409848	90,368.86	-1,555.51	0.07	
		Base	102.138189	91,924.37	100.409848	90,368.86	-1,555.51	0.07	
887317AK1	WARNER MEDIA LLC COMPANY GUAR 03/21 4.75					4.75	29 Mar 2021		
	20,000.000	Local	106.002100	21,200.42	103.020587	20,604.12	-596.30	0.02	
		Base	106.002100	21,200.42	103.020587	20,604.12	-596.30	0.02	
88732JAX6	TIME WARNER CABLE LLC SR SECURED 02/21 4.125					4.125	15 Feb 2021		
	20,000.000	Local	103.161400	20,632.28	100.803000	20,160.60	-471.68	0.02	
		Base	103.161400	20,632.28	100.803000	20,160.60	-471.68	0.02	
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875	15 Nov 2040		
	20,000.000	Local	108.920150	21,784.03	100.961213	20,192.24	-1,591.79	0.02	
		Base	108.920150	21,784.03	100.961213	20,192.24	-1,591.79	0.02	
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25					3.25	11 Jun 2021		
	20,000.000	Local	99.959350	19,991.87	99.967548	19,993.51	1.64	0.02	
		Base	99.959350	19,991.87	99.967548	19,993.51	1.64	0.02	
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.45	01 Aug 2042		
	130,000.000	Local	97.457600	126,694.88	95.568700	124,239.31	-2,455.57	0.10	
		Base	97.457600	126,694.88	95.568700	124,239.31	-2,455.57	0.10	

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893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.85	01 Feb 2026		
	50,000.000	Local		123.164320	61,582.16	121.809226	60,904.61	-677.55	0.05
		Base		123.164320	61,582.16	121.809226	60,904.61	-677.55	0.05
90131HBL8	21ST CENTURY FOX AMERICA COMPANY GUAR 11/37 6.65					6.65	15 Nov 2037		
	10,000.000	Local		129.734900	12,973.49	132.205369	13,220.54	247.05	0.01
		Base		129.734900	12,973.49	132.205369	13,220.54	247.05	0.01
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.75	15 Jul 2025		
	10,000.000	Local		99.996000	9,999.60	100.005557	10,000.56	0.96	0.01
		Base		99.996000	9,999.60	100.005557	10,000.56	0.96	0.01
907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5					4.5	10 Sep 2048		
	30,000.000	Local		101.882500	30,564.75	101.989399	30,596.82	32.07	0.02
		Base		101.882500	30,564.75	101.989399	30,596.82	32.07	0.02
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95					3.95	10 Sep 2028		
	120,000.000	Local		100.960917	121,153.10	100.439335	120,527.20	-625.90	0.10
		Base		100.960917	121,153.10	100.439335	120,527.20	-625.90	0.10
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.75	08 Mar 2044		
	850,000.000	Local		97.914033	832,269.28	95.550000	812,175.00	-20,094.28	0.66
		Base		97.914033	832,269.28	95.550000	812,175.00	-20,094.28	0.66
911312AM8	UNITED PARCEL SERVICE SR UNSECURED 01/21 3.125					3.125	15 Jan 2021		
	10,000.000	Local		103.453400	10,345.34	100.139894	10,013.99	-331.35	0.01
		Base		103.453400	10,345.34	100.139894	10,013.99	-331.35	0.01
911312BM7	UNITED PARCEL SERVICE SR UNSECURED 11/27 3.05					3.05	15 Nov 2027		
	10,000.000	Local		99.597300	9,959.73	95.655592	9,565.56	-394.17	0.01
		Base		99.597300	9,959.73	95.655592	9,565.56	-394.17	0.01
912810RD2	US TREASURY N/B 11/43 3.75					3.75	15 Nov 2043		
	240,000.000	Local		114.449558	274,678.94	109.496094	262,790.63	-11,888.31	0.21
		Base		114.449558	274,678.94	109.496094	262,790.63	-11,888.31	0.21
912810RF7	TSY INFL IX N/B 02/44 1.375					1.375	15 Feb 2044		
	313,574.100	Local		110.879763	347,690.22	107.117188	335,891.76	-11,798.46	0.27
	Original Face:	Base		110.879763	347,690.22	107.117188	335,891.76	-11,798.46	0.27

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912810RK6	US TREASURY N/B 02/45 2.5					2.5	15 Feb 2045		
	90,000.000	Local		91.457967	82,312.17	87.582031	78,823.83	-3,488.34	0.06
		Base		91.457967	82,312.17	87.582031	78,823.83	-3,488.34	0.06
912810RN0	US TREASURY N/B 08/45 2.875					2.875	15 Aug 2045		
	340,000.000	Local		97.735309	332,300.05	94.164062	320,157.81	-12,142.24	0.26
		Base		97.735309	332,300.05	94.164062	320,157.81	-12,142.24	0.26
912810RX8	US TREASURY N/B 05/47 3					3.0	15 May 2047		
	1,480,000.000	Local		100.926470	1,493,711.76	96.312500	1,425,425.00	-68,286.76	1.16
		Base		100.926470	1,493,711.76	96.312500	1,425,425.00	-68,286.76	1.16
912810RY6	US TREASURY N/B 08/47 2.75					2.75	15 Aug 2047		
	320,000.000	Local		98.413925	314,924.56	91.582031	293,062.50	-21,862.06	0.24
		Base		98.413925	314,924.56	91.582031	293,062.50	-21,862.06	0.24
912810RZ3	US TREASURY N/B 11/47 2.75					2.75	15 Nov 2047		
	400,000.000	Local		98.315200	393,260.80	91.542969	366,171.88	-27,088.92	0.30
		Base		98.315200	393,260.80	91.542969	366,171.88	-27,088.92	0.30
912810SA7	US TREASURY N/B 02/48 3					3.0	15 Feb 2048		
	140,000.000	Local		97.769414	136,877.18	96.238281	134,733.59	-2,143.59	0.11
		Base		97.769414	136,877.18	96.238281	134,733.59	-2,143.59	0.11
912810SC3	US TREASURY N/B 05/48 3.125					3.125	15 May 2048		
	260,000.000	Local		101.919700	264,991.22	98.667969	256,536.72	-8,454.50	0.21
		Base		101.919700	264,991.22	98.667969	256,536.72	-8,454.50	0.21
912810SD1	US TREASURY N/B 08/48 3					3.0	15 Aug 2048		
	530,000.000	Local		98.313317	521,060.58	96.238281	510,062.89	-10,997.69	0.42
		Base		98.313317	521,060.58	96.238281	510,062.89	-10,997.69	0.42
9128282N9	US TREASURY N/B 07/24 2.125					2.125	31 Jul 2024		
	170,000.000	Local		99.994524	169,990.69	95.410156	162,197.27	-7,793.42	0.13
		Base		99.994524	169,990.69	95.410156	162,197.27	-7,793.42	0.13
9128283J7	US TREASURY N/B 11/24 2.125					2.125	30 Nov 2024		
	1,190,000.000	Local		99.312376	1,181,817.28	95.117188	1,131,894.54	-49,922.74	0.92
		Base		99.312376	1,181,817.28	95.117188	1,131,894.54	-49,922.74	0.92

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9128283W8	US TREASURY N/B 02/28 2.75					2.75	15 Feb 2028		
	4,000.000	Local	99.345500	3,973.82	97.496094	3,899.84	-73.98	0.00	
		Base	99.345500	3,973.82	97.496094	3,899.84	-73.98	0.00	
9128284N7	US TREASURY N/B 05/28 2.875					2.875	15 May 2028		
	62,000.000	Local	100.122081	62,075.69	98.492188	61,065.16	-1,010.53	0.05	
		Base	100.122081	62,075.69	98.492188	61,065.16	-1,010.53	0.05	
9128284R8	US TREASURY N/B 05/25 2.875					2.875	31 May 2025		
	2,110,000.000	Local	100.305052	2,116,436.59	99.171875	2,092,526.56	-23,910.03	1.70	
		Base	100.305052	2,116,436.59	99.171875	2,092,526.56	-23,910.03	1.70	
9128284V9	US TREASURY N/B 08/28 2.875					2.875	15 Aug 2028		
	30,000.000	Local	98.516667	29,555.00	98.460938	29,538.28	-16.72	0.02	
		Base	98.516667	29,555.00	98.460938	29,538.28	-16.72	0.02	
9128284X5	US TREASURY N/B 08/23 2.75					2.75	31 Aug 2023		
	1,100,000.000	Local	99.931521	1,099,246.73	99.125000	1,090,375.00	-8,871.73	0.89	
		Base	99.931521	1,099,246.73	99.125000	1,090,375.00	-8,871.73	0.89	
9128284Z0	US TREASURY N/B 08/25 2.75					2.75	31 Aug 2025		
	770,000.000	Local	99.413764	765,485.98	98.355469	757,337.11	-8,148.87	0.62	
		Base	99.413764	765,485.98	98.355469	757,337.11	-8,148.87	0.62	
9128285C0	US TREASURY N/B 09/25 3					3.0	30 Sep 2025		
	590,000.000	Local	99.786973	588,743.14	99.886719	589,331.64	588.50	0.48	
		Base	99.786973	588,743.14	99.886719	589,331.64	588.50	0.48	
912828XX3	US TREASURY N/B 06/24 2					2.0	30 Jun 2024		
	320,000.000	Local	98.945309	316,624.99	94.835938	303,475.00	-13,149.99	0.25	
		Base	98.945309	316,624.99	94.835938	303,475.00	-13,149.99	0.25	
912828Y79	US TREASURY N/B 07/25 2.875					2.875	31 Jul 2025		
	430,000.000	Local	99.661749	428,545.52	99.148438	426,338.28	-2,207.24	0.35	
		Base	99.661749	428,545.52	99.148438	426,338.28	-2,207.24	0.35	
913017CY3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/28 4.125					4.125	16 Nov 2028		
	120,000.000	Local	100.829642	120,995.57	99.317033	119,180.44	-1,815.13	0.10	
		Base	100.829642	120,995.57	99.317033	119,180.44	-1,815.13	0.10	

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913017DD8	UNITED TECHNOLOGIES CORP SR UNSECURED 08/25 3.95					3.95	16 Aug 2025		
	30,000.000	Local		99.832667	29,949.80	99.526673	29,858.00	-91.80	0.02
		Base		99.832667	29,949.80	99.526673	29,858.00	-91.80	0.02
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875	15 Dec 2021		
	10,000.000	Local		99.073600	9,907.36	98.865262	9,886.53	-20.83	0.01
		Base		99.073600	9,907.36	98.865262	9,886.53	-20.83	0.01
91324PCM2	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7					2.7	15 Jul 2020		
	10,000.000	Local		99.654300	9,965.43	99.371416	9,937.14	-28.29	0.01
		Base		99.654300	9,965.43	99.371416	9,937.14	-28.29	0.01
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.75	15 Jul 2025		
	130,000.000	Local		102.221008	132,887.31	100.475521	130,618.18	-2,269.13	0.11
		Base		102.221008	132,887.31	100.475521	130,618.18	-2,269.13	0.11
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875	10 Nov 2039		
	390,000.000	Local		111.545726	435,028.33	117.150000	456,885.00	21,856.67	0.37
		Base		111.545726	435,028.33	117.150000	456,885.00	21,856.67	0.37
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.25	10 Aug 2026		
	30,000.000	Local		108.882867	32,664.86	109.590000	32,877.00	212.14	0.03
		Base		108.882867	32,664.86	109.590000	32,877.00	212.14	0.03
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.85	01 Nov 2042		
	30,000.000	Local		87.451067	26,235.32	86.486473	25,945.94	-289.38	0.02
		Base		87.451067	26,235.32	86.486473	25,945.94	-289.38	0.02
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862	21 Aug 2046		
	10,000.000	Local		103.446700	10,344.67	99.751485	9,975.15	-369.52	0.01
		Base		103.446700	10,344.67	99.751485	9,975.15	-369.52	0.01
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.25	16 Mar 2037		
	30,000.000	Local		103.989833	31,196.95	106.616980	31,985.09	788.14	0.03
		Base		103.989833	31,196.95	106.616980	31,985.09	788.14	0.03
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.5	16 Mar 2047		
	100,000.000	Local		110.914510	110,914.51	109.497219	109,497.22	-1,417.29	0.09
		Base		110.914510	110,914.51	109.497219	109,497.22	-1,417.29	0.09

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92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125				4.125	16 Mar 2027			
		20,000.000	Local 100.144150	20,028.83	100.455938	20,091.19	62.36		0.02
			Base 100.144150	20,028.83	100.455938	20,091.19	62.36		0.02
92826CAD4	VISA INC SR UNSECURED 12/25 3.15				3.15	14 Dec 2025			
		50,000.000	Local 102.698260	51,349.13	96.962174	48,481.09	-2,868.04		0.04
			Base 102.698260	51,349.13	96.962174	48,481.09	-2,868.04		0.04
92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.3	14 Dec 2045			
		10,000.000	Local 110.972000	11,097.20	103.399253	10,339.93	-757.27		0.01
			Base 110.972000	11,097.20	103.399253	10,339.93	-757.27		0.01
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375				4.375	30 May 2028			
		60,000.000	Local 99.122717	59,473.63	98.522712	59,113.63	-360.00		0.05
			Base 99.122717	59,473.63	98.522712	59,113.63	-360.00		0.05
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25				5.25	30 May 2048			
		140,000.000	Local 102.962457	144,147.44	100.399304	140,559.03	-3,588.41		0.11
			Base 102.962457	144,147.44	100.399304	140,559.03	-3,588.41		0.11
92925CBA9	WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR19 A1A1				2.48581	25 Dec 2045			
		91,959.410	Local 98.042114	90,158.95	100.982120	92,862.56	2,703.61		0.08
Original Face:		1,080,000.000	Base 98.042114	90,158.95	100.982120	92,862.56	2,703.61		0.08
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR				5.56975	29 Mar 2049			
		60,000.000	Local 100.097767	60,058.66	99.050000	59,430.00	-628.66		0.05
			Base 100.097767	60,058.66	99.050000	59,430.00	-628.66		0.05
931142EE9	WALMART INC SR UNSECURED 06/28 3.7				3.7	26 Jun 2028			
		120,000.000	Local 101.059842	121,271.81	100.027000	120,032.40	-1,239.41		0.10
			Base 101.059842	121,271.81	100.027000	120,032.40	-1,239.41		0.10
931427AQ1	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45				3.45	01 Jun 2026			
		10,000.000	Local 101.978100	10,197.81	94.894988	9,489.50	-708.31		0.01
			Base 101.978100	10,197.81	94.894988	9,489.50	-708.31		0.01
949746RN3	WELLS FARGO + COMPANY JR SUBORDINA 12/49 VAR				5.875	29 Dec 2049			
		130,000.000	Local 104.930046	136,409.06	105.189000	136,745.70	336.64		0.11
			Base 104.930046	136,409.06	105.189000	136,745.70	336.64		0.11

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Books Open

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.45	13 Feb 2023		
	60,000.000	Local	102.077417	61,246.45	98.228782	58,937.27	-2,309.18	0.05	
		Base	102.077417	61,246.45	98.228782	58,937.27	-2,309.18	0.05	
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.3	22 Jul 2027		
	190,000.000	Local	104.629526	198,796.10	99.621338	189,280.54	-9,515.56	0.15	
		Base	104.629526	198,796.10	99.621338	189,280.54	-9,515.56	0.15	
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.4	14 Jun 2046		
	50,000.000	Local	100.204080	50,102.04	94.198271	47,099.14	-3,002.90	0.04	
		Base	100.204080	50,102.04	94.198271	47,099.14	-3,002.90	0.04	
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.75	07 Dec 2046		
	80,000.000	Local	104.980700	83,984.56	99.616636	79,693.31	-4,291.25	0.06	
		Base	104.980700	83,984.56	99.616636	79,693.31	-4,291.25	0.06	
94989AAU9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 A5					3.405	15 Dec 2047		
	120,000.000	Local	102.579608	123,095.53	98.749530	118,499.44	-4,596.09	0.10	
Original Face:	120,000.000	Base	102.579608	123,095.53	98.749530	118,499.44	-4,596.09	0.10	
95000FAT3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C35 A4					2.931	15 Jul 2048		
	100,000.000	Local	98.239950	98,239.95	94.484390	94,484.39	-3,755.56	0.08	
Original Face:	100,000.000	Base	98.239950	98,239.95	94.484390	94,484.39	-3,755.56	0.08	
95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR					3.584	22 May 2028		
	150,000.000	Local	96.877820	145,316.73	95.947849	143,921.77	-1,394.96	0.12	
		Base	96.877820	145,316.73	95.947849	143,921.77	-1,394.96	0.12	
95000XAF4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C39 A5					3.418	15 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	
961214CS0	WESTPAC BANKING CORP SR UNSECURED 11/20 2.6					2.6	23 Nov 2020		
	20,000.000	Local	98.923500	19,784.70	98.555236	19,711.05	-73.65	0.02	
		Base	98.923500	19,784.70	98.555236	19,711.05	-73.65	0.02	
96950FAD6	WILLIAMS COMPANIES INC SR UNSECURED 03/20 5.25					5.25	15 Mar 2020		
	10,000.000	Local	102.861400	10,286.14	102.627374	10,262.74	-23.40	0.01	
		Base	102.861400	10,286.14	102.627374	10,262.74	-23.40	0.01	

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
X74359AC8	RUSSIAN FEDERATION SR UNSECURED REGS 09/43 5.875				5.875	16 Sep 2043		
		400,000.000	Local 107.163975	428,655.90	108.195200	432,780.80	4,124.90	0.35
			Base 107.163975	428,655.90	108.195200	432,780.80	4,124.90	0.35
Y20721BH1	REPUBLIC OF INDONESIA SR UNSECURED REGS 10/23 5.375				5.375	17 Oct 2023		
		990,000.000	Local 107.344673	1,062,712.26	105.330200	1,042,768.98	-19,943.28	0.85
			Base 107.344673	1,062,712.26	105.330200	1,042,768.98	-19,943.28	0.85
<b>US DOLLAR Total</b>		64,157,650.580	Local	63,478,111.72		62,575,096.40	-903,015.32	50.92
Original Face:		79,037,056.020	Base	63,478,111.72		62,575,096.40	-903,015.32	50.92
<b>FIXED INCOME Total</b>		64,157,650.580	Base	63,478,111.72		62,575,096.40	-903,015.32	50.92
Original Face:		79,037,056.020						

# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

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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

US DOLLAR									
								Exchange Rate:	1.000000
ADI14DHL4	US 10YR FUT OPTN NOV18C 119.5 OCT18 119.5 CALL					26 Oct 2018			
2,000.000		2.000	Local	0.329925	659.85	0.156250	312.50	-347.35	0.00
			Base	0.329925	659.85	0.156250	312.50	-347.35	0.00
ADI14NBH7	US 10YR FUT OPTN DEC18C 130 NOV18 130 CALL					23 Nov 2018			
70,000.000		70.000	Local	0.017425	1,219.75	0.001000	70.00	-1,149.75	0.00
			Base	0.017425	1,219.75	0.001000	70.00	-1,149.75	0.00
ADI150ND2	US 10YR FUT OPTN NOV18C 119 OCT18 119 CALL					26 Oct 2018			
5,000.000		5.000	Local	0.345550	1,727.75	0.312500	1,562.50	-165.25	0.00
			Base	0.345550	1,727.75	0.312500	1,562.50	-165.25	0.00
ADI154BK1	US BOND FUTR OPTN NOV18C 141 OCT18 141 CALL					26 Oct 2018			
9,000.000		9.000	Local	0.763953	6,875.58	0.734375	6,609.38	-266.20	0.01
			Base	0.763953	6,875.58	0.734375	6,609.38	-266.20	0.01
ADI154C12	US 5YR NOTE W4 OP SEP18C 112.5 SEP18 112.5 CALL					28 Sep 2018			
19,000.000		19.000	Local	0.072113	1,370.15	0.001000	19.00	-1,351.15	0.00
			Base	0.072113	1,370.15	0.001000	19.00	-1,351.15	0.00
ADI154CC8	US 10Y NOTE W1 OP OCT18C 119 OCT18 119 CALL					05 Oct 2018			
10,000.000		10.000	Local	0.283050	2,830.50	0.125000	1,250.00	-1,580.50	0.00
			Base	0.283050	2,830.50	0.125000	1,250.00	-1,580.50	0.00
ADI154DF0	US LONG BND W4 OP SEP18C 141 SEP18 141 CALL					28 Sep 2018			
4,000.000		4.000	Local	0.501800	2,007.20	0.001000	4.00	-2,003.20	0.00
			Base	0.501800	2,007.20	0.001000	4.00	-2,003.20	0.00
ADI1558N6	US 5YR FUTR OPTN NOV18C 112.5 OCT18 112.5 CALL					26 Oct 2018			
25,000.000		25.000	Local	0.217426	5,435.64	0.234375	5,859.38	423.74	0.00
			Base	0.217426	5,435.64	0.234375	5,859.38	423.74	0.00
ADI158K06	EUR 1Y MIDCV OP DEC18C 96.875 DEC18 96.875 CALL					14 Dec 2018			
15,000.000		6.000	Local	0.090720	1,360.80	0.085000	1,275.00	-85.80	0.00
			Base	0.090720	1,360.80	0.085000	1,275.00	-85.80	0.00

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI159HV0	US BOND FUTR OPTN NOV18C 140.5 OCT18 140.5 CALL					26 Oct 2018		
13,000.000		13.000	Local 0.858772	11,164.03	0.968750	12,593.75	1,429.72	0.01
			Base 0.858772	11,164.03	0.968750	12,593.75	1,429.72	0.01
ADI15B8X1	US 10YR FUT OPTN NOV18C 118.7 OCT18 118.75 CALL					26 Oct 2018		
5,000.000		5.000	Local 0.376800	1,884.00	0.421875	2,109.38	225.38	0.00
			Base 0.376800	1,884.00	0.421875	2,109.38	225.38	0.00
<b>US DOLLAR Total</b>								
177,000.000		168.000	Local	36,535.25		31,664.89	-4,870.36	0.03
			Base	36,535.25		31,664.89	-4,870.36	0.03
<b>OPTIONS PURCHASED - CALLS Total</b>								
177,000.000		168.000	Base	36,535.25		31,664.89	-4,870.36	0.03

# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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

ADI14RGT7	US 2YR FUTR OPTN DEC18P 104.6 NOV18 104.625 PUT					23 Nov 2018		
214,000.000		107.000	Local	0.008713	1,864.58	107.00	-1,757.58	0.00
			Base	0.008713	1,864.58	107.00	-1,757.58	0.00

ADI14SCP7	US 10YR FUT OPTN NOV18P 118.5 OCT18 118.5 PUT					26 Oct 2018		
14,000.000		14.000	Local	0.351131	4,915.83	3,937.50	-978.33	0.00
			Base	0.351131	4,915.83	3,937.50	-978.33	0.00

ADI158G01	US 10Y NOTE W1 OP OCT18P 118.5 OCT18 118.5 PUT					05 Oct 2018		
5,000.000		5.000	Local	0.158050	790.25	546.88	-243.37	0.00
			Base	0.158050	790.25	546.88	-243.37	0.00

<b>US DOLLAR Total</b>								
233,000.000		126.000	Local		7,570.66	4,591.38	-2,979.28	0.00
			Base		7,570.66	4,591.38	-2,979.28	0.00

## OPTIONS PURCHASED - PUTS Total

233,000.000		126.000	Base		7,570.66	4,591.38	-2,979.28	0.00
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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

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

## OPTIONS WRITTEN - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
ADI11YCX0	EUR 1Y MIDCV OP DEC18C 97.5 DEC18 97.5 CALL					14 Dec 2018			
-60,000.000		-24.000	Local	0.036780	-2,206.80	0.005000	-300.00	1,906.80	0.00
			Base	0.036780	-2,206.80	0.005000	-300.00	1,906.80	0.00
ADI14RJM9	US 10YR FUT OPTN NOV18C 120 OCT18 120 CALL					26 Oct 2018			
-2,000.000		-2.000	Local	0.154450	-308.90	0.078125	-156.25	152.65	0.00
			Base	0.154450	-308.90	0.078125	-156.25	152.65	0.00
ADI14S5D2	US 5YR FUTR OPTN DEC18C 114.5 NOV18 114.5 CALL					23 Nov 2018			
-7,000.000		-7.000	Local	0.154450	-1,081.15	0.031250	-218.75	862.40	0.00
			Base	0.154450	-1,081.15	0.031250	-218.75	862.40	0.00
ADI14T508	US BOND FUTR OPTN DEC18C 144 NOV18 144 CALL					23 Nov 2018			
-10,000.000		-10.000	Local	0.357575	-3,575.75	0.312500	-3,125.00	450.75	0.00
			Base	0.357575	-3,575.75	0.312500	-3,125.00	450.75	0.00
ADI1502D5	US 5YR FUTR OPTN NOV18C 113.2 OCT18 113.25 CALL					26 Oct 2018			
-20,000.000		-20.000	Local	0.099763	-1,995.26	0.039063	-781.26	1,214.00	0.00
			Base	0.099763	-1,995.26	0.039063	-781.26	1,214.00	0.00
ADI151F15	US BOND FUTR OPTN NOV18C 143 OCT18 143 CALL					26 Oct 2018			
-8,000.000		-8.000	Local	0.201325	-1,610.60	0.187500	-1,500.00	110.60	0.00
			Base	0.201325	-1,610.60	0.187500	-1,500.00	110.60	0.00
ADI151TP7	US BOND FUTR OPTN DEC18C 143 NOV18 143 CALL					23 Nov 2018			
-4,000.000		-4.000	Local	0.443513	-1,774.05	0.484375	-1,937.50	-163.45	0.00
			Base	0.443513	-1,774.05	0.484375	-1,937.50	-163.45	0.00
ADI158J32	US 10YR FUT OPTN NOV18C 119.2 OCT18 119.25 CALL					26 Oct 2018			
-10,000.000		-10.000	Local	0.201325	-2,013.25	0.218750	-2,187.50	-174.25	0.00
			Base	0.201325	-2,013.25	0.218750	-2,187.50	-174.25	0.00
ADI159JC0	US 5YR FUTR OPTN DEC18C 113 NOV18 113 CALL					23 Nov 2018			
-10,000.000		-10.000	Local	0.193513	-1,935.13	0.171875	-1,718.75	216.38	0.00
			Base	0.193513	-1,935.13	0.171875	-1,718.75	216.38	0.00

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR Total</b>								
-131,000.000		-95.000		-16,500.89		-11,925.01	4,575.88	0.01
				-16,500.89		-11,925.01	4,575.88	0.01
<b>OPTIONS WRITTEN - CALLS Total</b>								
-131,000.000		-95.000		-16,500.89		-11,925.01	4,575.88	0.01

# Holdings

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



STATE STREET

As of: September 28, 2018

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

## OPTIONS WRITTEN - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI13YY14	US 10YR FUT OPTN DEC18P 117 NOV18 117 PUT					23 Nov 2018		
-14,000.000		-14.000	Local 0.181236	-2,537.30	0.109375	-1,531.25	1,006.05	0.00
			Base 0.181236	-2,537.30	0.109375	-1,531.25	1,006.05	0.00

<b>US DOLLAR Total</b>								
-14,000.000		-14.000	Local	-2,537.30		-1,531.25	1,006.05	0.00
			Base	-2,537.30		-1,531.25	1,006.05	0.00

## OPTIONS WRITTEN - PUTS Total

-14,000.000		-14.000	Base	-2,537.30		-1,531.25	1,006.05	0.00
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## SWAPS FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

99S0ZQ2C9	SWS026724 IRS USD R F 2.25000 2 CCPVANILLA				2.25	31 May 2022		
	819,000.000	Local	100.151872	820,243.83	97.216937	796,206.71	-24,037.12	0.65
		Base	100.151872	820,243.83	97.216937	796,206.71	-24,037.12	0.65

99S0ZQ2D7	SWS026724 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.31263	31 May 2022		
	-819,000.000	Local	100.000000	-819,000.00	100.000000	-819,000.00	0.00	0.67
		Base	100.000000	-819,000.00	100.000000	-819,000.00	0.00	0.67

99S118EX5	SWS027540 CDS USD R F 1.00000 2 CCPCDX				1.0	20 Jun 2023		
	5,300,000.000	Local	101.672029	5,388,617.56	101.979575	5,404,917.48	16,299.92	4.40
		Base	101.672029	5,388,617.56	101.979575	5,404,917.48	16,299.92	4.40

99S118EY3	SWS027540 CDS USD P V 03MEVENT 1 CCPCDX				1.0	20 Jun 2023		
	-5,300,000.000	Local	100.000000	-5,300,000.00	100.000000	-5,300,000.00	0.00	4.31
		Base	100.000000	-5,300,000.00	100.000000	-5,300,000.00	0.00	4.31

99S11NUO4	SWS028027 IRS USD R F 2.85000 2 CCPVANILLA				2.85	31 Aug 2022		
	2,070,000.000	Local	99.970341	2,069,386.06	99.246359	2,054,399.63	-14,986.43	1.67
		Base	99.970341	2,069,386.06	99.246359	2,054,399.63	-14,986.43	1.67

# 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
99S11NUP1	SWS028027 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.31263	31 Aug 2022		
		-2,070,000.000	Local 100.000000	-2,070,000.00	100.000000	-2,070,000.00	0.00	1.68
			Base 100.000000	-2,070,000.00	100.000000	-2,070,000.00	0.00	1.68
99S145WC4	BWS028506 IRS USD R V 03MFEDL FEDL01+ 31BPS/OWS028506/CCP				1.0	19 Dec 2023		
		2,816,000.000	Local 100.000000	2,816,000.00	100.027554	2,816,775.92	775.92	2.29
			Base 100.000000	2,816,000.00	100.027554	2,816,775.92	775.92	2.29
99S145WD2	BWS028506 IRS USD P V 03MLIBOR 0WS028506/CCP				1.0	19 Dec 2023		
		-2,816,000.000	Local 100.000000	-2,816,000.00	100.000000	-2,816,000.00	0.00	2.29
			Base 100.000000	-2,816,000.00	100.000000	-2,816,000.00	0.00	2.29
99S14K4R9	SWS028647 CDS USD R F 1.00000 2 CCPCDX				1.0	20 Dec 2023		
		3,370,000.000	Local 101.885855	3,433,553.31	101.932600	3,435,128.62	1,575.31	2.80
			Base 101.885855	3,433,553.31	101.932600	3,435,128.62	1,575.31	2.80
99S14K4S7	SWS028647 CDS USD P V 03MEVENT 1 CCPCDX				1.0	20 Dec 2023		
		-3,370,000.000	Local 100.000000	-3,370,000.00	100.000000	-3,370,000.00	0.00	2.74
			Base 100.000000	-3,370,000.00	100.000000	-3,370,000.00	0.00	2.74
<b>US DOLLAR Total</b>								
			Local	152,800.76		132,428.36	-20,372.40	23.50
			Base	152,800.76		132,428.36	-20,372.40	23.50
<b>SWAPS FIXED INCOME Total</b>								
		0.000	Base	152,800.76		132,428.36	-20,372.40	23.50

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

Books Open

Prepared by State Street

# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
265,000.000	95,526,078.360	Base		94,989,651.12		94,062,557.41	-927,093.71	99.96
Original Face:	79,037,056.020							

# Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

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

99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216	16 Dec 2019	179.000	44,750,000.000	Local 43,344,850.00 Base 43,344,850.00	43,427,508.81	96.860000	-82,658.81	-91,608.81	8,950.00	
							96.860000	-82,658.81	-91,608.81	8,950.00	0.01

ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615	15 Jun 2020	44.000	11,000,000.000	Local 10,651,300.00 Base 10,651,300.00	10,688,566.70	96.830000	-37,266.70	-38,916.70	1,650.00	
							96.830000	-37,266.70	-38,916.70	1,650.00	0.00

ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315	15 Mar 2021	3.000	750,000.000	Local 726,412.50 Base 726,412.50	730,767.90	96.855000	-4,355.40	-4,430.40	75.00	
							96.855000	-4,355.40	-4,430.40	75.00	0.00

ADI124P11	US ULTRA BOND CBT DEC18 XCBT 20181219	19 Dec 2018	11.000	1,100,000.000	Local 1,697,093.75 Base 1,697,093.75	1,759,586.48	154.281250	-62,492.73	-58,711.48	-3,781.25	
							154.281250	-62,492.73	-58,711.48	-3,781.25	0.00

ADI125HJ8	US 5YR NOTE (CBT) DEC18 XCBT 20181231	31 Dec 2018	179.000	17,900,000.000	Local 20,133,304.78 Base 20,133,304.78	20,287,572.49	112.476563	-154,267.71	-164,056.86	9,789.15	
							112.476563	-154,267.71	-164,056.86	9,789.15	0.01

ADI125JK3	US 2YR NOTE (CBT) DEC18 XCBT 20181231	31 Dec 2018	122.000	24,400,000.000	Local 25,709,593.87 Base 25,709,593.87	25,797,047.02	105.367188	-87,453.15	-93,172.02	5,718.87	
							105.367188	-87,453.15	-93,172.02	5,718.87	0.00

ADI12Z878	US 10YR ULTRA FUT DEC18 XCBT 20181219	19 Dec 2018	1.000	100,000.000	Local 126,000.00 Base 126,000.00	128,164.97	126.000000	-2,164.97	-2,164.97	0.00	
							126.000000	-2,164.97	-2,164.97	0.00	0.00

<b>US DOLLAR Total</b>			539.000	100,000,000.000	Local 102,388,554.90 Base	102,819,214.37		-430,659.47	-453,061.24	22,401.77	
								-430,659.47	-453,061.24	22,401.77	0.02

<b>FUTURES LONG Total</b>			539.000	100,000,000.000	Base			-430,659.47	-453,061.24	22,401.77	0.02
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# Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

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

# Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

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

US DOLLAR										Exchange Rate:	1.000000
99XO64265	90DAY EUR FUTR MAR19 XCME 20190318						18 Mar 2019				
-4.000	-1,000,000.000	Local	-971,600.00	-977,494.80	97.160000	5,894.80		6,044.80	-150.00		
		Base	-971,600.00		97.160000	5,894.80		6,044.80	-150.00	0.00	
99ZE44663	90DAY EUR FUTR DEC18 XCME 20181217						17 Dec 2018				
-8.000	-2,000,000.000	Local	-1,946,800.00	-1,959,285.60	97.340000	12,485.60		12,785.60	-300.00		
		Base	-1,946,800.00		97.340000	12,485.60		12,785.60	-300.00	0.00	
ADI124BV0	US LONG BOND(CBT) DEC18 XCBT 20181219						19 Dec 2018				
-65.000	-6,500,000.000	Local	-9,132,500.00	-9,346,171.48	140.500000	213,671.48		203,515.23	10,156.25		
		Base	-9,132,500.00		140.500000	213,671.48		203,515.23	10,156.25	0.01	
ADI125JD9	US 10YR NOTE (CBT)DEC18 XCBT 20181219						19 Dec 2018				
-87.000	-8,700,000.000	Local	-10,333,968.75	-10,460,767.08	118.781250	126,798.33		129,517.08	-2,718.75		
		Base	-10,333,968.75		118.781250	126,798.33		129,517.08	-2,718.75	0.00	
<b>US DOLLAR Total</b>											
-164.000	-18,200,000.000	Local	-22,384,868.75	-22,743,718.96		358,850.21		351,862.71	6,987.50		
		Base				358,850.21		351,862.71	6,987.50	0.01	
<b>FUTURES SHORT Total</b>											
-164.000	-18,200,000.000	Base				358,850.21		351,862.71	6,987.50	0.01	

# Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

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								
<b>FUTURES Total</b>									
375.000	81,800,000.000 Base				-71,809.26		-101,198.53	29,389.27	0.04



As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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: 41.290000

ARS	ARGENTINE PESO								
		1,647,827.240	Local	1.000000	1,647,827.24	1.000000	1,647,827.24	0.00	14.58
			Base	0.045214	74,504.99	0.024219	39,908.63	-34,596.36	0.00

**ARGENTINE PESO Total**

		1,647,827.240	Local		1,647,827.24		1,647,827.24	0.00	14.58
			Base		74,504.99		39,908.63	-34,596.36	0.00

**AUSTRALIAN DOLLAR**

Exchange Rate: 1.383413

AUD	AUSTRALIAN DOLLAR								
		67,711.230	Local	1.000000	67,711.23	1.000000	67,711.23	0.00	98.23
			Base	0.738664	50,015.88	0.722850	48,945.06	-1,070.82	0.01

**AUSTRALIAN DOLLAR Total**

		67,711.230	Local		67,711.23		67,711.23	0.00	98.23
			Base		50,015.88		48,945.06	-1,070.82	0.01

**BRAZILIAN REAL**

Exchange Rate: 4.038550

BRL	BRAZILIAN REAL								
		1,086,300.980	Local	1.000000	1,086,300.98	1.000000	1,086,300.98	0.00	0.78
			Base	0.265577	288,496.23	0.247614	268,982.92	-19,513.31	0.03

**BRAZILIAN REAL Total**

		1,086,300.980	Local		1,086,300.98		1,086,300.98	0.00	0.78
			Base		288,496.23		268,982.92	-19,513.31	0.03

**EURO CURRENCY**

Exchange Rate: 0.861289

**INTERNATIONAL**

EUR	EURO CURRENCY								
		608,266.060	Local	1.000000	608,266.06	1.000000	608,266.06	0.00	25.05

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Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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	1.164668	708,427.93	1.161050	706,227.60	-2,200.33	0.08	
<b>INTERNATIONAL Total</b>		608,266.060		608,266.06		608,266.06	0.00	25.05	
		Base		708,427.93		706,227.60	-2,200.33	0.08	
<b>EURO CURRENCY Total</b>		608,266.060		608,266.06		608,266.06	0.00	25.05	
		Base		708,427.93		706,227.60	-2,200.33	0.08	
<b>JAPANESE YEN</b>							Exchange Rate:	113.620000	
JPY	JAPANESE YEN								
		1,176,186.000	Local	1.000000	1,176,186.00	1.000000	1,176,186.00	0.00	0.27
			Base	0.010436	12,274.57	0.008801	10,351.93	-1,922.64	0.00
<b>JAPANESE YEN Total</b>		1,176,186.000	Local		1,176,186.00		1,176,186.00	0.00	0.27
			Base		12,274.57		10,351.93	-1,922.64	0.00
<b>MEXICAN PESO</b>							Exchange Rate:	18.714000	
MXN	MEXICAN PESO (NEW)								
		30,543,559.050	Local	1.000000	30,543,559.05	1.000000	30,543,559.05	0.00	2.99
			Base	0.052559	1,605,347.01	0.053436	1,632,123.49	26,776.48	0.18
<b>MEXICAN PESO Total</b>		30,543,559.050	Local		30,543,559.05		30,543,559.05	0.00	2.99
			Base		1,605,347.01		1,632,123.49	26,776.48	0.18
<b>POUND STERLING</b>							Exchange Rate:	0.767224	
GBP	POUND STERLING								
		57,478.950	Local	1.000000	57,478.95	1.000000	57,478.95	0.00	100.00
			Base	1.314277	75,543.26	1.303400	74,918.08	-625.18	0.01
<b>POUND STERLING Total</b>		57,478.950	Local		57,478.95		57,478.95	0.00	100.00

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Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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		75,543.26		74,918.08	-625.18	0.01

## RUSSIAN RUBLE

Exchange Rate: 65.511250

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
RUB	RUSSIAN RUBLE							
		10,087,059.360	Local 1.000000	10,087,059.36	1.000000	10,087,059.36	0.00	4.21
			Base 0.015683	158,190.74	0.015265	153,974.46	-4,216.28	0.02

## RUSSIAN RUBLE Total

		10,087,059.360	Local	10,087,059.36		10,087,059.36	0.00	4.21
			Base	158,190.74		153,974.46	-4,216.28	0.02

## CASH Total

		45,274,388.870	Base	2,972,800.61		2,935,432.17	-37,368.44	0.32
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

05571CK18	BPCE				0.01	01 Oct 2018		
		3,740,000.000	Local 100.000000	3,740,000.00	99.982142	3,739,332.11	-667.89	0.46
			Base 100.000000	3,740,000.00	99.982142	3,739,332.11	-667.89	0.41

2363F7L97	DANSKE CORP.				0.01	09 Nov 2018		
		3,490,000.000	Local 99.757334	3,481,530.94	99.737267	3,480,830.62	-700.32	0.43
			Base 99.757334	3,481,530.94	99.737267	3,480,830.62	-700.32	0.38

313385K62	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/18 0.00000				0.01	15 Oct 2018		
		1,690,000.000	Local 99.923778	1,688,711.84	99.917900	1,688,612.51	-99.33	0.21
			Base 99.923778	1,688,711.84	99.917900	1,688,612.51	-99.33	0.19

313385M78	FED HOME LN DISCOUNT NT DISCOUNT NOT 11/18 0.00000				0.01	01 Nov 2018		
		1,190,000.000	Local 99.827778	1,187,950.56	99.814900	1,187,797.31	-153.25	0.15
			Base 99.827778	1,187,950.56	99.814900	1,187,797.31	-153.25	0.13

313385N51	FED HOME LN DISCOUNT NT DISCOUNT NOT 11/18 0.00000				0.01	07 Nov 2018		
		1,060,000.000	Local 99.790539	1,057,779.71	99.779000	1,057,657.40	-122.31	0.13
			Base 99.790539	1,057,779.71	99.779000	1,057,657.40	-122.31	0.12

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
60682XKA3	MITSUBISHI UFJ TST & B				2.32	10 Oct 2018			
	2,540,000.000	Local	99.942000	2,538,526.80	99.928533	2,538,184.74	-342.06	0.32	
		Base	99.942000	2,538,526.80	99.928533	2,538,184.74	-342.06	0.28	
7839989D1	SSC GOVERNMENT MM GVMXX				1.8803705	31 Dec 2030			
	20,459,387.370	Local	100.000000	20,459,387.37	100.000000	20,459,387.37	0.00	2.54	
		Base	100.000000	20,459,387.37	100.000000	20,459,387.37	0.00	2.26	
85324UK36	STANDARD CHARTERED BANK				0.01	03 Oct 2018			
	4,310,000.000	Local	99.987222	4,309,449.28	99.970764	4,308,739.93	-709.35	0.54	
		Base	99.987222	4,309,449.28	99.970764	4,308,739.93	-709.35	0.48	
912796QJ1	TREASURY BILL 11/18 0.00000				0.01	15 Nov 2018			
	1,880,000.000	Local	99.745625	1,875,217.75	99.739844	1,875,109.07	-108.68	0.23	
		Base	99.745625	1,875,217.75	99.739844	1,875,109.07	-108.68	0.21	
912796QL6	TREASURY BILL 11/18 0.00000				0.01	29 Nov 2018			
	4,040,000.000	Local	99.668125	4,026,592.25	99.652146	4,025,946.70	-645.55	0.50	
		Base	99.668125	4,026,592.25	99.652146	4,025,946.70	-645.55	0.44	
912796QT9	TREASURY BILL 01/19 0.00000				0.01	17 Jan 2019			
	8,510,000.000	Local	99.374500	8,456,769.93	99.344125	8,454,185.04	-2,584.89	1.05	
		Base	99.374500	8,456,769.93	99.344125	8,454,185.04	-2,584.89	0.93	
<b>US DOLLAR Total</b>									
	52,909,387.370	Local		52,821,916.43		52,815,782.80	-6,133.63	6.56	
		Base		52,821,916.43		52,815,782.80	-6,133.63	5.84	
<b>CASH EQUIVALENT Total</b>									
	52,909,387.370	Base		52,821,916.43		52,815,782.80	-6,133.63	5.84	

## EQUITY

### EURO CURRENCY

Exchange Rate: 0.861289

### UNITED STATES OF AMERICA (THE)

962FWM901	CCPC GOLDMAN SACHS COC CCPC CASH COLLATERAL EUR								
	3.260	Local	1.000000	3.26	1.000000	3.26	0.00	0.00	

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Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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		1.193252	3.89	1.161050	3.79	-0.10	0.00
<b>UNITED STATES OF AMERICA (THE) Total</b>									
	3.260	Local			3.26		3.26	0.00	0.00
		Base			3.89		3.79	-0.10	0.00
<b>EURO CURRENCY Total</b>									
	3.260	Local			3.26		3.26	0.00	0.00
		Base			3.89		3.79	-0.10	0.00
<b>JAPANESE YEN</b>								Exchange Rate:	113.620000
930TFA905	CCPC GOLDMAN COC JPY CCPC CASH COLLATERAL JPY								
	5,788.000	Local		1.000000	5,788.00	1.000000	5,788.00	0.00	0.00
		Base		0.009007	52.13	0.008801	50.94	-1.19	0.00
<b>JAPANESE YEN Total</b>									
	5,788.000	Local			5,788.00		5,788.00	0.00	0.00
		Base			52.13		50.94	-1.19	0.00
<b>MEXICAN PESO</b>								Exchange Rate:	18.714000
931KYN904	CCPC GOLDMAN SACHS COC CCPC CASH COLLATERAL MXN								
	200,401.900	Local		1.000000	200,401.90	1.000000	200,401.90	0.00	0.02
		Base		0.052321	10,485.23	0.053436	10,708.66	223.43	0.00
<b>MEXICAN PESO Total</b>									
	200,401.900	Local			200,401.90		200,401.90	0.00	0.02
		Base			10,485.23		10,708.66	223.43	0.00
<b>US DOLLAR</b>								Exchange Rate:	1.000000
173080201	CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR								
	4,575.000	Local		27.345408	125,105.24	26.850000	122,838.75	-2,266.49	0.02
		Base		27.345408	125,105.24	26.850000	122,838.75	-2,266.49	0.01
361860208	GMAC CAPITAL TRUST I PREFERRED STOCK 02/40 VAR								
	5,957.000	Local		24.800000	147,733.60	26.300000	156,669.10	8,935.50	0.02

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Books Open

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# Holdings

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



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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	24.800000	147,733.60	26.300000	156,669.10	8,935.50	0.02
<b>US DOLLAR Total</b>		10,532.000		272,838.84		279,507.85	6,669.01	0.03
		Base		272,838.84		279,507.85	6,669.01	0.03
<b>EQUITY Total</b>		216,725.160		283,380.09		290,271.24	6,891.15	0.03
<b>FIXED INCOME</b>								
<b>ARGENTINE PESO</b>							Exchange Rate: 41.290000	
ACI0Q5S21	REPUBLIC OF ARGENTINA UNSECURED 10/21 18.2				18.2	03 Oct 2021		
		9,830,000.000	107.174747	10,535,277.62	88.625000	8,711,837.50	-1,823,440.12	77.10
			Base 6.942056	682,404.08	2.146403	210,991.46	-471,412.62	0.02
ACI0VSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				32.2282	21 Jun 2020		
		780,000.000	103.410546	806,602.26	120.500000	939,900.00	133,297.74	8.32
			Base 5.999868	46,798.97	2.918382	22,763.38	-24,035.59	0.00
<b>ARGENTINE PESO Total</b>		10,610,000.000		11,341,879.88		9,651,737.50	-1,690,142.38	85.42
			Base	729,203.05		233,754.84	-495,448.21	0.03
<b>BRAZILIAN REAL</b>							Exchange Rate: 4.038550	
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.0	01 Jan 2021		
		10,485,000.000	97.020234	10,172,571.57	103.558900	10,858,150.67	685,579.10	7.75
			Base 30.283885	3,175,265.37	25.642594	2,688,626.03	-486,639.34	0.30
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.0	01 Jan 2023		
		7,023,000.000	94.608561	6,644,359.22	99.715600	7,003,026.59	358,667.37	5.00
			Base 28.210634	1,981,232.82	24.690941	1,734,044.79	-247,188.03	0.19
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.0	01 Jan 2027		
		664,000.000	98.691759	655,313.28	94.341800	626,429.55	-28,883.73	0.45
			Base 29.746407	197,516.14	23.360315	155,112.49	-42,403.65	0.02

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WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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**BRAZILIAN REAL Total**

18,172,000.000	Local			17,472,244.07		18,487,606.81	1,015,362.74	13.20
	Base			5,354,014.33		4,577,783.31	-776,231.02	0.51

**MEXICAN PESO**

Exchange Rate: 18.714000

ACI01LTQ9	MEX BONOS DESARR FIX RT BONDS 06/22 6.5				6.5	09 Jun 2022		
21,353,000.000	Local	102.328538		21,850,212.65	95.967000	20,491,833.51	-1,358,379.14	2.00
	Base	7.349700		1,569,381.44	5.128086	1,095,000.19	-474,381.25	0.12

ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.75	13 Nov 2042		
94,566,300.000	Local	108.395022		102,505,161.41	96.239000	91,009,661.46	-11,495,499.95	8.90
	Base	6.499621		6,146,450.64	5.142620	4,863,185.93	-1,283,264.71	0.54

ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.0	07 Nov 2047		
24,450,000.000	Local	105.376170		25,764,473.50	98.753000	24,145,108.50	-1,619,365.00	2.36
	Base	5.629634		1,376,445.40	5.276958	1,290,216.34	-86,229.06	0.14

**MEXICAN PESO Total**

140,369,300.000	Local			150,119,847.56		135,646,603.47	-14,473,244.09	13.26
	Base			9,092,277.48		7,248,402.46	-1,843,875.02	0.80

**RUSSIAN RUBLE**

Exchange Rate: 65.511250

ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15				8.15	03 Feb 2027		
53,660,000.000	Local	99.621631		53,456,967.12	98.690000	52,957,054.00	-499,913.12	22.10
	Base	1.570396		842,674.26	1.506459	808,365.80	-34,308.46	0.09

ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.05	19 Jan 2028		
148,713,000.000	Local	92.981108		138,274,994.42	91.600000	136,221,108.00	-2,053,886.42	56.85
	Base	1.482415		2,204,544.19	1.398233	2,079,354.43	-125,189.76	0.23

ACI04VQK0	RUSSIA GOVT BOND OFZ BONDS 01/23 7				7.0	25 Jan 2023		
19,200,000.000	Local	100.718050		19,337,865.51	96.456000	18,519,552.00	-818,313.51	7.73
	Base	1.637511		314,402.15	1.472358	282,692.70	-31,709.45	0.03

ACI070PP5	RUSSIA GOVT BOND OFZ BONDS 08/23 7				7.0	16 Aug 2023		
22,740,000.000	Local	100.606024		22,877,809.83	96.040400	21,839,586.96	-1,038,222.87	9.11

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		Base	1.624330	369,372.61	1.466014	333,371.55	-36,001.06	0.04
<b>RUSSIAN RUBLE Total</b>								
	244,313,000.000	Local		233,947,636.88		229,537,300.96	-4,410,335.92	95.79
		Base		3,730,993.21		3,503,784.48	-227,208.73	0.39
<b>US DOLLAR</b>							Exchange Rate:	1.000000
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75				4.75	28 Jul 2025		
	320,000.000	Local	99.803881	319,372.42	100.249200	320,797.44	1,425.02	0.04
		Base	99.803881	319,372.42	100.249200	320,797.44	1,425.02	0.04
00130HBW4	AES CORP/THE SR UNSECURED 04/25 5.5				5.5	15 Apr 2025		
	194,000.000	Local	97.683753	189,506.48	102.500000	198,850.00	9,343.52	0.02
		Base	97.683753	189,506.48	102.500000	198,850.00	9,343.52	0.02
00206RAX0	AT+T INC SR UNSECURED 05/21 4.45				4.45	15 May 2021		
	30,000.000	Local	104.216233	31,264.87	102.419731	30,725.92	-538.95	0.00
		Base	104.216233	31,264.87	102.419731	30,725.92	-538.95	0.00
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.35	15 Jun 2045		
	110,000.000	Local	85.845000	94,429.50	86.147235	94,761.96	332.46	0.01
		Base	85.845000	94,429.50	86.147235	94,761.96	332.46	0.01
00206RCN0	AT+T INC SR UNSECURED 05/25 3.4				3.4	15 May 2025		
	490,000.000	Local	99.947743	489,743.94	95.206897	466,513.80	-23,230.14	0.06
		Base	99.947743	489,743.94	95.206897	466,513.80	-23,230.14	0.05
00206RCQ3	AT+T INC SR UNSECURED 05/46 4.75				4.75	15 May 2046		
	60,000.000	Local	91.132950	54,679.77	91.363610	54,818.17	138.40	0.01
		Base	91.132950	54,679.77	91.363610	54,818.17	138.40	0.01
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5				4.5	09 Mar 2048		
	434,000.000	Local	97.498288	423,142.57	87.258701	378,702.76	-44,439.81	0.05
		Base	97.498288	423,142.57	87.258701	378,702.76	-44,439.81	0.04
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75				3.75	30 Nov 2026		
	380,000.000	Local	99.655079	378,689.30	99.719406	378,933.74	244.44	0.05
		Base	99.655079	378,689.30	99.719406	378,933.74	244.44	0.04

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002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.75	30 Nov 2036		
	220,000.000	Local		100.032686	220,071.91	106.424160	234,133.15	14,061.24	0.03
		Base		100.032686	220,071.91	106.424160	234,133.15	14,061.24	0.03
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9					2.9	06 Nov 2022		
	80,000.000	Local		99.593138	79,674.51	97.150620	77,720.50	-1,954.01	0.01
		Base		99.593138	79,674.51	97.150620	77,720.50	-1,954.01	0.01
00400YAH4	ACADEMY LTD 2015 TERM LOAN B						01 Jul 2022		
	365,021.380	Local		99.709776	363,962.00	77.437500	282,663.43	-81,298.57	0.04
		Base		99.709776	363,962.00	77.437500	282,663.43	-81,298.57	0.03
00432CDP3	ACCESS GROUP INC ACCSS 2007 1 A4					2.39531	25 Jan 2023		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
00440EAT4	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3					2.3	03 Nov 2020		
	120,000.000	Local		99.975817	119,970.98	98.181000	117,817.20	-2,153.78	0.01
		Base		99.975817	119,970.98	98.181000	117,817.20	-2,153.78	0.01
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.35	03 May 2026		
	80,000.000	Local		100.254713	80,203.77	97.201955	77,761.56	-2,442.21	0.01
		Base		100.254713	80,203.77	97.201955	77,761.56	-2,442.21	0.01
00507UAS0	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8					3.8	15 Mar 2025		
	340,000.000	Local		101.029918	343,501.72	97.924355	332,942.81	-10,558.91	0.04
		Base		101.029918	343,501.72	97.924355	332,942.81	-10,558.91	0.04
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55					4.55	15 Mar 2035		
	130,000.000	Local		95.440908	124,073.18	97.270905	126,452.18	2,379.00	0.02
		Base		95.440908	124,073.18	97.270905	126,452.18	2,379.00	0.01
00507UAU5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75					4.75	15 Mar 2045		
	30,000.000	Local		96.247900	28,874.37	97.224458	29,167.34	292.97	0.00
		Base		96.247900	28,874.37	97.224458	29,167.34	292.97	0.00
00772BAD3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 05/19 3.75					3.75	15 May 2019		
	640,000.000	Local		99.970444	639,810.84	100.393956	642,521.32	2,710.48	0.08
		Base		99.970444	639,810.84	100.393956	642,521.32	2,710.48	0.07

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00772BAM3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/21 5				5.0	01 Oct 2021			
		150,000.000	Local 103.689687	155,534.53	102.858557	154,287.84	-1,246.69		0.02
			Base 103.689687	155,534.53	102.858557	154,287.84	-1,246.69		0.02
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8				2.8	15 Jun 2023			
		90,000.000	Local 99.963267	89,966.94	95.815800	86,234.22	-3,732.72		0.01
			Base 99.963267	89,966.94	95.815800	86,234.22	-3,732.72		0.01
009503AA1	AIRSPEED LTD AIRSP 2007 1A G1 144A				2.42844	15 Jun 2032			
		971,676.990	Local 86.044276	836,072.43	93.139460	905,014.70	68,942.27		0.11
Original Face:		2,710,000.000	Base 86.044276	836,072.43	93.139460	905,014.70	68,942.27		0.10
01310TAS8	ALBERTSONS LLC 2017 1 TERM B 4					25 Aug 2021			
		180,037.760	Local 100.334324	180,639.67	100.075000	180,172.79	-466.88		0.02
			Base 100.334324	180,639.67	100.075000	180,172.79	-466.88		0.02
01310TAU3	ALBERTSONS LLC 2017 1 TERM B 6					22 Jun 2023			
		72,645.840	Local 98.690758	71,694.73	99.975000	72,627.68	932.95		0.01
			Base 98.690758	71,694.73	99.975000	72,627.68	932.95		0.01
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75				6.75	30 Sep 2024			
		210,000.000	Local 108.082257	226,972.74	105.750000	222,075.00	-4,897.74		0.03
			Base 108.082257	226,972.74	105.750000	222,075.00	-4,897.74		0.02
019736AD9	ALLISON TRANSMISSION INC SR UNSECURED 144A 10/24 5				5.0	01 Oct 2024			
		60,000.000	Local 99.384433	59,630.66	99.500000	59,700.00	69.34		0.01
			Base 99.384433	59,630.66	99.500000	59,700.00	69.34		0.01
019736AE7	ALLISON TRANSMISSION INC SR UNSECURED 144A 10/27 4.75				4.75	01 Oct 2027			
		90,000.000	Local 94.072667	84,665.40	94.375000	84,937.50	272.10		0.01
			Base 94.072667	84,665.40	94.375000	84,937.50	272.10		0.01
01F0224A0	FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE				2.5	16 Oct 2033			
		3,000,000.000	Local 96.734375	2,902,031.25	96.477940	2,894,338.20	-7,693.05		0.36
Original Face:		3,000,000.000	Base 96.734375	2,902,031.25	96.477940	2,894,338.20	-7,693.05		0.32
01F0324A9	FNMA TBA 15 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	16 Oct 2033			
		5,000,000.000	Local 100.687500	5,034,375.00	100.503910	5,025,195.50	-9,179.50		0.62
Original Face:		5,000,000.000	Base 100.687500	5,034,375.00	100.503910	5,025,195.50	-9,179.50		0.56

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01F0406A0	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE				4.0	11 Oct 2048		
		11,800,000.000	Local 101.415883	11,967,074.24	100.976560	11,915,234.08	-51,840.16	1.48
Original Face:		11,800,000.000	Base 101.415883	11,967,074.24	100.976560	11,915,234.08	-51,840.16	1.32
01F0426A6	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.5	11 Oct 2048		
		3,700,000.000	Local 103.614300	3,833,729.11	103.152940	3,816,658.78	-17,070.33	0.47
Original Face:		3,700,000.000	Base 103.614300	3,833,729.11	103.152940	3,816,658.78	-17,070.33	0.42
01F0506A9	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE				5.0	11 Oct 2048		
		2,100,000.000	Local 105.246094	2,210,167.98	104.969320	2,204,355.72	-5,812.26	0.27
Original Face:		2,100,000.000	Base 105.246094	2,210,167.98	104.969320	2,204,355.72	-5,812.26	0.24
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75				4.75	05 May 2021		
		240,000.000	Local 100.974325	242,338.38	103.375795	248,101.91	5,763.53	0.03
			Base 100.974325	242,338.38	103.375795	248,101.91	5,763.53	0.03
02209SAR4	ALTRIA GROUP INC COMPANY GUAR 01/44 5.375				5.375	31 Jan 2044		
		30,000.000	Local 112.821033	33,846.31	107.543595	32,263.08	-1,583.23	0.00
			Base 112.821033	33,846.31	107.543595	32,263.08	-1,583.23	0.00
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15				3.15	22 Aug 2027		
		440,000.000	Local 99.838223	439,288.18	95.815583	421,588.57	-17,699.61	0.05
			Base 99.838223	439,288.18	95.815583	421,588.57	-17,699.61	0.05
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875				3.875	22 Aug 2037		
		110,000.000	Local 99.760391	109,736.43	97.905009	107,695.51	-2,040.92	0.01
			Base 99.760391	109,736.43	97.905009	107,695.51	-2,040.92	0.01
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05				4.05	22 Aug 2047		
		140,000.000	Local 99.275357	138,985.50	98.506824	137,909.55	-1,075.95	0.02
			Base 99.275357	138,985.50	98.506824	137,909.55	-1,075.95	0.02
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B					06 Apr 2024		
		174,329.620	Local 100.483234	175,172.04	99.937500	174,220.66	-951.38	0.02
			Base 100.483234	175,172.04	99.937500	174,220.66	-951.38	0.02
02406PAL4	AMERICAN AXLE + MFG INC COMPANY GUAR 10/22 6.625				6.625	15 Oct 2022		
		57,000.000	Local 100.700737	57,399.42	102.125000	58,211.25	811.83	0.01
			Base 100.700737	57,399.42	102.125000	58,211.25	811.83	0.01

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02474RAF0	AMERICAN BLDRS CONTRACTORS TERM LOAN B 2					31 Oct 2023			
		263,648.230	Local	100.420617	264,757.18	99.693200	262,839.36	-1,917.82	0.03
			Base	100.420617	264,757.18	99.693200	262,839.36	-1,917.82	0.03
0258M0DT3	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375				2.375	26 May 2020			
		170,000.000	Local	98.861682	168,064.86	98.761248	167,894.12	-170.74	0.02
			Base	98.861682	168,064.86	98.761248	167,894.12	-170.74	0.02
02660TDA8	AMERICAN HOME MORTGAGE INVESTM AHM 2005 1 1A2				2.62475	25 Jun 2045			
		943,507.410	Local	96.088410	906,601.27	99.602580	939,757.72	33,156.45	0.12
		Original Face: 13,440,000.000	Base	96.088410	906,601.27	99.602580	939,757.72	33,156.45	0.10
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75				3.75	10 Jul 2025			
		220,000.000	Local	99.950573	219,891.26	97.246242	213,941.73	-5,949.53	0.03
			Base	99.950573	219,891.26	97.246242	213,941.73	-5,949.53	0.02
02R0306A6	FHLMC TBA 30 YR 3 GOLD SINGLE FAMILY				3.0	11 Oct 2048			
		2,700,000.000	Local	96.056403	2,593,522.87	95.678300	2,583,314.10	-10,208.77	0.32
		Original Face: 2,700,000.000	Base	96.056403	2,593,522.87	95.678300	2,583,314.10	-10,208.77	0.29
02R0506A4	FHLMC TBA 30 YR 5 GOLD SINGLE FAMILY				5.0	11 Oct 2048			
		200,000.000	Local	105.187500	210,375.00	104.992190	209,984.38	-390.62	0.03
		Original Face: 200,000.000	Base	105.187500	210,375.00	104.992190	209,984.38	-390.62	0.02
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625				3.625	22 May 2024			
		10,000.000	Local	99.899100	9,989.91	99.898541	9,989.85	-0.06	0.00
			Base	99.899100	9,989.91	99.898541	9,989.85	-0.06	0.00
031162BW9	AMGEN INC SR UNSECURED 05/20 2.125				2.125	01 May 2020			
		40,000.000	Local	98.698050	39,479.22	98.432000	39,372.80	-106.42	0.00
			Base	98.698050	39,479.22	98.432000	39,372.80	-106.42	0.00
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663	15 Jun 2051			
		69,000.000	Local	103.405362	71,349.70	98.931742	68,262.90	-3,086.80	0.01
			Base	103.405362	71,349.70	98.931742	68,262.90	-3,086.80	0.01
032511AY3	ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45				6.45	15 Sep 2036			
		140,000.000	Local	114.745129	160,643.18	114.107837	159,750.97	-892.21	0.02
			Base	114.745129	160,643.18	114.107837	159,750.97	-892.21	0.02

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032511BM8	ANADARKO PETROLEUM CORP SR UNSECURED 03/21 4.85					4.85	15 Mar 2021		
	120,000.000	Local		101.302350	121,562.82	102.769740	123,323.69	1,760.87	0.02
		Base		101.302350	121,562.82	102.769740	123,323.69	1,760.87	0.01
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6					6.6	15 Mar 2046		
	110,000.000	Local		123.646209	136,010.83	117.599373	129,359.31	-6,651.52	0.02
		Base		123.646209	136,010.83	117.599373	129,359.31	-6,651.52	0.01
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75					4.75	10 Apr 2027		
	200,000.000	Local		100.593995	201,187.99	97.488630	194,977.26	-6,210.73	0.02
		Base		100.593995	201,187.99	97.488630	194,977.26	-6,210.73	0.02
034863AS9	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625					3.625	11 Sep 2024		
	280,000.000	Local		100.863271	282,417.16	95.205939	266,576.63	-15,840.53	0.03
		Base		100.863271	282,417.16	95.205939	266,576.63	-15,840.53	0.03
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4					4.0	11 Sep 2027		
	250,000.000	Local		93.844816	234,612.04	92.169790	230,424.48	-4,187.56	0.03
		Base		93.844816	234,612.04	92.169790	230,424.48	-4,187.56	0.03
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4					4.0	13 Apr 2028		
	970,000.000	Local		99.521328	965,356.88	98.567351	956,103.30	-9,253.58	0.12
		Base		99.521328	965,356.88	98.567351	956,103.30	-9,253.58	0.11
035242AJ5	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65					2.65	01 Feb 2021		
	420,000.000	Local		100.120962	420,508.04	98.548000	413,901.60	-6,606.44	0.05
		Base		100.120962	420,508.04	98.548000	413,901.60	-6,606.44	0.05
035242AN6	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4.9					4.9	01 Feb 2046		
	230,000.000	Local		105.666783	243,033.60	101.132093	232,603.81	-10,429.79	0.03
		Base		105.666783	243,033.60	101.132093	232,603.81	-10,429.79	0.03
035242AP1	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65					3.65	01 Feb 2026		
	730,000.000	Local		100.212818	731,553.57	97.169570	709,337.86	-22,215.71	0.09
		Base		100.212818	731,553.57	97.169570	709,337.86	-22,215.71	0.08
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.65	01 Dec 2027		
	340,000.000	Local		97.192279	330,453.75	94.999307	322,997.64	-7,456.11	0.04
		Base		97.192279	330,453.75	94.999307	322,997.64	-7,456.11	0.04

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036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.35	01 Dec 2024		
	80,000.000	Local		99.971413	79,977.13	96.971098	77,576.88	-2,400.25	0.01
		Base		99.971413	79,977.13	96.971098	77,576.88	-2,400.25	0.01
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.95	01 Dec 2022		
	220,000.000	Local		99.960459	219,913.01	97.226493	213,898.28	-6,014.73	0.03
		Base		99.960459	219,913.01	97.226493	213,898.28	-6,014.73	0.02
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.1	01 Sep 2040		
	470,000.000	Local		101.081517	475,083.13	98.903503	464,846.46	-10,236.67	0.06
		Base		101.081517	475,083.13	98.903503	464,846.46	-10,236.67	0.05
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.25	15 Apr 2022		
	144,000.000	Local		100.053611	144,077.20	98.437159	141,749.51	-2,327.69	0.02
		Base		100.053611	144,077.20	98.437159	141,749.51	-2,327.69	0.02
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.25	15 Jan 2044		
	330,000.000	Local		91.075933	300,550.58	88.646553	292,533.62	-8,016.96	0.04
		Base		91.075933	300,550.58	88.646553	292,533.62	-8,016.96	0.03
03765VAH3	PRIME SECURITY SRVCS BORROWER 2016 2 REFINANCING TERM B 1						02 May 2022		
	224,734.890	Local		100.970490	226,915.92	100.444400	225,733.61	-1,182.31	0.03
		Base		100.970490	226,915.92	100.444400	225,733.61	-1,182.31	0.02
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.45	04 Aug 2026		
	570,000.000	Local		99.311184	566,073.75	92.218890	525,647.67	-40,426.08	0.07
		Base		99.311184	566,073.75	92.218890	525,647.67	-40,426.08	0.06
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.55	04 Aug 2021		
	140,000.000	Local		96.470650	135,058.91	95.925478	134,295.67	-763.24	0.02
		Base		96.470650	135,058.91	95.925478	134,295.67	-763.24	0.01
037833DJ6	APPLE INC SR UNSECURED 11/20 2					2.0	13 Nov 2020		
	180,000.000	Local		99.940206	179,892.37	98.220253	176,796.46	-3,095.91	0.02
		Base		99.940206	179,892.37	98.220253	176,796.46	-3,095.91	0.02
03846JW30	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/23 5.577					5.577	21 Feb 2023		
	240,000.000	Local		100.000000	240,000.00	96.972000	232,732.80	-7,267.20	0.03
		Base		100.000000	240,000.00	96.972000	232,732.80	-7,267.20	0.03

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03852JAL5	ARAMARK SVCS INC TERM LOAN B 1						11 Mar 2025		
	321,382.870	Local	100.809004	323,982.87	100.150000	321,864.94	-2,117.93	0.04	
		Base	100.809004	323,982.87	100.150000	321,864.94	-2,117.93	0.04	
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7					7.0	15 Oct 2039		
	100,000.000	Local	79.715870	79,715.87	116.235245	116,235.25	36,519.38	0.01	
		Base	79.715870	79,715.87	116.235245	116,235.25	36,519.38	0.01	
03969AAH3	ARDAGH PKG FIN/HLDGS USA SR SECURED 144A 05/23 4.625					4.625	15 May 2023		
	240,000.000	Local	100.000000	240,000.00	99.000000	237,600.00	-2,400.00	0.03	
		Base	100.000000	240,000.00	99.000000	237,600.00	-2,400.00	0.03	
040114GX2	REPUBLIC OF ARGENTINA SR UNSECURED 04/26 7.5					7.5	22 Apr 2026		
	630,000.000	Local	101.391871	638,768.79	89.150000	561,645.00	-77,123.79	0.07	
		Base	101.391871	638,768.79	89.150000	561,645.00	-77,123.79	0.06	
040114GY0	REPUBLIC OF ARGENTINA SR UNSECURED 04/46 7.625					7.625	22 Apr 2046		
	150,000.000	Local	95.852200	143,778.30	81.101000	121,651.50	-22,126.80	0.02	
		Base	95.852200	143,778.30	81.101000	121,651.50	-22,126.80	0.01	
040114HG8	REPUBLIC OF ARGENTINA SR UNSECURED 07/36 7.125					7.125	06 Jul 2036		
	210,000.000	Local	102.492252	215,233.73	79.750000	167,475.00	-47,758.73	0.02	
		Base	102.492252	215,233.73	79.750000	167,475.00	-47,758.73	0.02	
040114HK9	REPUBLIC OF ARGENTINA SR UNSECURED 01/22 5.625					5.625	26 Jan 2022		
	560,000.000	Local	100.000000	560,000.00	90.000000	504,000.00	-56,000.00	0.06	
		Base	100.000000	560,000.00	90.000000	504,000.00	-56,000.00	0.06	
040114HR4	REPUBLIC OF ARGENTINA SR UNSECURED 01/48 6.875					6.875	11 Jan 2048		
	680,000.000	Local	99.067056	673,655.98	77.000000	523,600.00	-150,055.98	0.07	
		Base	99.067056	673,655.98	77.000000	523,600.00	-150,055.98	0.06	
04044PAF1	ARISTOCRAT TECHNOLOGIES INC TERM LOAN B 3						19 Oct 2024		
	0.010	Local	-219,000.000000	-21.90	99.880000	0.01	21.91	0.00	
		Base	-219,000.000000	-21.90	99.880000	0.01	21.91	0.00	
05400KAE0	AVOLON TLB BORROWER 1 ( US ) TERM LOAN B 3						15 Jan 2025		
	255,733.800	Local	99.597355	254,704.10	100.280500	256,451.13	1,747.03	0.03	
		Base	99.597355	254,704.10	100.280500	256,451.13	1,747.03	0.03	

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05526DBA2	BAT CAPITAL CORP COMPANY GUAR 144A 08/27 3.557					3.557	15 Aug 2027		
	800,000.000	Local		100.001125	800,009.00	93.124810	744,998.48	-55,010.52	0.09
		Base		100.001125	800,009.00	93.124810	744,998.48	-55,010.52	0.08
05526DBE4	BAT CAPITAL CORP COMPANY GUAR 144A 08/47 4.54					4.54	15 Aug 2047		
	740,000.000	Local		96.600959	714,847.10	92.118183	681,674.55	-33,172.55	0.08
		Base		96.600959	714,847.10	92.118183	681,674.55	-33,172.55	0.08
055451AQ1	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875					2.875	24 Feb 2022		
	30,000.000	Local		100.230200	30,069.06	98.397505	29,519.25	-549.81	0.00
		Base		100.230200	30,069.06	98.397505	29,519.25	-549.81	0.00
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.0	30 Sep 2043		
	250,000.000	Local		102.598340	256,495.85	111.009747	277,524.37	21,028.52	0.03
		Base		102.598340	256,495.85	111.009747	277,524.37	21,028.52	0.03
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR					6.75	19 Oct 2075		
	550,000.000	Local		100.000000	550,000.00	109.625000	602,937.50	52,937.50	0.07
		Base		100.000000	550,000.00	109.625000	602,937.50	52,937.50	0.07
05565EAL9	BMW US CAPITAL LLC COMPANY GUAR 144A 09/21 1.85					1.85	15 Sep 2021		
	30,000.000	Local		96.211333	28,863.40	95.499443	28,649.83	-213.57	0.00
		Base		96.211333	28,863.40	95.499443	28,649.83	-213.57	0.00
05565QBU1	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561					3.561	01 Nov 2021		
	10,000.000	Local		100.000000	10,000.00	100.656794	10,065.68	65.68	0.00
		Base		100.000000	10,000.00	100.656794	10,065.68	65.68	0.00
05565QBZ0	BP CAPITAL MARKETS PLC COMPANY GUAR 05/22 3.245					3.245	06 May 2022		
	10,000.000	Local		100.332000	10,033.20	99.347613	9,934.76	-98.44	0.00
		Base		100.332000	10,033.20	99.347613	9,934.76	-98.44	0.00
05565QCS5	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535					3.535	04 Nov 2024		
	70,000.000	Local		99.727457	69,809.22	99.425351	69,597.75	-211.47	0.01
		Base		99.727457	69,809.22	99.425351	69,597.75	-211.47	0.01
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506					3.506	17 Mar 2025		
	400,000.000	Local		100.476035	401,904.14	98.898029	395,592.12	-6,312.02	0.05
		Base		100.476035	401,904.14	98.898029	395,592.12	-6,312.02	0.04

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05565QDG0	BP CAPITAL MARKETS PLC COMPANY GUAR 11/23 3.216				3.216	28 Nov 2023			
		200,000.000	Local 100.361430	200,722.86	98.107965	196,215.93	-4,506.93		0.02
			Base 100.361430	200,722.86	98.107965	196,215.93	-4,506.93		0.02
05565QDM7	BP CAPITAL MARKETS PLC COMPANY GUAR 04/27 3.588				3.588	14 Apr 2027			
		130,000.000	Local 98.901746	128,572.27	97.780576	127,114.75	-1,457.52		0.02
			Base 98.901746	128,572.27	97.780576	127,114.75	-1,457.52		0.01
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625				4.625	13 Mar 2027			
		250,000.000	Local 98.265696	245,664.24	98.707271	246,768.18	1,103.94		0.03
			Base 98.265696	245,664.24	98.707271	246,768.18	1,103.94		0.03
056057AA0	BX TRUST BX 2018 BIOA A 144A				2.82949	15 Mar 2037			
		840,000.000	Local 99.402199	834,978.47	100.029900	840,251.16	5,272.69		0.10
Original Face:		840,000.000	Base 99.402199	834,978.47	100.029900	840,251.16	5,272.69		0.09
05607EAN5	BX TRUST BX 2017 IMC E 144A				5.40844	15 Oct 2032			
		1,000,000.000	Local 100.000000	1,000,000.00	100.343800	1,003,438.00	3,438.00		0.12
Original Face:		1,000,000.000	Base 100.000000	1,000,000.00	100.343800	1,003,438.00	3,438.00		0.11
05964HAG0	BANCO SANTANDER SA SR UNSECURED 04/23 3.848				3.848	12 Apr 2023			
		200,000.000	Local 99.954215	199,908.43	97.699781	195,399.56	-4,508.87		0.02
			Base 99.954215	199,908.43	97.699781	195,399.56	-4,508.87		0.02
05964HAH8	BANCO SANTANDER SA SR UNSECURED 04/23 VAR				3.45744	12 Apr 2023			
		200,000.000	Local 100.000000	200,000.00	100.197405	200,394.81	394.81		0.02
			Base 100.000000	200,000.00	100.197405	200,394.81	394.81		0.02
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379				4.379	12 Apr 2028			
		400,000.000	Local 97.593573	390,374.29	94.847134	379,388.54	-10,985.75		0.05
			Base 97.593573	390,374.29	94.847134	379,388.54	-10,985.75		0.04
05990RAL5	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R4 4A2 144A				4.5	27 Jan 2030			
		2,980,000.000	Local 100.000000	2,980,000.00	99.867580	2,976,053.88	-3,946.12		0.37
Original Face:		2,980,000.000	Base 100.000000	2,980,000.00	99.867580	2,976,053.88	-3,946.12		0.33
060505EH3	BANK OF AMERICA CORP JR SUBORDINA 09/49 VAR				6.25	29 Sep 2049			
		150,000.000	Local 100.000000	150,000.00	105.375000	158,062.50	8,062.50		0.02
			Base 100.000000	150,000.00	105.375000	158,062.50	8,062.50		0.02

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060505EN0	BANK OF AMERICA CORP JR SUBORDINA 12/49 VAR					6.1	29 Dec 2049		
	120,000.000	Local		109.158367	130,990.04	104.750000	125,700.00	-5,290.04	0.02
		Base		109.158367	130,990.04	104.750000	125,700.00	-5,290.04	0.01
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.3	11 Jan 2023		
	260,000.000	Local		99.772038	259,407.30	98.611637	256,390.26	-3,017.04	0.03
		Base		99.772038	259,407.30	98.611637	256,390.26	-3,017.04	0.03
06051GEX3	BANK OF AMERICA CORP SR UNSECURED 01/19 2.6					2.6	15 Jan 2019		
	3,000.000	Local		99.998667	2,999.96	99.984058	2,999.52	-0.44	0.00
		Base		99.998667	2,999.96	99.984058	2,999.52	-0.44	0.00
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.0	21 Jan 2044		
	750,000.000	Local		106.421759	798,163.19	106.528188	798,961.41	798.22	0.10
		Base		106.421759	798,163.19	106.528188	798,961.41	798.22	0.09
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4					4.0	01 Apr 2024		
	290,000.000	Local		99.829662	289,506.02	100.999851	292,899.57	3,393.55	0.04
		Base		99.829662	289,506.02	100.999851	292,899.57	3,393.55	0.03
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.2	26 Aug 2024		
	1,460,000.000	Local		100.242664	1,463,542.90	100.467516	1,466,825.73	3,282.83	0.18
		Base		100.242664	1,463,542.90	100.467516	1,466,825.73	3,282.83	0.16
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.45	03 Mar 2026		
	520,000.000	Local		103.611619	538,780.42	100.120619	520,627.22	-18,153.20	0.06
		Base		103.611619	538,780.42	100.120619	520,627.22	-18,153.20	0.06
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593	21 Jul 2028		
	690,000.000	Local		99.991388	689,940.58	95.340408	657,848.82	-32,091.76	0.08
		Base		99.991388	689,940.58	95.340408	657,848.82	-32,091.76	0.07
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004	20 Dec 2023		
	17,000.000	Local		99.996588	16,999.42	97.043509	16,497.40	-502.02	0.00
		Base		99.996588	16,999.42	97.043509	16,497.40	-502.02	0.00
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419	20 Dec 2028		
	682,000.000	Local		99.486581	678,498.48	93.859000	640,118.38	-38,380.10	0.08
		Base		99.486581	678,498.48	93.859000	640,118.38	-38,380.10	0.07

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06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.55	05 Mar 2024		
	300,000.000	Local		100.000000	300,000.00	98.851882	296,555.65	-3,444.35	0.04
		Base		100.000000	300,000.00	98.851882	296,555.65	-3,444.35	0.03
06051GHG7	BANK OF AMERICA CORP SR UNSECURED 03/29 VAR					3.97	05 Mar 2029		
	250,000.000	Local		98.077436	245,193.59	97.570951	243,927.38	-1,266.21	0.03
		Base		98.077436	245,193.59	97.570951	243,927.38	-1,266.21	0.03
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1					4.1	24 Jul 2023		
	300,000.000	Local		99.527523	298,582.57	101.992176	305,976.53	7,393.96	0.04
		Base		99.527523	298,582.57	101.992176	305,976.53	7,393.96	0.03
06368BGS1	BANK OF MONTREAL SUBORDINATED 12/32 VAR					3.803	15 Dec 2032		
	70,000.000	Local		93.160629	65,212.44	93.434000	65,403.80	191.36	0.01
		Base		93.160629	65,212.44	93.434000	65,403.80	191.36	0.01
06541WAX0	BANK BANK 2017 BNK5 A5					3.39	15 Jun 2060		
	1,060,000.000	Local		97.324093	1,031,635.39	97.018880	1,028,400.13	-3,235.26	0.13
	Original Face:	Base		97.324093	1,031,635.39	97.018880	1,028,400.13	-3,235.26	0.11
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR					4.972	16 May 2029		
	200,000.000	Local		99.533320	199,066.64	98.466990	196,933.98	-2,132.66	0.02
		Base		99.533320	199,066.64	98.466990	196,933.98	-2,132.66	0.02
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.25	01 Apr 2042		
	10,000.000	Local		104.878500	10,487.85	104.139407	10,413.94	-73.91	0.00
		Base		104.878500	10,487.85	104.139407	10,413.94	-73.91	0.00
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7					5.7	30 May 2041		
	170,000.000	Local		101.776300	173,019.71	108.150018	183,855.03	10,835.32	0.02
		Base		101.776300	173,019.71	108.150018	183,855.03	10,835.32	0.02
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.75	01 May 2043		
	60,000.000	Local		118.847000	71,308.20	111.019795	66,611.88	-4,696.32	0.01
		Base		118.847000	71,308.20	111.019795	66,611.88	-4,696.32	0.01
073685AD1	BEACON ROOFING SUPPLY IN COMPANY GUAR 144A 11/25 4.875					4.875	01 Nov 2025		
	60,000.000	Local		101.145600	60,687.36	92.125000	55,275.00	-5,412.36	0.01
		Base		101.145600	60,687.36	92.125000	55,275.00	-5,412.36	0.01

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07368RAD3	BEACON ROOFING SUPPLY INC TERM LOAN B						02 Jan 2025		
	231,509.270	Local	100.838178	233,449.73	99.708300	230,833.96	-2,615.77	0.03	
		Base	100.838178	233,449.73	99.708300	230,833.96	-2,615.77	0.03	
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734	15 Dec 2024		
	81,000.000	Local	102.997457	83,427.94	97.937251	79,329.17	-4,098.77	0.01	
		Base	102.997457	83,427.94	97.937251	79,329.17	-4,098.77	0.01	
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685	15 Dec 2044		
	100,000.000	Local	100.467920	100,467.92	98.600314	98,600.31	-1,867.61	0.01	
		Base	100.467920	100,467.92	98.600314	98,600.31	-1,867.61	0.01	
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363	06 Jun 2024		
	300,000.000	Local	99.974883	299,924.65	96.618224	289,854.67	-10,069.98	0.04	
		Base	99.974883	299,924.65	96.618224	289,854.67	-10,069.98	0.03	
08576PAA9	BERRY GLOBAL INC SECURED 144A 02/26 4.5					4.5	15 Feb 2026		
	30,000.000	Local	93.577400	28,073.22	95.000000	28,500.00	426.78	0.00	
		Base	93.577400	28,073.22	95.000000	28,500.00	426.78	0.00	
08579JAX0	BERRY PLASTICS GROUP INC TERM Q LOANS						01 Oct 2022		
	495,311.680	Local	100.833972	499,442.44	100.104200	495,827.79	-3,614.65	0.06	
		Base	100.833972	499,442.44	100.104200	495,827.79	-3,614.65	0.05	
08860HAA2	BHARTI AIRTEL LTD SR UNSECURED 144A 06/25 4.375					4.375	10 Jun 2025		
	510,000.000	Local	99.647912	508,204.35	92.530045	471,903.23	-36,301.12	0.06	
		Base	99.647912	508,204.35	92.530045	471,903.23	-36,301.12	0.05	
09659T2A8	BNP PARIBAS SUBORDINATED 144A 03/33 VAR					4.375	01 Mar 2033		
	240,000.000	Local	94.875538	227,701.29	95.161000	228,386.40	685.11	0.03	
		Base	94.875538	227,701.29	95.161000	228,386.40	685.11	0.03	
09659W2F0	BNP PARIBAS SR UNSECURED 144A 08/28 4.4					4.4	14 Aug 2028		
	670,000.000	Local	99.492781	666,601.63	98.133735	657,496.02	-9,105.61	0.08	
		Base	99.492781	666,601.63	98.133735	657,496.02	-9,105.61	0.07	
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875					4.875	15 Feb 2020		
	260,000.000	Local	101.483408	263,856.86	102.517663	266,545.92	2,689.06	0.03	
		Base	101.483408	263,856.86	102.517663	266,545.92	2,689.06	0.03	

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10330JAU2	BOYD GAMING CORP TERM LOAN B						15 Sep 2023		
	108,420.310	Local	100.000000	108,420.31	108,420.31	100.425000	108,881.10	460.79	0.01
		Base	100.000000	108,420.31	108,420.31	100.425000	108,881.10	460.79	0.01
105756BR0	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625					5.625	07 Jan 2041		
	460,000.000	Local	93.243257	428,918.98	428,918.98	90.950000	418,370.00	-10,548.98	0.05
		Base	93.243257	428,918.98	428,918.98	90.950000	418,370.00	-10,548.98	0.05
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.0	27 Jan 2045		
	940,000.000	Local	83.660435	786,408.09	786,408.09	82.351000	774,099.40	-12,308.69	0.10
		Base	83.660435	786,408.09	786,408.09	82.351000	774,099.40	-12,308.69	0.09
105756BY5	FED REPUBLIC OF BRAZIL SR UNSECURED 02/47 5.625					5.625	21 Feb 2047		
	720,000.000	Local	84.071286	605,313.26	605,313.26	88.551000	637,567.20	32,253.94	0.08
		Base	84.071286	605,313.26	605,313.26	88.551000	637,567.20	32,253.94	0.07
105756BZ2	FED REPUBLIC OF BRAZIL SR UNSECURED 01/28 4.625					4.625	13 Jan 2028		
	320,000.000	Local	92.651216	296,483.89	296,483.89	91.551000	292,963.20	-3,520.69	0.04
		Base	92.651216	296,483.89	296,483.89	91.551000	292,963.20	-3,520.69	0.03
10801XAG2	BRICKMAN GROUP LTD TERM LOAN B						15 Aug 2025		
	220,000.000	Local	99.752759	219,456.07	219,456.07	100.312500	220,687.50	1,231.43	0.03
		Base	99.752759	219,456.07	219,456.07	100.312500	220,687.50	1,231.43	0.02
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625					9.625	15 Dec 2030		
	140,000.000	Local	122.408393	171,371.75	171,371.75	142.037437	198,852.41	27,480.66	0.02
		Base	122.408393	171,371.75	171,371.75	142.037437	198,852.41	27,480.66	0.02
11134LAH2	BROADCOM CRP / CAYMN FI COMPANY GUAR 01/27 3.875					3.875	15 Jan 2027		
	20,000.000	Local	99.918400	19,983.68	19,983.68	94.144217	18,828.84	-1,154.84	0.00
		Base	99.918400	19,983.68	19,983.68	94.144217	18,828.84	-1,154.84	0.00
11134LAP4	BROADCOM CRP / CAYMN FI COMPANY GUAR 01/25 3.125					3.125	15 Jan 2025		
	140,000.000	Local	97.355514	136,297.72	136,297.72	92.906300	130,068.82	-6,228.90	0.02
		Base	97.355514	136,297.72	136,297.72	92.906300	130,068.82	-6,228.90	0.01
12433PAG1	BX TRUST BX 2017 APPL B 144A					3.30844	15 Jul 2034		
	325,574.410	Local	100.000000	325,574.41	325,574.41	100.065400	325,787.34	212.93	0.04
Original Face:	360,000.000	Base	100.000000	325,574.41	325,574.41	100.065400	325,787.34	212.93	0.04

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1248EPAY9	CCO HLDGS LLC/CAP CORP SR UNSECURED 09/22 5.25					5.25	30 Sep 2022		
	20,000.000	Local	100.838200	20,167.64	101.093500	20,218.70	51.06	0.00	
		Base	100.838200	20,167.64	101.093500	20,218.70	51.06	0.00	
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125					5.125	01 May 2027		
	320,000.000	Local	96.253334	308,010.67	94.750000	303,200.00	-4,810.67	0.04	
		Base	96.253334	308,010.67	94.750000	303,200.00	-4,810.67	0.03	
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5					5.0	01 Feb 2028		
	130,000.000	Local	94.138577	122,380.15	93.990000	122,187.00	-193.15	0.02	
		Base	94.138577	122,380.15	93.990000	122,187.00	-193.15	0.01	
12506KAD1	CBS RADIO INC TERM LOAN B						17 Nov 2024		
	196,651.380	Local	100.643128	197,916.10	98.958300	194,602.86	-3,313.24	0.02	
		Base	100.643128	197,916.10	98.958300	194,602.86	-3,313.24	0.02	
12546DAA5	COSMOPOLITAN HOTEL TRUST CHT 2017 CSMO A 144A					3.08844	15 Nov 2036		
	510,000.000	Local	100.000000	510,000.00	100.157500	510,803.25	803.25	0.06	
Original Face:	510,000.000	Base	100.000000	510,000.00	100.157500	510,803.25	803.25	0.06	
125581GW2	CIT GROUP INC SR UNSECURED 03/25 5.25					5.25	07 Mar 2025		
	80,000.000	Local	102.555475	82,044.38	102.000000	81,600.00	-444.38	0.01	
		Base	102.555475	82,044.38	102.000000	81,600.00	-444.38	0.01	
125581GY8	CIT GROUP INC SR UNSECURED 02/24 4.75					4.75	16 Feb 2024		
	170,000.000	Local	99.956753	169,926.48	100.245000	170,416.50	490.02	0.02	
		Base	99.956753	169,926.48	100.245000	170,416.50	490.02	0.02	
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM					4.3	10 Oct 2046		
	30,000.000	Local	102.547633	30,764.29	102.387250	30,716.18	-48.11	0.00	
Original Face:	30,000.000	Base	102.547633	30,764.29	102.387250	30,716.18	-48.11	0.00	
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B					4.762	10 Oct 2046		
	30,000.000	Local	102.549767	30,764.93	102.421560	30,726.47	-38.46	0.00	
Original Face:	30,000.000	Base	102.549767	30,764.93	102.421560	30,726.47	-38.46	0.00	
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C					5.25239	10 Oct 2046		
	10,000.000	Local	101.164900	10,116.49	99.903870	9,990.39	-126.10	0.00	
Original Face:	10,000.000	Base	101.164900	10,116.49	99.903870	9,990.39	-126.10	0.00	

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12593VAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2015 GLPA A 144A					3.881	15 Nov 2037		
	250,876.700	Local		102.616628	257,441.21	100.781760	252,837.95	-4,603.26	0.03
Original Face:	260,000.000	Base		102.616628	257,441.21	100.781760	252,837.95	-4,603.26	0.03
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA					2.03562	15 Oct 2045		
	2,796,056.070	Local		6.086305	170,176.49	6.111580	170,883.20	706.71	0.02
Original Face:	3,700,000.000	Base		6.086305	170,176.49	6.111580	170,883.20	706.71	0.02
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B					4.035	10 Feb 2048		
	240,000.000	Local		102.667121	246,401.09	99.059710	237,743.30	-8,657.79	0.03
Original Face:	240,000.000	Base		102.667121	246,401.09	99.059710	237,743.30	-8,657.79	0.03
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C					4.49614	10 Feb 2048		
	70,000.000	Local		101.139243	70,797.47	96.413260	67,489.28	-3,308.19	0.01
Original Face:	70,000.000	Base		101.139243	70,797.47	96.413260	67,489.28	-3,308.19	0.01
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM					4.526	10 Feb 2047		
	200,000.000	Local		106.892820	213,785.64	103.809640	207,619.28	-6,166.36	0.03
Original Face:	200,000.000	Base		106.892820	213,785.64	103.809640	207,619.28	-6,166.36	0.02
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5					3.5	05 May 2025		
	880,000.000	Local		99.365622	874,417.47	95.876600	843,714.08	-30,703.39	0.10
		Base		99.365622	874,417.47	95.876600	843,714.08	-30,703.39	0.09
12651YAA0	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL3 A1 144A					4.0	01 Aug 2057		
	698,653.630	Local		103.169778	720,799.40	103.115700	720,421.58	-377.82	0.09
Original Face:	830,000.000	Base		103.169778	720,799.40	103.115700	720,421.58	-377.82	0.08
12652UAU3	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 CX11 A5					4.0331	15 Apr 2051		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
12652XAA1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 TIME A 144A					3.6463	13 Nov 2039		
	330,000.000	Local		102.890618	339,539.04	96.766300	319,328.79	-20,210.25	0.04
Original Face:	330,000.000	Base		102.890618	339,539.04	96.766300	319,328.79	-20,210.25	0.04
12653TAB7	CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A					3.5	25 Feb 2048		
	4,007,249.820	Local		97.591615	3,910,739.82	97.515100	3,907,673.67	-3,066.15	0.49
Original Face:	4,100,000.000	Base		97.591615	3,910,739.82	97.515100	3,907,673.67	-3,066.15	0.43

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126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75					2.75	01 Dec 2022		
	180,000.000	Local		99.675039	179,415.07	96.446946	173,604.50	-5,810.57	0.02
		Base		99.675039	179,415.07	96.446946	173,604.50	-5,810.57	0.02
126650CC2	CVS HEALTH CORP SR UNSECURED 12/23 4					4.0	05 Dec 2023		
	150,000.000	Local		101.588407	152,382.61	100.205848	150,308.77	-2,073.84	0.02
		Base		101.588407	152,382.61	100.205848	150,308.77	-2,073.84	0.02
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875	20 Jul 2025		
	186,000.000	Local		99.961183	185,927.80	98.543912	183,291.68	-2,636.12	0.02
		Base		99.961183	185,927.80	98.543912	183,291.68	-2,636.12	0.02
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125	20 Jul 2045		
	200,000.000	Local		105.543390	211,086.78	102.803519	205,607.04	-5,479.74	0.03
		Base		105.543390	211,086.78	102.803519	205,607.04	-5,479.74	0.02
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.7	09 Mar 2023		
	370,000.000	Local		99.196178	367,025.86	99.476641	368,063.57	1,037.71	0.05
		Base		99.196178	367,025.86	99.476641	368,063.57	1,037.71	0.04
126650CW8	CVS HEALTH CORP SR UNSECURED 03/25 4.1					4.1	25 Mar 2025		
	200,000.000	Local		99.088795	198,177.59	99.732249	199,464.50	1,286.91	0.02
		Base		99.088795	198,177.59	99.732249	199,464.50	1,286.91	0.02
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.3	25 Mar 2028		
	1,520,000.000	Local		98.757539	1,501,114.59	99.215886	1,508,081.47	6,966.88	0.19
		Base		98.757539	1,501,114.59	99.215886	1,508,081.47	6,966.88	0.17
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.05	25 Mar 2048		
	330,000.000	Local		101.563267	335,158.78	102.284376	337,538.44	2,379.66	0.04
		Base		101.563267	335,158.78	102.284376	337,538.44	2,379.66	0.04
126650DC1	CVS HEALTH CORP SR UNSECURED 03/21 3.35					3.35	09 Mar 2021		
	120,000.000	Local		100.497758	120,597.31	99.794487	119,753.38	-843.93	0.01
		Base		100.497758	120,597.31	99.794487	119,753.38	-843.93	0.01
12670UAB3	CWGS GROUP LLC TERM LOAN						08 Nov 2023		
	189,518.990	Local		99.639065	188,834.95	98.125000	185,965.51	-2,869.44	0.02
		Base		99.639065	188,834.95	98.125000	185,965.51	-2,869.44	0.02

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12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS					22 Dec 2024			
		417,973.890	Local 100.597449	420,471.07	100.517900	420,138.58	-332.49		0.05
			Base 100.597449	420,471.07	100.517900	420,138.58	-332.49		0.05
14149YBF4	CARDINAL HEALTH INC SR UNSECURED 06/22 2.616				2.616	15 Jun 2022			
		100,000.000	Local 100.000000	100,000.00	95.675736	95,675.74	-4,324.26		0.01
			Base 100.000000	100,000.00	95.675736	95,675.74	-4,324.26		0.01
14149YBH0	CARDINAL HEALTH INC SR UNSECURED 06/24 3.079				3.079	15 Jun 2024			
		120,000.000	Local 100.000000	120,000.00	94.465544	113,358.65	-6,641.35		0.01
			Base 100.000000	120,000.00	94.465544	113,358.65	-6,641.35		0.01
14880BAE1	CATALENT PHARMA SOLUTIONS INC TERM LOAN					20 May 2024			
		79,908.790	Local 100.720834	80,484.80	100.562500	80,358.28	-126.52		0.01
			Base 100.720834	80,484.80	100.562500	80,358.28	-126.52		0.01
151020AL8	CELGENE CORP SR UNSECURED 08/43 5.25				5.25	15 Aug 2043			
		150,000.000	Local 102.399753	153,599.63	101.243476	151,865.21	-1,734.42		0.02
			Base 102.399753	153,599.63	101.243476	151,865.21	-1,734.42		0.02
151020AP9	CELGENE CORP SR UNSECURED 05/24 3.625				3.625	15 May 2024			
		100,000.000	Local 99.760990	99,760.99	98.602389	98,602.39	-1,158.60		0.01
			Base 99.760990	99,760.99	98.602389	98,602.39	-1,158.60		0.01
151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875				3.875	15 Aug 2025			
		190,000.000	Local 100.353926	190,672.46	98.513459	187,175.57	-3,496.89		0.02
			Base 100.353926	190,672.46	98.513459	187,175.57	-3,496.89		0.02
151020AV6	CELGENE CORP SR UNSECURED 08/21 2.25				2.25	15 Aug 2021			
		150,000.000	Local 96.987620	145,481.43	96.651609	144,977.41	-504.02		0.02
			Base 96.987620	145,481.43	96.651609	144,977.41	-504.02		0.02
15135BAD3	CENTENE CORP SR UNSECURED 05/22 4.75				4.75	15 May 2022			
		60,000.000	Local 100.657333	60,394.40	101.125000	60,675.00	280.60		0.01
			Base 100.657333	60,394.40	101.125000	60,675.00	280.60		0.01
15135BAF8	CENTENE CORP SR UNSECURED 02/21 5.625				5.625	15 Feb 2021			
		30,000.000	Local 101.988333	30,596.50	101.750000	30,525.00	-71.50		0.00
			Base 101.988333	30,596.50	101.750000	30,525.00	-71.50		0.00

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15135BAH4	CENTENE CORP SR UNSECURED 02/24 6.125					6.125	15 Feb 2024		
	50,000.000	Local		104.538220	52,269.11	105.000000	52,500.00	230.89	0.01
		Base		104.538220	52,269.11	105.000000	52,500.00	230.89	0.01
15135BAJ0	CENTENE CORP SR UNSECURED 01/25 4.75					4.75	15 Jan 2025		
	150,000.000	Local		100.000000	150,000.00	99.750000	149,625.00	-375.00	0.02
		Base		100.000000	150,000.00	99.750000	149,625.00	-375.00	0.02
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375					5.375	01 Jun 2026		
	130,000.000	Local		103.256062	134,232.88	102.385000	133,100.50	-1,132.38	0.02
		Base		103.256062	134,232.88	102.385000	133,100.50	-1,132.38	0.01
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
	157,728.170	Local		100.412406	158,378.65	100.291700	158,188.26	-190.39	0.02
		Base		100.412406	158,378.65	100.291700	158,188.26	-190.39	0.02
161175AX2	CHARTER COMM OPT LLC/CAP SR SECURED 07/20 3.579					3.579	23 Jul 2020		
	190,000.000	Local		100.248111	190,471.41	100.056489	190,107.33	-364.08	0.02
		Base		100.248111	190,471.41	100.056489	190,107.33	-364.08	0.02
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384					6.384	23 Oct 2035		
	150,000.000	Local		110.389413	165,584.12	107.549771	161,324.66	-4,259.46	0.02
		Base		110.389413	165,584.12	107.549771	161,324.66	-4,259.46	0.02
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484					6.484	23 Oct 2045		
	20,000.000	Local		115.050800	23,010.16	107.498333	21,499.67	-1,510.49	0.00
		Base		115.050800	23,010.16	107.498333	21,499.67	-1,510.49	0.00
161175BC7	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834					6.834	23 Oct 2055		
	30,000.000	Local		112.264200	33,679.26	110.375063	33,112.52	-566.74	0.00
		Base		112.264200	33,679.26	110.375063	33,112.52	-566.74	0.00
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.2	15 Mar 2028		
	870,000.000	Local		96.197937	836,922.05	95.670432	832,332.76	-4,589.29	0.10
		Base		96.197937	836,922.05	95.670432	832,332.76	-4,589.29	0.09
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375	01 Apr 2038		
	140,000.000	Local		100.011564	140,016.19	97.269160	136,176.82	-3,839.37	0.02
		Base		100.011564	140,016.19	97.269160	136,176.82	-3,839.37	0.02

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161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.75	01 Apr 2048			
		10,000.000	Local	101.221400	10,122.14	100.063419	10,006.34	-115.80	0.00
			Base	101.221400	10,122.14	100.063419	10,006.34	-115.80	0.00
16117LBS7	CHARTER COMMUNICATIONS OPERAT TERM LOAN B					30 Apr 2025			
		170,325.560	Local	100.029855	170,376.41	100.113600	170,519.05	142.64	0.02
			Base	100.029855	170,376.41	100.113600	170,519.05	142.64	0.02
16412XAG0	CHENIERE CORP CHRISTI HD SR SECURED 06/27 5.125				5.125	30 Jun 2027			
		110,000.000	Local	100.000000	110,000.00	100.375000	110,412.50	412.50	0.01
			Base	100.000000	110,000.00	100.375000	110,412.50	412.50	0.01
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125				6.125	15 Feb 2021			
		130,000.000	Local	92.746338	120,570.24	102.500000	133,250.00	12,679.76	0.02
			Base	92.746338	120,570.24	102.500000	133,250.00	12,679.76	0.01
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A				2.46581	25 Aug 2035			
		445,093.340	Local	92.031002	409,623.86	99.273910	441,861.56	32,237.70	0.05
		Original Face: 21,100,000.000	Base	92.031002	409,623.86	99.273910	441,861.56	32,237.70	0.05
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9				3.9	15 May 2027			
		240,000.000	Local	96.087292	230,609.50	95.530547	229,273.31	-1,336.19	0.03
			Base	96.087292	230,609.50	95.530547	229,273.31	-1,336.19	0.03
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9				2.9	01 Apr 2022			
		110,000.000	Local	100.184655	110,203.12	97.553243	107,308.57	-2,894.55	0.01
			Base	100.184655	110,203.12	97.553243	107,308.57	-2,894.55	0.01
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7				3.7	01 Apr 2027			
		140,000.000	Local	100.328164	140,459.43	97.392377	136,349.33	-4,110.10	0.02
			Base	100.328164	140,459.43	97.392377	136,349.33	-4,110.10	0.02
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625				6.625	15 Jun 2032			
		40,000.000	Local	114.163325	45,665.33	117.997337	47,198.93	1,533.60	0.01
			Base	114.163325	45,665.33	117.997337	47,198.93	1,533.60	0.01
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125	15 Jul 2039			
		392,000.000	Local	143.370232	562,011.31	144.346547	565,838.46	3,827.15	0.07
			Base	143.370232	562,011.31	144.346547	565,838.46	3,827.15	0.06

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172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
	50,000.000	Local		101.775040	50,887.52	100.845761	50,422.88	-464.64	0.01
		Base		101.775040	50,887.52	100.845761	50,422.88	-464.64	0.01
172967GR6	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.35	31 Dec 2049		
	110,000.000	Local		100.000000	110,000.00	98.250000	108,075.00	-1,925.00	0.01
		Base		100.000000	110,000.00	98.250000	108,075.00	-1,925.00	0.01
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675					6.675	13 Sep 2043		
	110,000.000	Local		109.975955	120,973.55	122.592640	134,851.90	13,878.35	0.02
		Base		109.975955	120,973.55	122.592640	134,851.90	13,878.35	0.01
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.5	13 Sep 2025		
	1,090,000.000	Local		105.795070	1,153,166.26	106.533543	1,161,215.62	8,049.36	0.14
		Base		105.795070	1,153,166.26	106.533543	1,161,215.62	8,049.36	0.13
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.3	29 Dec 2049		
	190,000.000	Local		99.898805	189,807.73	102.125000	194,037.50	4,229.77	0.02
		Base		99.898805	189,807.73	102.125000	194,037.50	4,229.77	0.02
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3					5.3	06 May 2044		
	671,000.000	Local		107.097073	718,621.36	104.565361	701,633.57	-16,987.79	0.09
		Base		107.097073	718,621.36	104.565361	701,633.57	-16,987.79	0.08
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.95	29 Dec 2049		
	790,000.000	Local		100.000000	790,000.00	100.875000	796,912.50	6,912.50	0.10
		Base		100.000000	790,000.00	100.875000	796,912.50	6,912.50	0.09
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.65	30 Jul 2045		
	704,000.000	Local		101.839433	716,949.61	100.914817	710,440.31	-6,509.30	0.09
		Base		101.839433	716,949.61	100.914817	710,440.31	-6,509.30	0.08
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.45	29 Sep 2027		
	840,000.000	Local		101.300582	850,924.89	98.844565	830,294.35	-20,630.54	0.10
		Base		101.300582	850,924.89	98.844565	830,294.35	-20,630.54	0.09
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5					3.00256	25 Aug 2035		
	101,260.890	Local		81.952697	82,986.03	86.529620	87,620.66	4,634.63	0.01
	Original Face:	Base		81.952697	82,986.03	86.529620	87,620.66	4,634.63	0.01

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17323CAE7	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC27 A5				3.137	10 Feb 2048			
		690,000.000	Local	98.880068	682,272.47	97.221150	670,825.94	-11,446.53	0.08
Original Face:		690,000.000	Base	98.880068	682,272.47	97.221150	670,825.94	-11,446.53	0.07
17323VAA3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 D 144A				3.11	10 Apr 2048			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B					18 Apr 2024			
		202,301.490	Local	100.456719	203,225.44	100.053600	202,409.92	-815.52	0.03
			Base	100.456719	203,225.44	100.053600	202,409.92	-815.52	0.02
193046AC3	COLD STORAGE TRUST COLD 2017 ICE3 B 144A				3.40844	15 Apr 2036			
		320,000.000	Local	100.381647	321,221.27	100.406580	321,301.06	79.79	0.04
Original Face:		320,000.000	Base	100.381647	321,221.27	100.406580	321,301.06	79.79	0.04
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625				5.625	26 Feb 2044			
		600,000.000	Local	106.817320	640,903.92	107.500000	645,000.00	4,096.08	0.08
			Base	106.817320	640,903.92	107.500000	645,000.00	4,096.08	0.07
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25				4.25	15 Jan 2033			
		80,000.000	Local	106.675438	85,340.35	98.031548	78,425.24	-6,915.11	0.01
			Base	106.675438	85,340.35	98.031548	78,425.24	-6,915.11	0.01
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2				4.2	15 Aug 2034			
		130,000.000	Local	100.661431	130,859.86	96.284082	125,169.31	-5,690.55	0.02
			Base	100.661431	130,859.86	96.284082	125,169.31	-5,690.55	0.01
20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375				3.375	15 Aug 2025			
		50,000.000	Local	99.911280	49,955.64	96.562465	48,281.23	-1,674.41	0.01
			Base	99.911280	49,955.64	96.562465	48,281.23	-1,674.41	0.01
20030NCJ8	COMCAST CORP COMPANY GUAR 03/38 3.9				3.9	01 Mar 2038			
		290,000.000	Local	99.525369	288,623.57	91.654576	265,798.27	-22,825.30	0.03
			Base	99.525369	288,623.57	91.654576	265,798.27	-22,825.30	0.03
2027A0DJ5	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/19 5				5.0	15 Oct 2019			
		170,000.000	Local	100.169447	170,288.06	102.066085	173,512.34	3,224.28	0.02
			Base	100.169447	170,288.06	102.066085	173,512.34	3,224.28	0.02

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2027A0JN0	COMMONWEALTH BANK AUST SR UNSECURED 144A 07/47 3.9					3.9	12 Jul 2047		
	280,000.000	Local	99.639121	278,989.54	92.351992	258,585.58	-20,403.96	0.03	
		Base	99.639121	278,989.54	92.351992	258,585.58	-20,403.96	0.03	
20369FAA7	COMMUNITY FUNDING CLO, LTD COMMF 2015 1A A 144A					5.75	01 Nov 2027		
	1,299,717.070	Local	100.000000	1,299,717.07	99.122900	1,288,317.25	-11,399.82	0.16	
	Original Face: 1,320,000.000	Base	100.000000	1,299,717.07	99.122900	1,288,317.25	-11,399.82	0.14	
20605PAH4	CONCHO RESOURCES INC COMPANY GUAR 10/27 3.75					3.75	01 Oct 2027		
	50,000.000	Local	96.297360	48,148.68	95.449763	47,724.88	-423.80	0.01	
		Base	96.297360	48,148.68	95.449763	47,724.88	-423.80	0.01	
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3					4.3	15 Aug 2028		
	150,000.000	Local	99.666773	149,500.16	99.594920	149,392.38	-107.78	0.02	
		Base	99.666773	149,500.16	99.594920	149,392.38	-107.78	0.02	
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95					6.95	15 Apr 2029		
	120,000.000	Local	108.530525	130,236.63	124.865838	149,839.01	19,602.38	0.02	
		Base	108.530525	130,236.63	124.865838	149,839.01	19,602.38	0.02	
21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983					5.983	19 Oct 2023		
	385,745.110	Local	107.021683	412,830.91	105.298000	406,181.89	-6,649.02	0.05	
	Original Face: 550,000.000	Base	107.021683	412,830.91	105.298000	406,181.89	-6,649.02	0.04	
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.5	15 Apr 2023		
	30,000.000	Local	99.238033	29,771.41	101.760202	30,528.06	756.65	0.00	
		Base	99.238033	29,771.41	101.760202	30,528.06	756.65	0.00	
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375	15 Jan 2028		
	70,000.000	Local	100.000000	70,000.00	99.252513	69,476.76	-523.24	0.01	
		Base	100.000000	70,000.00	99.252513	69,476.76	-523.24	0.01	
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625	01 Dec 2023		
	1,160,000.000	Local	101.956104	1,182,690.81	101.524492	1,177,684.11	-5,006.70	0.15	
		Base	101.956104	1,182,690.81	101.524492	1,177,684.11	-5,006.70	0.13	
21684AAC0	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375					4.375	04 Aug 2025		
	550,000.000	Local	98.247515	540,361.33	99.027053	544,648.79	4,287.46	0.07	
		Base	98.247515	540,361.33	99.027053	544,648.79	4,287.46	0.06	

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21H0306A7	GNMA II TBA 30 YR 3 JUMBOS					3.0	18 Oct 2048		
	2,900,000.000	Local		97.000000	2,813,000.00	96.843750	2,808,468.75	-4,531.25	0.35
Original Face:	2,900,000.000	Base		97.000000	2,813,000.00	96.843750	2,808,468.75	-4,531.25	0.31
21H0326A3	GNMA II TBA 30 YR 3.5 JUMBOS					3.5	18 Oct 2048		
	100,000.000	Local		99.671880	99,671.88	99.433590	99,433.59	-238.29	0.01
Original Face:	100,000.000	Base		99.671880	99,671.88	99.433590	99,433.59	-238.29	0.01
21H0406A6	GNMA II TBA 30 YR 4 JUMBOS					4.0	18 Oct 2048		
	7,500,000.000	Local		101.860581	7,639,543.56	101.699220	7,627,441.50	-12,102.06	0.95
Original Face:	7,500,000.000	Base		101.860581	7,639,543.56	101.699220	7,627,441.50	-12,102.06	0.84
21H0426A2	GNMA II TBA 30 YR 4.5 JUMBOS					4.5	18 Oct 2048		
	7,020,000.000	Local		103.555055	7,269,564.88	103.340440	7,254,498.89	-15,065.99	0.90
Original Face:	7,020,000.000	Base		103.555055	7,269,564.88	103.340440	7,254,498.89	-15,065.99	0.80
21H0506A5	GNMA II TBA 30 YR 5 JUMBOS					5.0	18 Oct 2048		
	3,300,000.000	Local		104.580004	3,451,140.14	104.426350	3,446,069.55	-5,070.59	0.43
Original Face:	3,300,000.000	Base		104.580004	3,451,140.14	104.426350	3,446,069.55	-5,070.59	0.38
21H0506B3	GNMA II TBA 30 YR 5 JUMBOS					5.0	19 Nov 2048		
	400,000.000	Local		104.078128	416,312.51	104.293537	417,174.15	861.64	0.05
Original Face:	400,000.000	Base		104.078128	416,312.51	104.293537	417,174.15	861.64	0.05
221644AA5	COTT HOLDINGS INC COMPANY GUAR 144A 04/25 5.5					5.5	01 Apr 2025		
	100,000.000	Local		100.000000	100,000.00	97.625000	97,625.00	-2,375.00	0.01
		Base		100.000000	100,000.00	97.625000	97,625.00	-2,375.00	0.01
225313AB1	CREDIT AGRICOLE SA JR SUBORDINA 144A 10/49 VAR					8.375	29 Oct 2049		
	460,000.000	Local		100.181472	460,834.77	103.787500	477,422.50	16,587.73	0.06
		Base		100.181472	460,834.77	103.787500	477,422.50	16,587.73	0.05
225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR					4.0	10 Jan 2033		
	250,000.000	Local		99.403184	248,507.96	92.802810	232,007.03	-16,500.93	0.03
		Base		99.403184	248,507.96	92.802810	232,007.03	-16,500.93	0.03
225401AF5	CREDIT SUISSE GROUP AG SR UNSECURED 144A 01/29 VAR					3.869	12 Jan 2029		
	600,000.000	Local		94.217740	565,306.44	94.032677	564,196.06	-1,110.38	0.07
		Base		94.217740	565,306.44	94.032677	564,196.06	-1,110.38	0.06

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225433AF8	CRED SUIS GP FUN LTD COMPANY GUAR 05/45 4.875					4.875	15 May 2045		
	350,000.000	Local		99.273131	347,455.96	101.363454	354,772.09	7,316.13	0.04
		Base		99.273131	347,455.96	101.363454	354,772.09	7,316.13	0.04
22945AAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 A1 144A					2.75	25 Jul 2057		
	414,022.160	Local		100.023255	414,118.44	97.373200	403,146.63	-10,971.81	0.05
Original Face:	460,000.000	Base		100.023255	414,118.44	97.373200	403,146.63	-10,971.81	0.04
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A					3.099834	25 Jul 2057		
	960,000.000	Local		84.397163	810,212.76	81.688400	784,208.64	-26,004.12	0.10
Original Face:	960,000.000	Base		84.397163	810,212.76	81.688400	784,208.64	-26,004.12	0.09
233062AA6	DBCG MORTGAGE TRUST DBCG 2017 BBG A 144A					2.85844	15 Jun 2034		
	830,000.000	Local		100.000000	830,000.00	100.054090	830,448.95	448.95	0.10
Original Face:	830,000.000	Base		100.000000	830,000.00	100.054090	830,448.95	448.95	0.09
23330JAB7	DP WORLD LTD SR UNSECURED 144A 09/48 5.625					5.625	25 Sep 2048		
	410,000.000	Local		98.622171	404,350.90	99.019200	405,978.72	1,627.82	0.05
		Base		98.622171	404,350.90	99.019200	405,978.72	1,627.82	0.04
23371DAA2	DAE FUNDING LLC COMPANY GUAR 144A 08/22 4.5					4.5	01 Aug 2022		
	52,000.000	Local		100.422538	52,219.72	97.500000	50,700.00	-1,519.72	0.01
		Base		100.422538	52,219.72	97.500000	50,700.00	-1,519.72	0.01
23371DAB0	DAE FUNDING LLC COMPANY GUAR 144A 08/24 5					5.0	01 Aug 2024		
	50,000.000	Local		100.206980	50,103.49	97.875000	48,937.50	-1,165.99	0.01
		Base		100.206980	50,103.49	97.875000	48,937.50	-1,165.99	0.01
23636TAC4	DANONE SA SR UNSECURED 144A 11/21 2.077					2.077	02 Nov 2021		
	360,000.000	Local		100.000000	360,000.00	95.708371	344,550.14	-15,449.86	0.04
		Base		100.000000	360,000.00	95.708371	344,550.14	-15,449.86	0.04
23636TAD2	DANONE SA SR UNSECURED 144A 11/23 2.589					2.589	02 Nov 2023		
	280,000.000	Local		100.000000	280,000.00	94.065134	263,382.38	-16,617.62	0.03
		Base		100.000000	280,000.00	94.065134	263,382.38	-16,617.62	0.03
24702NAZ3	DELL INTL LLC REFINANCING TERM B LOANS						07 Sep 2023		
	158,125.000	Local		100.104171	158,289.72	100.191700	158,428.13	138.41	0.02
		Base		100.104171	158,289.72	100.191700	158,428.13	138.41	0.02

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25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.6	15 Jul 2041		
	50,000.000	Local		101.202400	50,601.20	106.051521	53,025.76	2,424.56	0.01
		Base		101.202400	50,601.20	106.051521	53,025.76	2,424.56	0.01
25179MAP8	DEVON ENERGY CORPORATION SR UNSECURED 05/22 3.25					3.25	15 May 2022		
	280,000.000	Local		93.694389	262,344.29	98.242867	275,080.03	12,735.74	0.03
		Base		93.694389	262,344.29	98.242867	275,080.03	12,735.74	0.03
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	890,000.000	Local		99.629081	886,698.82	98.504626	876,691.17	-10,007.65	0.11
		Base		99.629081	886,698.82	98.504626	876,691.17	-10,007.65	0.10
25272KAA1	DELL INT LLC / EMC CORP SR SECURED 144A 06/19 3.48					3.48	01 Jun 2019		
	580,000.000	Local		100.293660	581,703.23	100.252674	581,465.51	-237.72	0.07
		Base		100.293660	581,703.23	100.252674	581,465.51	-237.72	0.06
25272KAD5	DELL INT LLC / EMC CORP SR SECURED 144A 06/21 4.42					4.42	15 Jun 2021		
	700,000.000	Local		101.601777	711,212.44	101.507653	710,553.57	-658.87	0.09
		Base		101.601777	711,212.44	101.507653	710,553.57	-658.87	0.08
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375					5.375	31 May 2025		
	80,000.000	Local		100.486825	80,389.46	102.000000	81,600.00	1,210.54	0.01
		Base		100.486825	80,389.46	102.000000	81,600.00	1,210.54	0.01
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875	15 Nov 2024		
	370,000.000	Local		96.329586	356,419.47	89.625000	331,612.50	-24,806.97	0.04
		Base		96.329586	356,419.47	89.625000	331,612.50	-24,806.97	0.04
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75					7.75	01 Jul 2026		
	20,000.000	Local		88.203300	17,640.66	94.330000	18,866.00	1,225.34	0.00
		Base		88.203300	17,640.66	94.330000	18,866.00	1,225.34	0.00
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3					5.3	15 Feb 2040		
	190,000.000	Local		105.711637	200,852.11	113.726624	216,080.59	15,228.48	0.03
		Base		105.711637	200,852.11	113.726624	216,080.59	15,228.48	0.02
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.15	15 Jan 2026		
	170,000.000	Local		105.215900	178,867.03	102.263588	173,848.10	-5,018.93	0.02
		Base		105.215900	178,867.03	102.263588	173,848.10	-5,018.93	0.02

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268787AF5	EP ENER/EVEREST ACQ FIN SECURED 144A 02/25 8					8.0	15 Feb 2025		
	40,000.000	Local		81.278475	32,511.39	76.500000	30,600.00	-1,911.39	0.00
		Base		81.278475	32,511.39	76.500000	30,600.00	-1,911.39	0.00
268787AH1	EP ENER/EVEREST ACQ FIN SECURED 144A 05/24 9.375					9.375	01 May 2024		
	90,000.000	Local		74.831078	67,347.97	82.500000	74,250.00	6,902.03	0.01
		Base		74.831078	67,347.97	82.500000	74,250.00	6,902.03	0.01
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.75	02 Nov 2022		
	460,000.000	Local		99.214935	456,388.70	97.049813	446,429.14	-9,959.56	0.06
		Base		99.214935	456,388.70	97.049813	446,429.14	-9,959.56	0.05
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.15	02 Nov 2042		
	110,000.000	Local		100.699682	110,769.65	94.726079	104,198.69	-6,570.96	0.01
		Base		100.699682	110,769.65	94.726079	104,198.69	-6,570.96	0.01
278865AL4	ECOLAB INC SR UNSECURED 12/21 4.35					4.35	08 Dec 2021		
	33,000.000	Local		100.904212	33,298.39	102.985221	33,985.12	686.73	0.00
		Base		100.904212	33,298.39	102.985221	33,985.12	686.73	0.00
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875	28 May 2045		
	270,000.000	Local		90.728733	244,967.58	98.900000	267,030.00	22,062.42	0.03
		Base		90.728733	244,967.58	98.900000	267,030.00	22,062.42	0.03
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.5	11 Oct 2022		
	440,000.000	Local		99.730136	438,812.60	96.210000	423,324.00	-15,488.60	0.05
		Base		99.730136	438,812.60	96.210000	423,324.00	-15,488.60	0.05
29278NAF0	ENERGY TRANSFER PARTNERS COMPANY GUAR 06/28 4.95					4.95	15 Jun 2028		
	50,000.000	Local		102.324600	51,162.30	101.810210	50,905.11	-257.19	0.01
		Base		102.324600	51,162.30	101.810210	50,905.11	-257.19	0.01
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.25	03 Nov 2026		
	300,000.000	Local		98.974870	296,924.61	98.250000	294,750.00	-2,174.61	0.04
		Base		98.974870	296,924.61	98.250000	294,750.00	-2,174.61	0.03
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043	01 Mar 2026		
	330,000.000	Local		100.227852	330,751.91	96.996608	320,088.81	-10,663.10	0.04
		Base		100.227852	330,751.91	96.996608	320,088.81	-10,663.10	0.04

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30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114	01 Mar 2046		
	260,000.000	Local		102.012177	265,231.66	101.372648	263,568.88	-1,662.78	0.03
		Base		102.012177	265,231.66	101.372648	263,568.88	-1,662.78	0.03
30290QAE8	FREM F MORTGAGE TRUST FREMF 2012 K20 X2A 144A					0.2	25 May 2045		
	4,052,821.020	Local		0.637666	25,843.47	0.595670	24,141.44	-1,702.03	0.00
Original Face:	4,480,000.000	Base		0.637666	25,843.47	0.595670	24,141.44	-1,702.03	0.00
30711XAZ7	FANNIE MAE CAS CAS 2015 C02 2M2					6.21581	25 May 2025		
	492,944.940	Local		105.769853	521,387.14	107.657770	530,693.53	9,306.39	0.07
Original Face:	760,000.000	Base		105.769853	521,387.14	107.657770	530,693.53	9,306.39	0.06
30711XJX3	FANNIE MAE CAS CAS 2017 C03 1M2					5.21581	25 Oct 2029		
	960,000.000	Local		100.007527	960,072.26	107.479000	1,031,798.40	71,726.14	0.13
Original Face:	960,000.000	Base		100.007527	960,072.26	107.479000	1,031,798.40	71,726.14	0.11
30711XUX0	FANNIE MAE CAS CAS 2017 C07 1M2					4.61581	25 May 2030		
	850,000.000	Local		100.000000	850,000.00	103.764100	881,994.85	31,994.85	0.11
Original Face:	850,000.000	Base		100.000000	850,000.00	103.764100	881,994.85	31,994.85	0.10
30711XYW8	FANNIE MAE CAS CAS 2018 C01 1B1					5.76581	25 Jul 2030		
	1,230,000.000	Local		100.000000	1,230,000.00	102.578000	1,261,709.40	31,709.40	0.16
Original Face:	1,230,000.000	Base		100.000000	1,230,000.00	102.578000	1,261,709.40	31,709.40	0.14
3128E2XX9	FED HM LN PC POOL D96094 FG 07/23 FIXED 4.5					4.5	01 Jul 2023		
	40,072.320	Local		105.778478	42,387.89	103.260225	41,378.77	-1,009.12	0.01
Original Face:	875,000.000	Base		105.778478	42,387.89	103.260225	41,378.77	-1,009.12	0.00
3128L8KE4	FED HM LN PC POOL A74793 FG 03/38 FIXED 5					5.0	01 Mar 2038		
	217,581.440	Local		106.051467	230,748.31	106.159084	230,982.46	234.15	0.03
Original Face:	4,500,000.000	Base		106.051467	230,748.31	106.159084	230,982.46	234.15	0.03
3128M6AX6	FED HM LN PC POOL G04222 FG 04/38 FIXED 5.5					5.5	01 Apr 2038		
	39,953.060	Local		99.583887	39,786.81	107.777298	43,060.33	3,273.52	0.01
Original Face:	1,768,109.000	Base		99.583887	39,786.81	107.777298	43,060.33	3,273.52	0.00
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5					5.5	01 Dec 2038		
	45,247.840	Local		107.596031	48,684.88	108.322129	49,013.42	328.54	0.01
Original Face:	400,000.000	Base		107.596031	48,684.88	108.322129	49,013.42	328.54	0.01

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3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5					5.5	01 Dec 2038		
	38,302.260	Local		106.030950	40,612.25	108.262568	41,467.01	854.76	0.01
Original Face:	700,000.000	Base		106.030950	40,612.25	108.262568	41,467.01	854.76	0.00
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5					5.0	01 Jun 2041		
	193,660.500	Local		110.630944	214,248.44	106.496941	206,242.51	-8,005.93	0.03
Original Face:	700,000.000	Base		110.630944	214,248.44	106.496941	206,242.51	-8,005.93	0.02
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5					6.5	01 Sep 2039		
	23,455.190	Local		109.188158	25,610.29	111.702023	26,199.92	589.63	0.00
Original Face:	200,000.000	Base		109.188158	25,610.29	111.702023	26,199.92	589.63	0.00
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5					4.5	01 Jun 2038		
	247,794.600	Local		108.175392	268,052.78	103.691871	256,942.86	-11,109.92	0.03
Original Face:	700,000.000	Base		108.175392	268,052.78	103.691871	256,942.86	-11,109.92	0.03
3128M9G22	FED HM LN PC POOL G07117 FG 10/36 FIXED 6					6.0	01 Oct 2036		
	113,503.200	Local		110.370765	125,274.35	110.648389	125,589.46	315.11	0.02
Original Face:	600,000.000	Base		110.370765	125,274.35	110.648389	125,589.46	315.11	0.01
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5					6.5	01 Sep 2039		
	38,964.740	Local		108.702355	42,355.59	110.627292	43,105.64	750.05	0.01
Original Face:	200,000.000	Base		108.702355	42,355.59	110.627292	43,105.64	750.05	0.00
3128MDF99	FED HM LN PC POOL G14492 FG 10/25 FIXED 4					4.0	01 Oct 2025		
	47,353.400	Local		103.094688	48,818.84	102.335606	48,459.39	-359.45	0.01
Original Face:	400,000.000	Base		103.094688	48,818.84	102.335606	48,459.39	-359.45	0.01
3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4					4.0	01 Jul 2047		
	345,924.680	Local		105.433827	364,721.63	101.157558	349,928.96	-14,792.67	0.04
Original Face:	399,999.990	Base		105.433827	364,721.63	101.157558	349,928.96	-14,792.67	0.04
3128MJ2L3	FED HM LN PC POOL G08778 FG 09/47 FIXED 3					3.0	01 Sep 2047		
	200,019.440	Local		96.381167	192,781.07	95.746389	191,511.39	-1,269.68	0.02
Original Face:	212,567.000	Base		96.381167	192,781.07	95.746389	191,511.39	-1,269.68	0.02
3128MJXG0	FED HM LN PC POOL G08678 FG 11/45 FIXED 4.5					4.5	01 Nov 2045		
	39,611.150	Local		106.635606	42,239.59	103.273076	40,907.65	-1,331.94	0.01
Original Face:	82,974.000	Base		106.635606	42,239.59	103.273076	40,907.65	-1,331.94	0.00

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3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3					3.0	01 Apr 2038		
	96,703.040	Local		97.818021	94,593.00	96.630019	93,444.17	-1,148.83	0.01
Original Face:	100,000.000	Base		97.818021	94,593.00	96.630019	93,444.17	-1,148.83	0.01
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.0	01 Feb 2038		
	96,170.310	Local		97.818069	94,071.94	96.550200	92,852.63	-1,219.31	0.01
Original Face:	100,000.000	Base		97.818069	94,071.94	96.550200	92,852.63	-1,219.31	0.01
3132H32D4	FED HM LN PC POOL U90772 FG 01/43 FIXED 3.5					3.5	01 Jan 2043		
	139,685.290	Local		104.881366	146,503.84	98.976161	138,255.14	-8,248.70	0.02
Original Face:	200,000.000	Base		104.881366	146,503.84	98.976161	138,255.14	-8,248.70	0.02
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5					3.5	01 Jan 2043		
	68,500.160	Local		104.935040	71,880.67	98.981803	67,802.69	-4,077.98	0.01
Original Face:	100,000.000	Base		104.935040	71,880.67	98.981803	67,802.69	-4,077.98	0.01
3132H35A7	FED HM LN PC POOL U90841 FG 02/43 FIXED 3.5					3.5	01 Feb 2043		
	76,574.960	Local		104.938233	80,356.41	98.975891	75,790.75	-4,565.66	0.01
Original Face:	100,000.000	Base		104.938233	80,356.41	98.975891	75,790.75	-4,565.66	0.01
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4					4.0	01 Oct 2042		
	51,596.000	Local		109.183018	56,334.07	101.911072	52,582.04	-3,752.03	0.01
Original Face:	100,000.000	Base		109.183018	56,334.07	101.911072	52,582.04	-3,752.03	0.01
3132H3RY1	FED HM LN PC POOL U90503 FG 11/42 FIXED 3.5					3.5	01 Nov 2042		
	195,629.350	Local		104.916772	205,248.00	98.976878	193,627.82	-11,620.18	0.02
Original Face:	300,000.000	Base		104.916772	205,248.00	98.976878	193,627.82	-11,620.18	0.02
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5					3.5	01 Dec 2042		
	68,964.840	Local		104.931759	72,366.02	98.975788	68,258.49	-4,107.53	0.01
Original Face:	100,000.000	Base		104.931759	72,366.02	98.975788	68,258.49	-4,107.53	0.01
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5					3.5	01 Feb 2043		
	70,136.190	Local		104.938278	73,599.71	98.975827	69,417.87	-4,181.84	0.01
Original Face:	100,000.000	Base		104.938278	73,599.71	98.975827	69,417.87	-4,181.84	0.01
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4					4.0	01 Aug 2043		
	62,452.740	Local		102.229670	63,845.23	101.933244	63,660.10	-185.13	0.01
Original Face:	100,000.000	Base		102.229670	63,845.23	101.933244	63,660.10	-185.13	0.01

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3132H7BP8	FED HM LN PC POOL U99045 FG 03/43 FIXED 3.5				3.5	01 Mar 2043		
		952,509.890	Local 103.793447	988,642.85	98.981862	942,812.02	-45,830.83	0.12
Original Face:		1,600,000.000	Base 103.793447	988,642.85	98.981862	942,812.02	-45,830.83	0.10
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5				4.5	01 Mar 2044		
		131,491.390	Local 106.618760	140,194.49	104.525032	137,441.42	-2,753.07	0.02
Original Face:		200,000.000	Base 106.618760	140,194.49	104.525032	137,441.42	-2,753.07	0.02
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5				4.5	01 Dec 2043		
		635,149.520	Local 106.609075	677,127.03	104.490758	663,672.55	-13,454.48	0.08
Original Face:		1,000,000.000	Base 106.609075	677,127.03	104.490758	663,672.55	-13,454.48	0.07
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5				4.5	01 Feb 2044		
		538,824.650	Local 106.615690	574,471.62	104.504979	563,098.59	-11,373.03	0.07
Original Face:		800,000.000	Base 106.615690	574,471.62	104.504979	563,098.59	-11,373.03	0.06
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4				4.0	01 Apr 2043		
		123,910.400	Local 102.731708	127,295.27	101.914102	126,282.17	-1,013.10	0.02
Original Face:		200,000.000	Base 102.731708	127,295.27	101.914102	126,282.17	-1,013.10	0.01
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5				4.5	01 Dec 2043		
		66,744.920	Local 106.609117	71,156.17	104.521864	69,763.03	-1,393.14	0.01
Original Face:		100,000.000	Base 106.609117	71,156.17	104.521864	69,763.03	-1,393.14	0.01
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5				3.5	01 May 2043		
		281,015.420	Local 105.818364	297,365.92	99.197125	278,759.22	-18,606.70	0.03
Original Face:		500,000.000	Base 105.818364	297,365.92	99.197125	278,759.22	-18,606.70	0.03
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4				4.0	01 Jun 2043		
		55,755.260	Local 102.992345	57,423.65	101.884469	56,805.95	-617.70	0.01
Original Face:		100,000.000	Base 102.992345	57,423.65	101.884469	56,805.95	-617.70	0.01
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4				4.0	01 Jun 2043		
		56,650.990	Local 102.992357	58,346.19	101.884571	57,718.62	-627.57	0.01
Original Face:		100,000.000	Base 102.992357	58,346.19	101.884571	57,718.62	-627.57	0.01
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4				4.0	01 Jul 2043		
		110,557.090	Local 103.343711	114,253.80	101.979970	112,746.09	-1,507.71	0.01
Original Face:		200,000.000	Base 103.343711	114,253.80	101.979970	112,746.09	-1,507.71	0.01

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3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4						4.0	01 Jul 2043		
	109,255.300	Local		103.111785	112,655.09	101.875931		111,304.85	-1,350.24	0.01
Original Face:	200,000.000	Base		103.111785	112,655.09	101.875931		111,304.85	-1,350.24	0.01
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5						4.5	01 Nov 2044		
	51,782.850	Local		109.353637	56,626.43	104.273616		53,995.85	-2,630.58	0.01
Original Face:	100,000.000	Base		109.353637	56,626.43	104.273616		53,995.85	-2,630.58	0.01
3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4						4.0	01 Jan 2045		
	281,791.490	Local		104.083803	293,299.30	101.279722		285,397.64	-7,901.66	0.04
Original Face:	482,939.000	Base		104.083803	293,299.30	101.279722		285,397.64	-7,901.66	0.03
3132QVLW9	FED HM LN PC POOL Q38440 FG 01/46 FIXED 4						4.0	01 Jan 2046		
	344,888.680	Local		104.091752	359,000.67	101.037490		348,466.87	-10,533.80	0.04
Original Face:	932,126.000	Base		104.091752	359,000.67	101.037490		348,466.87	-10,533.80	0.04
3132WDAG9	FED HM LN PC POOL Q40006 FG 04/46 FIXED 4						4.0	01 Apr 2046		
	197,910.870	Local		104.093646	206,012.64	101.156066		200,198.85	-5,813.79	0.02
Original Face:	323,530.000	Base		104.093646	206,012.64	101.156066		200,198.85	-5,813.79	0.02
3132WM5H3	FED HM LN PC POOL Q48047 FG 05/47 FIXED 4.5						4.5	01 May 2047		
	72,753.480	Local		106.646555	77,589.08	103.269259		75,131.98	-2,457.10	0.01
Original Face:	108,935.000	Base		106.646555	77,589.08	103.269259		75,131.98	-2,457.10	0.01
3132WP6H5	FED HM LN PC POOL Q49871 FG 08/47 FIXED 4.5						4.5	01 Aug 2047		
	760,118.850	Local		106.648283	810,653.70	103.280944		785,057.92	-25,595.78	0.10
Original Face:	902,639.000	Base		106.648283	810,653.70	103.280944		785,057.92	-25,595.78	0.09
3132XYA72	FED HM LN PC POOL Q55429 FG 04/48 FIXED 4						4.0	01 Apr 2048		
	97,144.230	Local		101.349252	98,454.95	101.046124		98,160.48	-294.47	0.01
Original Face:	100,000.000	Base		101.349252	98,454.95	101.046124		98,160.48	-294.47	0.01
3132XYUX3	FED HM LN PC POOL Q55997 FG 05/48 FIXED 4						4.0	01 May 2048		
	390,721.790	Local		101.349262	395,993.65	101.046134		394,809.26	-1,184.39	0.05
Original Face:	400,000.000	Base		101.349262	395,993.65	101.046134		394,809.26	-1,184.39	0.04
3132Y1A81	FED HM LN PC POOL Q57230 FG 07/48 FIXED 4						4.0	01 Jul 2048		
	1,478,295.530	Local		102.051116	1,508,617.09	101.041039		1,493,685.16	-14,931.93	0.19
Original Face:	1,500,000.000	Base		102.051116	1,508,617.09	101.041039		1,493,685.16	-14,931.93	0.17

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3132Y1YX0	FED HM LN PC POOL Q57925 FG 08/48 FIXED 5				5.0	01 Aug 2048			
		299,999.460	Local	105.394730					0.04
Original Face:		304,578.000	Base	105.394730					0.03
				316,183.62	105.535603	316,606.24	422.62		
				316,183.62	105.535603	316,606.24	422.62		
31335BXQ4	FED HM LN PC POOL G61587 FG 04/47 FIXED 3				3.0	01 Apr 2047			
		595,422.890	Local	95.722655					0.07
Original Face:		600,000.000	Base	95.722655					0.06
				569,954.60	95.792575	570,370.92	416.32		
				569,954.60	95.792575	570,370.92	416.32		
31335HXS7	FED HM LN PC POOL C90689 FG 07/23 FIXED 4.5				4.5	01 Jul 2023			
		1,812,146.670	Local	105.791684					0.23
Original Face:		83,014,648.000	Base	105.791684					0.21
				1,917,100.48	103.260225	1,871,226.73	-45,873.75		
				1,917,100.48	103.260225	1,871,226.73	-45,873.75		
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					09 Oct 2019			
		3,470,000.000	Local	97.046060					0.42
			Base	97.046060					0.37
				3,367,498.28	97.243866	3,374,362.15	6,863.87		
				3,367,498.28	97.243866	3,374,362.15	6,863.87		
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625	15 Nov 2030			
		760,000.000	Local	132.060803					0.12
			Base	132.060803					0.11
				1,003,662.10	131.766300	1,001,423.88	-2,238.22		
				1,003,662.10	131.766300	1,001,423.88	-2,238.22		
3136A03E5	FANNIE MAE FNR 2011 87 SG				4.33419	25 Apr 2040			
		331,005.080	Local	14.874944					0.00
Original Face:		1,000,000.000	Base	14.874944					0.00
				49,236.82	11.314260	37,450.78	-11,786.04		
				49,236.82	11.314260	37,450.78	-11,786.04		
3136A1QW8	FANNIE MAE FNR 2011 96 SA				4.33419	25 Oct 2041			
		213,262.050	Local	8.034664					0.00
Original Face:		1,000,000.000	Base	8.034664					0.00
				17,134.89	13.800190	29,430.57	12,295.68		
				17,134.89	13.800190	29,430.57	12,295.68		
3136A35F4	FANNIE MAE FNR 2012 28 B				6.5	25 Jun 2039			
		24,065.460	Local	112.804659					0.00
Original Face:		200,000.000	Base	112.804659					0.00
				27,146.96	106.191870	25,555.56	-1,591.40		
				27,146.96	106.191870	25,555.56	-1,591.40		
3136A54N3	FANNIE MAE FNR 2012 51 B				7.0	25 May 2042			
		57,672.790	Local	115.331285					0.01
Original Face:		400,000.000	Base	115.331285					0.01
				66,514.77	114.348690	65,948.08	-566.69		
				66,514.77	114.348690	65,948.08	-566.69		
3136A5J49	FANNIE MAE FNR 2012 46 BA				6.0	25 May 2042			
		92,683.180	Local	111.623835					0.01
Original Face:		600,000.000	Base	111.623835					0.01
				103,456.52	108.554700	100,611.95	-2,844.57		
				103,456.52	108.554700	100,611.95	-2,844.57		

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3136A65Y6	FANNIE MAE FNR 2012 74 SA					4.43419	25 Mar 2042		
	86,428.590	Local		6.795645	5,873.38	11.306560	9,772.10	3,898.72	0.00
Original Face:	300,000.000	Base		6.795645	5,873.38	11.306560	9,772.10	3,898.72	0.00
3136A6X74	FANNIE MAE FNR 2012 75 NS					4.38419	25 Jul 2042		
	24,565.280	Local		21.288420	5,229.56	16.197210	3,978.89	-1,250.67	0.00
Original Face:	100,000.000	Base		21.288420	5,229.56	16.197210	3,978.89	-1,250.67	0.00
3136A7ER9	FANNIE MAE FNR 2012 70 YS					4.43419	25 Feb 2041		
	27,215.460	Local		29.827495	8,117.69	11.134040	3,030.18	-5,087.51	0.00
Original Face:	100,000.000	Base		29.827495	8,117.69	11.134040	3,030.18	-5,087.51	0.00
3136A93P1	FANNIE MAE FNR 2012 118 CI					3.5	25 Dec 2039		
	401,145.990	Local		16.597157	66,578.83	10.624260	42,618.79	-23,960.04	0.01
Original Face:	1,100,000.000	Base		16.597157	66,578.83	10.624260	42,618.79	-23,960.04	0.00
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2					0.56318	25 Sep 2022		
	8,026,269.420	Local		1.777739	142,686.14	1.419880	113,963.39	-28,722.75	0.01
Original Face:	10,375,000.000	Base		1.777739	142,686.14	1.419880	113,963.39	-28,722.75	0.01
3136ABQF3	FANNIE MAE FNR 2013 9 BC					6.5	25 Jul 2042		
	154,099.570	Local		116.797380	179,984.26	111.623080	172,010.69	-7,973.57	0.02
Original Face:	700,000.000	Base		116.797380	179,984.26	111.623080	172,010.69	-7,973.57	0.02
3136ABQH9	FANNIE MAE FNR 2013 9 CB					5.5	25 Apr 2042		
	374,753.600	Local		112.330019	420,960.79	107.517840	402,926.98	-18,033.81	0.05
Original Face:	1,200,000.000	Base		112.330019	420,960.79	107.517840	402,926.98	-18,033.81	0.04
3136AKTB9	FANNIE MAE FNR 2014 47 AI					1.5595	25 Aug 2044		
	293,963.920	Local		10.656559	31,326.44	5.024640	14,770.63	-16,555.81	0.00
Original Face:	800,000.000	Base		10.656559	31,326.44	5.024640	14,770.63	-16,555.81	0.00
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2					0.6101	25 Dec 2024		
	8,936,474.940	Local		3.037688	271,462.21	2.581070	230,656.67	-40,805.54	0.03
Original Face:	9,885,000.000	Base		3.037688	271,462.21	2.581070	230,656.67	-40,805.54	0.03
3136APB68	FANNIE MAE FNR 2015 55 IO					1.35005	25 Aug 2055		
	43,217.280	Local		5.939453	2,566.87	4.383110	1,894.26	-672.61	0.00
Original Face:	100,000.000	Base		5.939453	2,566.87	4.383110	1,894.26	-672.61	0.00

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3136APT2	FANNIE MAE FNR 2015 56 AS					3.93419	25 Aug 2045		
	282,100.440	Local		20.039958	56,532.81	18.087680	51,025.42	-5,507.39	0.01
Original Face:	400,000.000	Base		20.039958	56,532.81	18.087680	51,025.42	-5,507.39	0.01
3136AY6U2	FANNIEMAE ACES FNA 2017 M15 ATS2					3.19596	25 Nov 2027		
	210,000.000	Local		101.097929	212,305.65	96.270000	202,167.00	-10,138.65	0.03
Original Face:	210,000.000	Base		101.097929	212,305.65	96.270000	202,167.00	-10,138.65	0.02
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.0	25 Apr 2027		
	387,838.210	Local		8.239222	31,954.85	8.347353	32,374.22	419.37	0.00
Original Face:	1,400,000.000	Base		8.239222	31,954.85	8.347353	32,374.22	419.37	0.00
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.5	25 Nov 2041		
	237,511.600	Local		22.917773	54,432.37	19.655319	46,683.66	-7,748.71	0.01
Original Face:	800,000.000	Base		22.917773	54,432.37	19.655319	46,683.66	-7,748.71	0.01
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.0	25 Nov 2041		
	390,396.020	Local		24.561672	95,887.79	21.551159	84,134.87	-11,752.92	0.01
Original Face:	1,600,000.000	Base		24.561672	95,887.79	21.551159	84,134.87	-11,752.92	0.01
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.5	25 Nov 2039		
	92,510.180	Local		15.841446	14,654.95	22.772711	21,067.08	6,412.13	0.00
Original Face:	600,000.000	Base		15.841446	14,654.95	22.772711	21,067.08	6,412.13	0.00
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.0	01 Jul 2033		
	17,700.970	Local		105.539583	18,681.53	106.158027	18,791.00	109.47	0.00
Original Face:	700,000.000	Base		105.539583	18,681.53	106.158027	18,791.00	109.47	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.0	01 Jun 2038		
	56,370.210	Local		107.133786	60,391.54	105.554234	59,501.14	-890.40	0.01
Original Face:	861,059.000	Base		107.133786	60,391.54	105.554234	59,501.14	-890.40	0.01
3137AGE55	FREDDIE MAC FHR 3947 SG					3.79156	15 Oct 2041		
	417,687.430	Local		43.614817	182,173.61	13.885190	57,996.69	-124,176.92	0.01
Original Face:	1,300,000.000	Base		43.614817	182,173.61	13.885190	57,996.69	-124,176.92	0.01
3137AH6D5	FHLMC MULTIFAMILY STRUCTURED P FHMS K015 X1					1.7468	25 Jul 2021		
	437,315.750	Local		-1.452173	-6,350.58	3.701060	16,185.32	22,535.90	0.00
Original Face:	500,000.000	Base		-2.080094	-9,096.58	3.701060	16,185.32	25,281.90	0.00

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3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 X1				1.66787	25 Oct 2021			
		106,463.340	Local	2.312317	2,461.77	3,962.10	1,500.33		0.00
Original Face:		119,000.000	Base	2.312317	2,461.77	3,962.10	1,500.33		0.00
3137ASRX4	FREDDIE MAC FHR 4099 ST				3.84156	15 Aug 2042			
		242,425.700	Local	26.485670	64,208.07	39,020.28	-25,187.79		0.00
Original Face:		500,000.000	Base	26.485670	64,208.07	39,020.28	-25,187.79		0.00
3137ATCE0	FREDDIE MAC FHR 4096 PI				2.5	15 Aug 2027			
		1,115,178.420	Local	5.465104	60,945.66	82,238.16	21,292.50		0.01
Original Face:		3,000,000.000	Base	5.465104	60,945.66	82,238.16	21,292.50		0.01
3137B1W73	FREDDIE MAC FHR 4210 Z				3.0	15 May 2043			
		229,790.260	Local	86.510590	198,792.91	201,108.23	2,315.32		0.02
Original Face:		200,000.000	Base	86.510590	198,792.91	201,108.23	2,315.32		0.02
3137B4A30	FREDDIE MAC FHR 4239 IO				3.5	15 Jun 2027			
		231,670.380	Local	12.317410	28,535.79	21,521.67	-7,014.12		0.00
Original Face:		700,000.000	Base	12.317410	28,535.79	21,521.67	-7,014.12		0.00
3137B7RN1	FREDDIE MAC FHR 4310 SA				3.79156	15 Feb 2044			
		119,076.830	Local	19.296374	22,977.51	16,964.72	-6,012.79		0.00
Original Face:		200,000.000	Base	19.296374	22,977.51	16,964.72	-6,012.79		0.00
3137BAQX3	FREDDIE MAC FHR 4335 SW				3.84156	15 May 2044			
		248,605.010	Local	20.906948	51,975.72	36,765.13	-15,210.59		0.00
Original Face:		400,000.000	Base	20.906948	51,975.72	36,765.13	-15,210.59		0.00
3137BF4Y4	FREDDIE MAC FHR 4415 IO				1.552314	15 Apr 2041			
		624,174.610	Local	11.271128	70,351.52	29,515.47	-40,836.05		0.00
Original Face:		1,600,000.000	Base	11.271128	70,351.52	29,515.47	-40,836.05		0.00
3137FBTG1	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ17 A2				2.982	25 Nov 2025			
		730,000.000	Local	101.780237	742,995.73	712,621.69	-30,374.04		0.09
Original Face:		730,000.000	Base	101.780237	742,995.73	712,621.69	-30,374.04		0.08
3137FGSM8	FREDDIE MAC FHR 4813 CJ				3.0	15 Aug 2048			
		1,082,002.810	Local	96.145482	1,040,296.82	1,032,352.41	-7,944.41		0.13
Original Face:		1,100,000.000	Base	96.145482	1,040,296.82	1,032,352.41	-7,944.41		0.11

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3137G0EJ4	FREDDIE MAC STACR STACR 2015 HQ1 M3				6.01581	25 Mar 2025		
		760,000.000	Local 107.321596	815,644.13	106.901870	812,454.21	-3,189.92	0.10
Original Face:		760,000.000	Base 107.321596	815,644.13	106.901870	812,454.21	-3,189.92	0.09
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3				6.11581	25 Dec 2027		
		720,000.000	Local 109.061892	785,245.62	110.407800	794,936.16	9,690.54	0.10
Original Face:		720,000.000	Base 109.061892	785,245.62	110.407800	794,936.16	9,690.54	0.09
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B				8.78722	25 Dec 2027		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
3137G0GZ6	FREDDIE MAC STACR STACR 2015 DNA3 B				11.56581	25 Apr 2028		
		1,524,789.560	Local 99.997033	1,524,744.32	130.142720	1,984,402.61	459,658.29	0.25
Original Face:		1,530,000.000	Base 99.997033	1,524,744.32	130.142720	1,984,402.61	459,658.29	0.22
3137G0NW5	FREDDIE MAC STACR STACR 2017 DNA2 M1				3.41581	25 Oct 2029		
		760,286.540	Local 101.029721	768,115.37	101.107830	768,709.22	593.85	0.10
Original Face:		830,000.000	Base 101.029721	768,115.37	101.107830	768,709.22	593.85	0.08
3137G0QQ5	FREDDIE MAC STACR STACR 2017 DNA3 M2				4.71581	25 Mar 2030		
		850,000.000	Local 100.000000	850,000.00	104.800000	890,800.00	40,800.00	0.11
Original Face:		850,000.000	Base 100.000000	850,000.00	104.800000	890,800.00	40,800.00	0.10
3137G0RJ0	FREDDIE MAC STACR STACR 2017 DNA3 B1				6.66581	25 Mar 2030		
		850,000.000	Local 100.000000	850,000.00	112.465000	955,952.50	105,952.50	0.12
Original Face:		850,000.000	Base 100.000000	850,000.00	112.465000	955,952.50	105,952.50	0.11
31381UFV4	FNMA POOL 470980 FN 04/19 FIXED 2.68				2.68	01 Apr 2019		
		339,625.230	Local 99.983005	339,567.51	99.865781	339,169.39	-398.12	0.04
Original Face:		370,000.000	Base 99.983005	339,567.51	99.865781	339,169.39	-398.12	0.04
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR				5.0	01 Sep 2033		
		19,484.550	Local 105.559122	20,567.72	106.160536	20,684.90	117.18	0.00
Original Face:		700,000.000	Base 105.559122	20,567.72	106.160536	20,684.90	117.18	0.00
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5				4.5	01 Oct 2041		
		218,175.890	Local 105.435349	230,034.51	104.063991	227,042.54	-2,991.97	0.03
Original Face:		1,400,000.000	Base 105.435349	230,034.51	104.063991	227,042.54	-2,991.97	0.03

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3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4					4.0	01 Apr 2042		
	52,497.400	Local		108.949110	57,195.45	101.802974	53,443.91	-3,751.54	0.01
Original Face:	100,000.000	Base		108.949110	57,195.45	101.802974	53,443.91	-3,751.54	0.01
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.0	01 Apr 2042		
	203,504.450	Local		108.948969	221,716.00	101.091210	205,725.11	-15,990.89	0.03
Original Face:	500,000.000	Base		108.948969	221,716.00	101.091210	205,725.11	-15,990.89	0.02
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.0	01 Sep 2039		
	76,564.210	Local		111.236320	85,167.21	110.919634	84,924.74	-242.47	0.01
Original Face:	300,000.000	Base		111.236320	85,167.21	110.919634	84,924.74	-242.47	0.01
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.0	01 Apr 2043		
	57,717.570	Local		103.117612	59,516.98	102.034769	58,891.99	-624.99	0.01
Original Face:	100,000.000	Base		103.117612	59,516.98	102.034769	58,891.99	-624.99	0.01
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR					6.5	01 May 2040		
	203,513.230	Local		108.764845	221,350.85	111.538720	226,996.05	5,645.20	0.03
Original Face:	900,000.000	Base		108.764845	221,350.85	111.538720	226,996.05	5,645.20	0.03
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.5	01 Jan 2044		
	57,982.230	Local		107.689459	62,440.75	103.847850	60,213.30	-2,227.45	0.01
Original Face:	100,000.000	Base		107.689459	62,440.75	103.847850	60,213.30	-2,227.45	0.01
3138ENEN5	FNMA POOL AL5540 FN 07/44 FIXED VAR					4.5	01 Jul 2044		
	107,108.060	Local		108.384869	116,088.93	104.255368	111,665.90	-4,423.03	0.01
Original Face:	200,000.000	Base		108.384869	116,088.93	104.255368	111,665.90	-4,423.03	0.01
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR					5.0	01 Aug 2038		
	326,343.640	Local		109.414754	357,068.09	106.162581	346,454.83	-10,613.26	0.04
Original Face:	800,000.000	Base		109.414754	357,068.09	106.162581	346,454.83	-10,613.26	0.04
3138LL5J0	FNMA POOL AN8048 FN 01/28 FIXED 3.08					3.08	01 Jan 2028		
	270,000.000	Local		98.019933	264,653.82	95.919995	258,983.99	-5,669.83	0.03
Original Face:	270,000.000	Base		98.019933	264,653.82	95.919995	258,983.99	-5,669.83	0.03
3138LLQ57	FNMA POOL AN7675 FN 01/28 FIXED 2.84					2.84	01 Jan 2028		
	520,000.000	Local		99.234410	516,018.93	94.220059	489,944.31	-26,074.62	0.06
Original Face:	520,000.000	Base		99.234410	516,018.93	94.220059	489,944.31	-26,074.62	0.05

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	Units								
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4					4.0	01 Sep 2042		
	50,139.840	Local	109.120173	54,712.68	101.803091	51,043.91	-3,668.77	0.01	
Original Face:	100,000.000	Base	109.120173	54,712.68	101.803091	51,043.91	-3,668.77	0.01	
3138MDV33	FNMA POOL AP9633 FN 10/42 FIXED 2.5					2.5	01 Oct 2042		
	166,602.200	Local	101.632638	169,322.21	93.038089	155,003.50	-14,318.71	0.02	
Original Face:	300,000.000	Base	101.632638	169,322.21	93.038089	155,003.50	-14,318.71	0.02	
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4					4.0	01 Jun 2043		
	52,431.780	Local	103.258158	54,140.09	102.034202	53,498.35	-641.74	0.01	
Original Face:	100,000.000	Base	103.258158	54,140.09	102.034202	53,498.35	-641.74	0.01	
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.0	01 Jun 2043		
	48,805.070	Local	103.116541	50,326.10	101.793262	49,680.27	-645.83	0.01	
Original Face:	100,000.000	Base	103.116541	50,326.10	101.793262	49,680.27	-645.83	0.01	
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4					4.0	01 Dec 2042		
	82,094.880	Local	107.359314	88,136.50	101.741254	83,524.36	-4,612.14	0.01	
Original Face:	200,000.000	Base	107.359314	88,136.50	101.741254	83,524.36	-4,612.14	0.01	
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4					4.0	01 Jan 2043		
	54,545.360	Local	109.497765	59,725.95	101.803052	55,528.84	-4,197.11	0.01	
Original Face:	100,000.000	Base	109.497765	59,725.95	101.803052	55,528.84	-4,197.11	0.01	
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4					4.0	01 Dec 2042		
	40,471.120	Local	108.997601	44,112.55	101.802940	41,200.79	-2,911.76	0.01	
Original Face:	100,000.000	Base	108.997601	44,112.55	101.802940	41,200.79	-2,911.76	0.00	
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4					4.0	01 Aug 2043		
	58,643.530	Local	102.744548	60,253.03	101.388587	59,457.85	-795.18	0.01	
Original Face:	100,000.000	Base	102.744548	60,253.03	101.388587	59,457.85	-795.18	0.01	
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5					4.5	01 May 2044		
	156,920.840	Local	107.181672	168,190.38	103.754787	162,812.88	-5,377.50	0.02	
Original Face:	551,126.000	Base	107.181672	168,190.38	103.754787	162,812.88	-5,377.50	0.02	
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5					4.5	01 Feb 2045		
	372,984.240	Local	110.490441	412,111.93	104.571552	390,035.41	-22,076.52	0.05	
Original Face:	600,000.000	Base	110.490441	412,111.93	104.571552	390,035.41	-22,076.52	0.04	

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3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.5	01 Feb 2045		
	202,549.750	Local		110.737599	224,298.73	104.820725	212,314.12	-11,984.61	0.03
Original Face:	300,000.000	Base		110.737599	224,298.73	104.820725	212,314.12	-11,984.61	0.02
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5					4.5	01 Jan 2045		
	60,137.000	Local		110.733442	66,591.77	104.802792	63,025.26	-3,566.51	0.01
Original Face:	100,000.000	Base		110.733442	66,591.77	104.802792	63,025.26	-3,566.51	0.01
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.0	01 Jan 2045		
	173,612.380	Local		106.728944	185,294.66	101.793404	176,725.95	-8,568.71	0.02
Original Face:	300,000.000	Base		106.728944	185,294.66	101.793404	176,725.95	-8,568.71	0.02
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5					4.5	01 Jan 2045		
	400,571.280	Local		110.486328	442,576.50	104.606404	419,023.21	-23,553.29	0.05
Original Face:	700,000.000	Base		110.486328	442,576.50	104.606404	419,023.21	-23,553.29	0.05
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.0	01 Jul 2045		
	1,303,892.670	Local		107.125738	1,396,804.64	101.897588	1,328,635.18	-68,169.46	0.17
Original Face:	1,900,000.000	Base		107.125738	1,396,804.64	101.897588	1,328,635.18	-68,169.46	0.15
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5					3.5	01 Dec 2045		
	2,569,325.540	Local		104.372595	2,681,671.74	98.833965	2,539,366.30	-142,305.44	0.32
Original Face:	3,800,000.000	Base		104.372595	2,681,671.74	98.833965	2,539,366.30	-142,305.44	0.28
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5					3.5	01 Dec 2045		
	384,436.050	Local		103.157854	396,575.98	98.834005	379,953.54	-16,622.44	0.05
Original Face:	500,000.000	Base		103.157854	396,575.98	98.834005	379,953.54	-16,622.44	0.04
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.0	01 Aug 2046		
	273,967.580	Local		95.328126	261,168.16	95.742041	262,302.15	1,133.99	0.03
Original Face:	300,000.000	Base		95.328126	261,168.16	95.742041	262,302.15	1,133.99	0.03
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4					4.0	01 Apr 2047		
	344,198.560	Local		106.037001	364,977.83	101.353316	348,856.65	-16,121.18	0.04
Original Face:	400,000.000	Base		106.037001	364,977.83	101.353316	348,856.65	-16,121.18	0.04
3138WKVH5	FNMA POOL AS9615 FN 05/47 FIXED 4.5					4.5	01 May 2047		
	487,653.000	Local		104.596147	510,066.25	103.242764	503,466.44	-6,599.81	0.06
Original Face:	600,000.000	Base		104.596147	510,066.25	103.242764	503,466.44	-6,599.81	0.06

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3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4				4.0	01 Jun 2043			
		54,750.080	Local	103.018151	56,402.52	102.034842	55,864.16	-538.36	0.01
Original Face:		100,000.000	Base	103.018151	56,402.52	102.034842	55,864.16	-538.36	0.01
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4				4.0	01 Jun 2043			
		108,293.920	Local	103.258087	111,822.23	102.034856	110,497.55	-1,324.68	0.01
Original Face:		200,000.000	Base	103.258087	111,822.23	102.034856	110,497.55	-1,324.68	0.01
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4				4.0	01 Jul 2043			
		57,630.500	Local	103.118245	59,427.56	101.793631	58,664.18	-763.38	0.01
Original Face:		100,000.000	Base	103.118245	59,427.56	101.793631	58,664.18	-763.38	0.01
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4				4.0	01 Jul 2043			
		115,943.010	Local	103.259955	119,722.70	102.029232	118,295.76	-1,426.94	0.01
Original Face:		200,000.000	Base	103.259955	119,722.70	102.029232	118,295.76	-1,426.94	0.01
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4				4.0	01 Jul 2043			
		91,267.730	Local	103.053840	94,054.90	101.625057	92,750.88	-1,304.02	0.01
Original Face:		200,000.000	Base	103.053840	94,054.90	101.625057	92,750.88	-1,304.02	0.01
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4				4.0	01 Sep 2043			
		2,674,070.600	Local	106.564715	2,849,615.72	102.155642	2,731,713.99	-117,901.73	0.34
Original Face:		4,898,873.000	Base	106.564715	2,849,615.72	102.155642	2,731,713.99	-117,901.73	0.30
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5				4.5	01 Oct 2043			
		205,144.530	Local	107.160050	219,832.98	103.750751	212,838.99	-6,993.99	0.03
Original Face:		715,719.000	Base	107.160050	219,832.98	103.750751	212,838.99	-6,993.99	0.02
3138XBHB3	FNMA POOL AV0225 FN 10/43 FIXED 4.5				4.5	01 Oct 2043			
		30,106.240	Local	107.160077	32,261.87	103.377638	31,123.12	-1,138.75	0.00
Original Face:		180,844.000	Base	107.160077	32,261.87	103.377638	31,123.12	-1,138.75	0.00
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5				4.5	01 Jun 2044			
		101,794.710	Local	107.504359	109,433.75	103.739667	105,601.49	-3,832.26	0.01
Original Face:		498,051.000	Base	107.504359	109,433.75	103.739667	105,601.49	-3,832.26	0.01
3138Y1CL7	FNMA POOL AX0074 FN 08/44 FIXED 4.5				4.5	01 Aug 2044			
		50,137.270	Local	107.190758	53,742.52	103.199068	51,741.20	-2,001.32	0.01
Original Face:		602,226.000	Base	107.190758	53,742.52	103.199068	51,741.20	-2,001.32	0.01

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3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5					3.5	01 Jun 2045		
	639,613.060	Local		104.052535	665,533.60	99.021076	633,351.73	-32,181.87	0.08
Original Face:	982,188.000	Base		104.052535	665,533.60	99.021076	633,351.73	-32,181.87	0.07
31394DEV8	FANNIE MAE FNR 2005 29 ZA					5.5	25 Apr 2035		
	341,832.020	Local		110.111496	376,396.35	109.640260	374,785.52	-1,610.83	0.05
Original Face:	2,000,000.000	Base		110.111496	376,396.35	109.640260	374,785.52	-1,610.83	0.04
31396LT75	FANNIE MAE FNR 2006 115 EI					4.42419	25 Dec 2036		
	458,234.800	Local		18.248130	83,619.28	15.107120	69,226.08	-14,393.20	0.01
Original Face:	4,600,000.000	Base		18.248130	83,619.28	15.107120	69,226.08	-14,393.20	0.01
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA					6.0	15 May 2036		
	103,974.080	Local		111.126004	115,542.24	109.147490	113,485.10	-2,057.14	0.01
Original Face:	300,000.000	Base		111.126004	115,542.24	109.147490	113,485.10	-2,057.14	0.01
31397EWH4	FREDDIE MAC FHR 3281 AI					4.27156	15 Feb 2037		
	216,243.570	Local		14.592559	31,555.47	13.818770	29,882.20	-1,673.27	0.00
Original Face:	2,100,000.000	Base		14.592559	31,555.47	13.818770	29,882.20	-1,673.27	0.00
31397QCF3	FANNIE MAE FNR 2010 150 SK					4.31419	25 Jan 2041		
	198,567.410	Local		24.156049	47,966.04	13.562900	26,931.50	-21,034.54	0.00
Original Face:	1,500,000.000	Base		24.156049	47,966.04	13.562900	26,931.50	-21,034.54	0.00
31397UUU1	FANNIE MAE FNR 2011 59 NZ					5.5	25 Jul 2041		
	123,222.580	Local		106.472134	131,197.71	107.689760	132,698.10	1,500.39	0.02
Original Face:	100,000.000	Base		106.472134	131,197.71	107.689760	132,698.10	1,500.39	0.01
31398VJA5	FHLMC MULTIFAMILY STRUCTURED P FHMS K006 AX1					1.11057	25 Jan 2020		
	245,481.170	Local		0.348585	855.71	0.992170	2,435.59	1,579.88	0.00
Original Face:	290,000.000	Base		0.348585	855.71	0.992170	2,435.59	1,579.88	0.00
31398W2M5	FREDDIE MAC FHR 3621 SB					4.07156	15 Jan 2040		
	10,144.520	Local		34.475559	3,497.38	12.402420	1,258.17	-2,239.21	0.00
Original Face:	100,000.000	Base		34.475559	3,497.38	12.402420	1,258.17	-2,239.21	0.00
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR					6.0	01 Feb 2034		
	2,199.840	Local		110.255291	2,425.44	110.089262	2,421.79	-3.65	0.00
Original Face:	100,000.000	Base		110.255291	2,425.44	110.089262	2,421.79	-3.65	0.00

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3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.0	01 May 2046		
	182,043.520	Local		95.359373	173,595.56	95.741009	174,290.30	694.74	0.02
Original Face:	200,000.000	Base		95.359373	173,595.56	95.741009	174,290.30	694.74	0.02
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.0	01 Feb 2056		
	998,964.890	Local		102.149091	1,020,433.55	101.819914	1,017,145.19	-3,288.36	0.13
Original Face:	1,200,000.000	Base		102.149091	1,020,433.55	101.819914	1,017,145.19	-3,288.36	0.11
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5					5.5	01 Sep 2056		
	627,900.940	Local		112.818199	708,386.53	108.257477	679,749.72	-28,636.81	0.08
Original Face:	800,000.000	Base		112.818199	708,386.53	108.257477	679,749.72	-28,636.81	0.08
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.5	01 Mar 2057		
	1,822,992.260	Local		103.597123	1,888,567.53	98.158178	1,789,415.99	-99,151.54	0.22
Original Face:	2,100,000.000	Base		103.597123	1,888,567.53	98.158178	1,789,415.99	-99,151.54	0.20
3140FXEW8	FNMA POOL BF0148 FN 04/56 FIXED 4.5					4.5	01 Apr 2056		
	165,558.240	Local		108.436838	179,526.12	104.298442	172,674.66	-6,851.46	0.02
Original Face:	200,000.000	Base		108.436838	179,526.12	104.298442	172,674.66	-6,851.46	0.02
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.0	01 Jun 2057		
	1,203,530.710	Local		102.011900	1,227,744.55	101.507705	1,221,676.40	-6,068.15	0.15
Original Face:	1,300,000.000	Base		102.011900	1,227,744.55	101.507705	1,221,676.40	-6,068.15	0.13
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.0	01 Nov 2046		
	822,229.390	Local		109.097247	897,029.63	105.854650	870,368.04	-26,661.59	0.11
Original Face:	1,100,000.000	Base		109.097247	897,029.63	105.854650	870,368.04	-26,661.59	0.10
3140FXFZ0	FNMA POOL BF0183 FN 01/57 FIXED 4					4.0	01 Jan 2057		
	613,992.500	Local		102.149450	627,189.96	101.819941	625,166.80	-2,023.16	0.08
Original Face:	700,000.000	Base		102.149450	627,189.96	101.819941	625,166.80	-2,023.16	0.07
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.5	01 Sep 2057		
	768,934.110	Local		104.855148	806,267.00	103.686733	797,282.66	-8,984.34	0.10
Original Face:	800,000.000	Base		104.855148	806,267.00	103.686733	797,282.66	-8,984.34	0.09
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.0	01 Dec 2037		
	94,386.010	Local		97.818109	92,326.61	97.043979	91,595.94	-730.67	0.01
Original Face:	100,000.000	Base		97.818109	92,326.61	97.043979	91,595.94	-730.67	0.01

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3140HLPE0	FNMA POOL BK6720 FN 06/33 FIXED 3				3.0	01 Jun 2033			
		0.000	Local 0.000000	0.18	0.000000	0.00	-0.18		0.00
			Base 0.000000	0.18	0.000000	0.00	-0.18		0.00
3140J8KS1	FNMA POOL BM3904 FN 05/48 FIXED VAR				5.0	01 May 2048			
		183,015.990	Local 105.620017	193,301.52	104.994131	192,156.05	-1,145.47		0.02
Original Face:		200,000.000	Base 105.620017	193,301.52	104.994131	192,156.05	-1,145.47		0.02
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR				6.0	01 Nov 2035			
		32,868.380	Local 110.558172	36,338.68	110.083182	36,182.56	-156.12		0.00
Original Face:		500,000.000	Base 110.558172	36,338.68	110.083182	36,182.56	-156.12		0.00
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR				5.0	01 Oct 2035			
		50,023.340	Local 105.799293	52,924.34	106.170882	53,110.22	185.88		0.01
Original Face:		900,000.000	Base 105.799293	52,924.34	106.170882	53,110.22	185.88		0.01
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR				6.0	01 Aug 2037			
		68,376.010	Local 110.877543	75,813.64	110.091793	75,276.38	-537.26		0.01
Original Face:		600,000.000	Base 110.877543	75,813.64	110.091793	75,276.38	-537.26		0.01
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR				4.5	01 Oct 2044			
		605,547.120	Local 108.449772	656,714.47	104.226003	631,137.56	-25,576.91		0.08
Original Face:		1,200,000.000	Base 108.449772	656,714.47	104.226003	631,137.56	-25,576.91		0.07
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7				7.0	01 Oct 2037			
		674.630	Local 112.085143	756.16	106.699905	719.83	-36.33		0.00
Original Face:		100,000.000	Base 112.085143	756.16	106.699905	719.83	-36.33		0.00
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7				7.0	01 Dec 2037			
		3,348.410	Local 112.297180	3,760.17	112.698597	3,773.61	13.44		0.00
Original Face:		100,000.000	Base 112.297180	3,760.17	112.698597	3,773.61	13.44		0.00
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7				7.0	01 Nov 2038			
		10,876.220	Local 112.440627	12,229.29	114.748577	12,480.31	251.02		0.00
Original Face:		500,000.000	Base 112.440627	12,229.29	114.748577	12,480.31	251.02		0.00
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5				5.0	01 Apr 2038			
		51,930.430	Local 107.134102	55,635.20	105.607601	54,842.48	-792.72		0.01
Original Face:		1,300,984.000	Base 107.134102	55,635.20	105.607601	54,842.48	-792.72		0.01

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31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5					5.0	01 May 2038		
	58,824.900	Local		106.724873	62,780.80	105.615022	62,127.93	-652.87	0.01
Original Face:	1,313,542.000	Base		106.724873	62,780.80	105.615022	62,127.93	-652.87	0.01
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6					6.0	01 Apr 2033		
	13,084.800	Local		110.092244	14,405.35	109.935715	14,384.87	-20.48	0.00
Original Face:	200,000.000	Base		110.092244	14,405.35	109.935715	14,384.87	-20.48	0.00
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.0	01 Nov 2038		
	4,742.020	Local		112.247734	5,322.81	105.496735	5,002.68	-320.13	0.00
Original Face:	100,000.000	Base		112.247734	5,322.81	105.496735	5,002.68	-320.13	0.00
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.5	01 Aug 2038		
	27,024.890	Local		106.915218	28,893.72	108.512437	29,325.37	431.65	0.00
Original Face:	491,391.000	Base		106.915218	28,893.72	108.512437	29,325.37	431.65	0.00
31417C3K9	FNMA POOL AB6201 FN 09/42 FIXED 3					3.0	01 Sep 2042		
	53,411.890	Local		103.857063	55,472.02	96.616742	51,604.83	-3,867.19	0.01
Original Face:	100,000.000	Base		103.857063	55,472.02	96.616742	51,604.83	-3,867.19	0.01
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.0	01 Jun 2043		
	98,293.390	Local		102.914947	101,158.59	101.738029	100,001.76	-1,156.83	0.01
Original Face:	200,000.000	Base		102.914947	101,158.59	101.738029	100,001.76	-1,156.83	0.01
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.5	01 Jun 2031		
	35,873.270	Local		104.011037	37,312.16	103.552787	37,147.77	-164.39	0.00
Original Face:	200,000.000	Base		104.011037	37,312.16	103.552787	37,147.77	-164.39	0.00
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5					4.5	01 Oct 2041		
	189,201.710	Local		105.435363	199,485.51	103.961492	196,696.92	-2,788.59	0.02
Original Face:	700,000.000	Base		105.435363	199,485.51	103.961492	196,696.92	-2,788.59	0.02
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.5	01 May 2031		
	107,170.420	Local		104.001421	111,458.76	103.549285	110,974.20	-484.56	0.01
Original Face:	600,000.000	Base		104.001421	111,458.76	103.549285	110,974.20	-484.56	0.01
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.5	01 Apr 2031		
	33,190.820	Local		103.992128	34,515.84	103.550762	34,369.35	-146.49	0.00
Original Face:	200,000.000	Base		103.992128	34,515.84	103.550762	34,369.35	-146.49	0.00

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31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.5	01 Dec 2043		
	121,425.400	Local		107.712340	130,790.14	103.844370	126,093.44	-4,696.70	0.02
Original Face:	200,000.000	Base		107.712340	130,790.14	103.844370	126,093.44	-4,696.70	0.01
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.5	01 Nov 2031		
	52,306.610	Local		105.207239	55,030.34	103.560151	54,168.80	-861.54	0.01
Original Face:	200,000.000	Base		105.207239	55,030.34	103.560151	54,168.80	-861.54	0.01
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.5	01 Dec 2031		
	61,922.110	Local		105.218459	65,153.49	103.523953	64,104.22	-1,049.27	0.01
Original Face:	200,000.000	Base		105.218459	65,153.49	103.523953	64,104.22	-1,049.27	0.01
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.0	01 Aug 2042		
	101,427.050	Local		106.275338	107,791.94	101.389979	102,836.86	-4,955.08	0.01
Original Face:	200,000.000	Base		106.275338	107,791.94	101.389979	102,836.86	-4,955.08	0.01
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.5	01 Sep 2042		
	48,897.600	Local		107.627552	52,627.29	103.869625	50,789.75	-1,837.54	0.01
Original Face:	100,000.000	Base		107.627552	52,627.29	103.869625	50,789.75	-1,837.54	0.01
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.0	01 Nov 2042		
	213,806.020	Local		106.552468	227,815.59	101.393804	216,786.06	-11,029.53	0.03
Original Face:	400,000.000	Base		106.552468	227,815.59	101.393804	216,786.06	-11,029.53	0.02
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.0	01 Aug 2043		
	65,264.750	Local		102.744498	67,055.94	101.393195	66,174.02	-881.92	0.01
Original Face:	100,000.000	Base		102.744498	67,055.94	101.393195	66,174.02	-881.92	0.01
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.5	01 Sep 2043		
	179,039.910	Local		107.721077	192,863.72	103.868536	185,966.13	-6,897.59	0.02
Original Face:	300,000.000	Base		107.721077	192,863.72	103.868536	185,966.13	-6,897.59	0.02
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
	123,208.350	Local		107.724769	132,725.91	103.860165	127,964.40	-4,761.51	0.02
Original Face:	200,000.000	Base		107.724769	132,725.91	103.860165	127,964.40	-4,761.51	0.01
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.5	01 Nov 2043		
	130,527.700	Local		107.682017	140,554.86	103.864387	135,571.80	-4,983.06	0.02
Original Face:	200,000.000	Base		107.682017	140,554.86	103.864387	135,571.80	-4,983.06	0.01

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31418C2M5	FNMA POOL MA3479 FN 09/48 FIXED 3					3.0	01 Sep 2048		
	1,799,998.450	Local		96.302965	1,733,451.87	95.759537	1,723,670.18	-9,781.69	0.21
Original Face:	1,809,599.000	Base		96.302965	1,733,451.87	95.759537	1,723,670.18	-9,781.69	0.19
31418CDL5	FNMA POOL MA2806 FN 11/46 FIXED 3					3.0	01 Nov 2046		
	86,569.000	Local		95.593746	82,754.55	95.781237	82,916.86	162.31	0.01
Original Face:	100,000.000	Base		95.593746	82,754.55	95.781237	82,916.86	162.31	0.01
31418CR89	FNMA POOL MA3210 FN 12/47 FIXED 3.5					3.5	01 Dec 2047		
	0.000	Local		0.000000	-2.45	0.000000	0.00	2.45	0.00
		Base		0.000000	-2.45	0.000000	0.00	2.45	0.00
31418CUH5	FNMA POOL MA3283 FN 02/33 FIXED 3					3.0	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
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR					7.0	01 Feb 2039		
	67,870.370	Local		111.906521	75,951.37	112.564825	76,398.16	446.79	0.01
Original Face:	900,000.000	Base		111.906521	75,951.37	112.564825	76,398.16	446.79	0.01
31562QAC1	FIAT CHRYSLER AUTOMOBILE SR UNSECURED 04/20 4.5					4.5	15 Apr 2020		
	200,000.000	Local		100.524015	201,048.03	100.500000	201,000.00	-48.03	0.02
		Base		100.524015	201,048.03	100.500000	201,000.00	-48.03	0.02
32007UBW8	FIRST DATA CORP 2022D NEW DOLLAR TERM LOANS						08 Jul 2022		
	160,565.140	Local		100.084751	160,701.22	100.053100	160,650.40	-50.82	0.02
		Base		100.084751	160,701.22	100.053100	160,650.40	-50.82	0.02
32007UBX6	FIRST DATA CORP 2024A NEW DOLLAR TERM LOANS						26 Apr 2024		
	233,086.720	Local		100.240447	233,647.17	100.053100	233,210.49	-436.68	0.03
		Base		100.240447	233,647.17	100.053100	233,210.49	-436.68	0.03
32008DAA4	FIRST DATA CORPORATION SR SECURED 144A 01/24 5					5.0	15 Jan 2024		
	256,000.000	Local		100.124258	256,318.10	100.625000	257,600.00	1,281.90	0.03
		Base		100.124258	256,318.10	100.625000	257,600.00	1,281.90	0.03
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	1,210,000.000	Local		118.178905	1,429,964.75	129.073380	1,561,787.90	131,823.15	0.19
		Base		118.178905	1,429,964.75	129.073380	1,561,787.90	131,823.15	0.17

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337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9				3.9	15 Jul 2027			
		310,000.000	Local	100.261984	310,812.15	97.275926	301,555.37	-9,256.78	0.04
			Base	100.261984	310,812.15	97.275926	301,555.37	-9,256.78	0.03
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85				4.85	15 Jul 2047			
		200,000.000	Local	102.903250	205,806.50	101.725922	203,451.84	-2,354.66	0.03
			Base	102.903250	205,806.50	101.725922	203,451.84	-2,354.66	0.02
345397VM2	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 8.125				8.125	15 Jan 2020			
		440,000.000	Local	105.651770	464,867.79	105.642737	464,828.04	-39.75	0.06
			Base	105.651770	464,867.79	105.642737	464,828.04	-39.75	0.05
345397XQ1	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2				3.2	15 Jan 2021			
		200,000.000	Local	99.444760	198,889.52	98.518023	197,036.05	-1,853.47	0.02
			Base	99.444760	198,889.52	98.518023	197,036.05	-1,853.47	0.02
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN					30 Nov 2023			
		346,892.280	Local	100.562734	348,844.36	100.017900	346,954.37	-1,889.99	0.04
			Base	100.562734	348,844.36	100.017900	346,954.37	-1,889.99	0.04
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.45	15 Mar 2043			
		16,000.000	Local	92.631313	14,821.01	91.000000	14,560.00	-261.01	0.00
			Base	92.631313	14,821.01	91.000000	14,560.00	-261.01	0.00
35671DBH7	FREEPORT MCMORAN INC COMPANY GUAR 11/21 4				4.0	14 Nov 2021			
		170,000.000	Local	99.956441	169,925.95	99.125000	168,512.50	-1,413.45	0.02
			Base	99.956441	169,925.95	99.125000	168,512.50	-1,413.45	0.02
35671DCB9	FREEPORT MCMORAN INC COMPANY GUAR 02/23 6.875				6.875	15 Feb 2023			
		30,000.000	Local	105.144567	31,543.37	106.500000	31,950.00	406.63	0.00
			Base	105.144567	31,543.37	106.500000	31,950.00	406.63	0.00
36159EAC6	GE BUSINESS LOAN TRUST GEBL 2006 2A B 144A				2.43844	15 Nov 2034			
		503,689.960	Local	94.061069	473,776.16	98.107900	494,159.64	20,383.48	0.06
		Original Face: 4,300,000.000	Base	94.061069	473,776.16	98.107900	494,159.64	20,383.48	0.05
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3				3.0	20 Aug 2046			
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00

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36179T4R3	GNMA II POOL MA5332 G2 07/48 FIXED 5					5.0	20 Jul 2048		
	99,194.220	Local		105.094279	104,247.45	104.709399	103,865.67	-381.78	0.01
Original Face:	100,000.000	Base		105.094279	104,247.45	104.709399	103,865.67	-381.78	0.01
36179TE27	GNMA II POOL MA4653 G2 08/47 FIXED 4					4.0	20 Aug 2047		
	1,363,105.140	Local		105.507366	1,438,176.33	102.167206	1,392,646.44	-45,529.89	0.17
Original Face:	1,600,000.000	Base		105.507366	1,438,176.33	102.167206	1,392,646.44	-45,529.89	0.15
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3					3.0	20 Sep 2047		
	751,313.290	Local		97.671559	733,819.40	96.932348	728,265.61	-5,553.79	0.09
Original Face:	800,000.000	Base		97.671559	733,819.40	96.932348	728,265.61	-5,553.79	0.08
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3					3.0	20 Nov 2047		
	2,190,216.930	Local		100.856755	2,208,981.73	96.922073	2,122,803.65	-86,178.08	0.26
Original Face:	2,300,000.000	Base		100.856755	2,208,981.73	96.922073	2,122,803.65	-86,178.08	0.23
36179TLS2	GNMA II POOL MA4837 G2 11/47 FIXED 3.5					3.5	20 Nov 2047		
	95,029.920	Local		103.892585	98,729.04	99.509658	94,563.95	-4,165.09	0.01
Original Face:	100,000.000	Base		103.892585	98,729.04	99.509658	94,563.95	-4,165.09	0.01
36179TNU5	GNMA II POOL MA4903 G2 12/47 FIXED 5					5.0	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
36179TUD5	GNMA II POOL MA5080 G2 03/48 FIXED 5					5.0	20 Mar 2048		
	197,430.640	Local		104.865040	207,035.72	104.545082	206,404.02	-631.70	0.03
Original Face:	207,062.000	Base		104.865040	207,035.72	104.545082	206,404.02	-631.70	0.02
36179TXX8	GNMA II POOL MA5194 G2 05/48 FIXED 5					5.0	20 May 2048		
	392,922.070	Local		105.308857	413,781.74	104.625651	411,097.27	-2,684.47	0.05
Original Face:	400,000.000	Base		105.308857	413,781.74	104.625651	411,097.27	-2,684.47	0.05
36179TZ73	GNMA II POOL MA5266 G2 06/48 FIXED 5					5.0	20 Jun 2048		
	991,102.800	Local		105.025454	1,040,910.22	104.725935	1,037,941.67	-2,968.55	0.13
Original Face:	1,000,000.000	Base		105.025454	1,040,910.22	104.725935	1,037,941.67	-2,968.55	0.11
36179UCD2	GNMA II POOL MA5468 G2 09/48 FIXED 5					5.0	20 Sep 2048		
	400,000.000	Local		104.979373	419,917.49	104.570742	418,282.97	-1,634.52	0.05
Original Face:	400,000.000	Base		104.979373	419,917.49	104.570742	418,282.97	-1,634.52	0.05

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3617B8HH4	GNMA II POOL BC4732 G2 10/47 FIXED 3.5				3.5	20 Oct 2047			
		288,351.090	Local 104.032640	299,979.25	99.569000	287,108.30	-12,870.95		0.04
Original Face:		300,000.000	Base 104.032640	299,979.25	99.569000	287,108.30	-12,870.95		0.03
3617BFM90	GNMA II POOL BD0384 G2 10/47 FIXED 3.5				3.5	20 Oct 2047			
		284,049.020	Local 104.032638	295,503.69	99.586847	282,875.46	-12,628.23		0.04
Original Face:		300,000.000	Base 104.032638	295,503.69	99.586847	282,875.46	-12,628.23		0.03
3617HPBC7	GNMA II POOL BJ1835 G2 09/48 FIXED 4.5				4.5	20 Sep 2048			
		100,000.000	Local 102.513100	102,513.10	103.450454	103,450.45	937.35		0.01
Original Face:		100,000.000	Base 102.513100	102,513.10	103.450454	103,450.45	937.35		0.01
3617HPBW3	GNMA II POOL BJ1853 G2 09/48 FIXED 4.5				4.5	20 Sep 2048			
		200,000.000	Local 102.513100	205,026.20	103.450565	206,901.13	1,874.93		0.03
Original Face:		200,000.000	Base 102.513100	205,026.20	103.450565	206,901.13	1,874.93		0.02
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375				5.375	15 Apr 2026			
		70,000.000	Local 101.069943	70,748.96	101.551000	71,085.70	336.74		0.01
			Base 101.069943	70,748.96	101.551000	71,085.70	336.74		0.01
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5				6.5	20 Oct 2037			
		50,483.220	Local 108.218513	54,632.19	114.016050	57,558.97	2,926.78		0.01
Original Face:		1,600,000.000	Base 108.218513	54,632.19	114.016050	57,558.97	2,926.78		0.01
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6				6.0	20 Sep 2038			
		242,054.260	Local 108.998354	263,835.16	108.649752	262,991.35	-843.81		0.03
Original Face:		7,900,000.000	Base 108.998354	263,835.16	108.649752	262,991.35	-843.81		0.03
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5				4.5	20 Jan 2040			
		49,204.700	Local 106.994047	52,646.10	104.817229	51,575.00	-1,071.10		0.01
Original Face:		300,000.000	Base 106.994047	52,646.10	104.817229	51,575.00	-1,071.10		0.01
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5				4.5	20 May 2040			
		63,149.700	Local 107.019273	67,582.35	104.817722	66,192.08	-1,390.27		0.01
Original Face:		400,000.000	Base 107.019273	67,582.35	104.817722	66,192.08	-1,390.27		0.01
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6				6.0	20 May 2040			
		15,705.530	Local 108.308666	17,010.45	107.327960	16,856.42	-154.03		0.00
Original Face:		222,231.000	Base 108.308666	17,010.45	107.327960	16,856.42	-154.03		0.00

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36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6					6.0	20 Aug 2040		
	29,520.150	Local		108.111239	31,914.60	107.941465	31,864.48	-50.12	0.00
Original Face:	302,944.000	Base		108.111239	31,914.60	107.941465	31,864.48	-50.12	0.00
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5					5.0	20 Sep 2040		
	30,059.970	Local		104.864642	31,522.28	106.508343	32,016.38	494.10	0.00
Original Face:	200,000.000	Base		104.864642	31,522.28	106.508343	32,016.38	494.10	0.00
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5					4.5	20 Jan 2041		
	19,352.050	Local		104.440925	20,211.46	104.821892	20,285.18	73.72	0.00
Original Face:	100,000.000	Base		104.440925	20,211.46	104.821892	20,285.18	73.72	0.00
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6					6.0	20 Jan 2041		
	33,347.220	Local		108.137830	36,060.96	109.226019	36,423.84	362.88	0.00
Original Face:	347,788.000	Base		108.137830	36,060.96	109.226019	36,423.84	362.88	0.00
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.5	20 Mar 2041		
	468,939.380	Local		104.519480	490,133.00	104.821729	491,550.37	1,417.37	0.06
Original Face:	2,800,000.000	Base		104.519480	490,133.00	104.821729	491,550.37	1,417.37	0.05
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.0	20 Feb 2041		
	66,945.310	Local		108.121151	72,382.04	109.217653	73,116.10	734.06	0.01
Original Face:	437,880.000	Base		108.121151	72,382.04	109.217653	73,116.10	734.06	0.01
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.0	15 Apr 2040		
	23,857.770	Local		103.245861	24,632.16	104.896325	25,025.92	393.76	0.00
Original Face:	100,000.000	Base		103.245861	24,632.16	104.896325	25,025.92	393.76	0.00
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5					5.0	15 May 2040		
	43,298.780	Local		103.390650	44,766.89	105.099430	45,506.77	739.88	0.01
Original Face:	200,000.000	Base		103.390650	44,766.89	105.099430	45,506.77	739.88	0.01
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR					3.825	20 Jul 2060		
	218,328.320	Local		104.455583	228,056.12	104.162190	227,415.56	-640.56	0.03
Original Face:	430,000.000	Base		104.455583	228,056.12	104.162190	227,415.56	-640.56	0.03
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR					3.798	20 Nov 2060		
	251,803.070	Local		105.025959	264,458.59	103.520470	260,667.72	-3,790.87	0.03
Original Face:	500,000.000	Base		105.025959	264,458.59	103.520470	260,667.72	-3,790.87	0.03

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36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5					5.0	20 Jul 2040		
	69,620.280	Local		105.349777	73,344.81	108.057910	75,230.22	1,885.41	0.01
Original Face:	500,000.000	Base		105.349777	73,344.81	108.057910	75,230.22	1,885.41	0.01
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5					4.5	20 Jul 2041		
	70,212.070	Local		107.422171	75,423.33	104.800194	73,582.39	-1,840.94	0.01
Original Face:	400,000.000	Base		107.422171	75,423.33	104.800194	73,582.39	-1,840.94	0.01
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B					5.161	10 Nov 2046		
	90,000.000	Local		102.661678	92,395.51	105.366470	94,829.82	2,434.31	0.01
Original Face:	90,000.000	Base		102.661678	92,395.51	105.366470	94,829.82	2,434.31	0.01
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA					1.26313	10 Feb 2048		
	3,963,685.860	Local		4.814566	190,834.26	4.417330	175,089.08	-15,745.18	0.02
Original Face:	4,130,000.000	Base		4.814566	190,834.26	4.417330	175,089.08	-15,745.18	0.02
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA					1.23967	10 Apr 2047		
	1,955,938.900	Local		6.337213	123,952.01	4.034420	78,910.79	-45,041.22	0.01
Original Face:	2,770,000.000	Base		6.337213	123,952.01	4.034420	78,910.79	-45,041.22	0.01
36255TAA0	GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A					3.45844	15 Sep 2031		
	860,000.000	Local		100.000000	860,000.00	100.047300	860,406.78	406.78	0.11
Original Face:	860,000.000	Base		100.000000	860,000.00	100.047300	860,406.78	406.78	0.10
369622SM8	GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3					5.3	11 Feb 2021		
	171,000.000	Local		106.666363	182,399.48	104.204000	178,188.84	-4,210.64	0.02
		Base		106.666363	182,399.48	104.204000	178,188.84	-4,210.64	0.02
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875	14 Jan 2038		
	80,000.000	Local		121.151375	96,921.10	111.624653	89,299.72	-7,621.38	0.01
		Base		121.151375	96,921.10	111.624653	89,299.72	-7,621.38	0.01
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875	10 Jan 2039		
	819,000.000	Local		136.749289	1,119,976.68	124.901619	1,022,944.26	-97,032.42	0.13
		Base		136.749289	1,119,976.68	124.901619	1,022,944.26	-97,032.42	0.11
36962G4J0	GENERAL ELECTRIC CO SR UNSECURED 01/20 5.5					5.5	08 Jan 2020		
	20,000.000	Local		102.831850	20,566.37	102.889090	20,577.82	11.45	0.00
		Base		102.831850	20,566.37	102.889090	20,577.82	11.45	0.00

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36962G4R2	GENERAL ELECTRIC CO SR UNSECURED 09/20 4.375					4.375	16 Sep 2020		
	50,000.000	Local		100.674060	50,337.03	102.163359	51,081.68	744.65	0.01
		Base		100.674060	50,337.03	102.163359	51,081.68	744.65	0.01
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65					4.65	17 Oct 2021		
	106,000.000	Local		104.893830	111,187.46	103.258117	109,453.60	-1,733.86	0.01
		Base		104.893830	111,187.46	103.258117	109,453.60	-1,733.86	0.01
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.25	02 Oct 2043		
	50,000.000	Local		113.654580	56,827.29	102.542750	51,271.38	-5,555.91	0.01
		Base		113.654580	56,827.29	102.542750	51,271.38	-5,555.91	0.01
37045VAP5	GENERAL MOTORS CO SR UNSECURED 04/38 5.15					5.15	01 Apr 2038		
	30,000.000	Local		105.857500	31,757.25	93.008011	27,902.40	-3,854.85	0.00
		Base		105.857500	31,757.25	93.008011	27,902.40	-3,854.85	0.00
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.45	10 Apr 2022		
	240,000.000	Local		100.109425	240,262.62	98.351074	236,042.58	-4,220.04	0.03
		Base		100.109425	240,262.62	98.351074	236,042.58	-4,220.04	0.03
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35					4.35	17 Jan 2027		
	40,000.000	Local		101.101200	40,440.48	95.537260	38,214.90	-2,225.58	0.00
		Base		101.101200	40,440.48	95.537260	38,214.90	-2,225.58	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.7	01 Apr 2024		
	330,000.000	Local		101.951061	336,438.50	100.309508	331,021.38	-5,417.12	0.04
		Base		101.951061	336,438.50	100.309508	331,021.38	-5,417.12	0.04
375558BB8	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55					2.55	01 Sep 2020		
	50,000.000	Local		99.191300	49,595.65	98.994818	49,497.41	-98.24	0.01
		Base		99.191300	49,595.65	98.994818	49,497.41	-98.24	0.01
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.75	01 Mar 2046		
	160,000.000	Local		102.576050	164,121.68	103.075542	164,920.87	799.19	0.02
		Base		102.576050	164,121.68	103.075542	164,920.87	799.19	0.02
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85					2.85	08 May 2022		
	180,000.000	Local		99.310456	178,758.82	98.318013	176,972.42	-1,786.40	0.02
		Base		99.310456	178,758.82	98.318013	176,972.42	-1,786.40	0.02

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378272AF5	GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125					4.125	30 May 2023		
	40,000.000	Local		102.178475	40,871.39	99.878000	39,951.20	-920.19	0.00
		Base		102.178475	40,871.39	99.878000	39,951.20	-920.19	0.00
378272AK4	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/20 2.875					2.875	16 Apr 2020		
	50,000.000	Local		99.465420	49,732.71	98.717000	49,358.50	-374.21	0.01
		Base		99.465420	49,732.71	98.717000	49,358.50	-374.21	0.01
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.0	27 Mar 2027		
	880,000.000	Local		97.269753	855,973.83	93.862365	825,988.81	-29,985.02	0.10
		Base		97.269753	855,973.83	93.862365	825,988.81	-29,985.02	0.09
38141EA66	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6					6.0	15 Jun 2020		
	210,000.000	Local		102.018957	214,239.81	104.529000	219,510.90	5,271.09	0.03
		Base		102.018957	214,239.81	104.529000	219,510.90	5,271.09	0.02
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.75	01 Oct 2037		
	540,000.000	Local		122.077422	659,218.08	120.295531	649,595.87	-9,622.21	0.08
		Base		122.077422	659,218.08	120.295531	649,595.87	-9,622.21	0.07
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.25	01 Feb 2041		
	320,000.000	Local		100.410031	321,312.10	120.193306	384,618.58	63,306.48	0.05
		Base		100.410031	321,312.10	120.193306	384,618.58	63,306.48	0.04
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4					4.0	03 Mar 2024		
	1,040,000.000	Local		101.867913	1,059,426.29	100.329809	1,043,430.01	-15,996.28	0.13
		Base		101.867913	1,059,426.29	100.329809	1,043,430.01	-15,996.28	0.12
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR					3.814	23 Apr 2029		
	1,780,000.000	Local		98.022817	1,744,806.14	95.391004	1,697,959.87	-46,846.27	0.21
		Base		98.022817	1,744,806.14	95.391004	1,697,959.87	-46,846.27	0.19
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223	01 May 2029		
	160,000.000	Local		100.000000	160,000.00	98.535714	157,657.14	-2,342.86	0.02
		Base		100.000000	160,000.00	98.535714	157,657.14	-2,342.86	0.02
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR					4.0	29 Dec 2049		
	8,000.000	Local		79.411875	6,352.95	83.500000	6,680.00	327.05	0.00
		Base		79.411875	6,352.95	83.500000	6,680.00	327.05	0.00

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38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5				3.5	16 Nov 2026		
		570,000.000	Local 99.342226	566,250.69	94.899199	540,925.43	-25,325.26	0.07
			Base 99.342226	566,250.69	94.899199	540,925.43	-25,325.26	0.06
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.15	22 May 2045		
		470,000.000	Local 101.450666	476,818.13	102.057872	479,672.00	2,853.87	0.06
			Base 101.450666	476,818.13	102.057872	479,672.00	2,853.87	0.05
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS				4.48475	20 Jan 2040		
		31,952.370	Local 14.312272	4,573.11	8.986920	2,871.53	-1,701.58	0.00
Original Face:		258,000.000	Base 14.312272	4,573.11	8.986920	2,871.53	-1,701.58	0.00
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC				3.07275	20 May 2060		
		335,010.260	Local 102.184366	342,328.11	101.342610	339,508.14	-2,819.97	0.04
Original Face:		670,000.000	Base 102.184366	342,328.11	101.342610	339,508.14	-2,819.97	0.04
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF				2.41019	20 Oct 2060		
		675,361.040	Local 100.000000	675,361.04	99.845030	674,314.43	-1,046.61	0.08
Original Face:		1,150,000.000	Base 100.000000	675,361.04	99.845030	674,314.43	-1,046.61	0.07
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF				2.58019	20 Mar 2061		
		118,976.820	Local 99.989653	118,964.51	100.247020	119,270.72	306.21	0.01
Original Face:		200,000.000	Base 99.989653	118,964.51	100.247020	119,270.72	306.21	0.01
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN				4.44156	16 Apr 2042		
		1,696,071.050	Local 23.966724	406,492.67	18.701620	317,192.76	-89,299.91	0.04
Original Face:		4,700,000.000	Base 23.966724	406,492.67	18.701620	317,192.76	-89,299.91	0.04
38376XC35	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 GS				4.33475	20 Mar 2039		
		11,805.190	Local 22.304004	2,633.03	3.688130	435.39	-2,197.64	0.00
Original Face:		176,719.000	Base 22.304004	2,633.03	3.688130	435.39	-2,197.64	0.00
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS				4.31475	20 Apr 2040		
		39,615.570	Local 32.182801	12,749.40	14.893600	5,900.18	-6,849.22	0.00
Original Face:		300,000.000	Base 32.182801	12,749.40	14.893600	5,900.18	-6,849.22	0.00
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA				3.88475	20 Mar 2042		
		2,022,844.080	Local 21.919006	443,387.31	13.050530	263,991.87	-179,395.44	0.03
Original Face:		4,800,000.000	Base 21.919006	443,387.31	13.050530	263,991.87	-179,395.44	0.03

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38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI					3.5	20 Feb 2038		
	460,700.570	Local		9.963921	45,903.84	8.215030	37,846.69	-8,057.15	0.00
Original Face:	1,500,000.000	Base		9.963921	45,903.84	8.215030	37,846.69	-8,057.15	0.00
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.71099	16 Mar 2047		
	4,377,305.520	Local		5.748904	251,647.09	3.755760	164,401.09	-87,246.00	0.02
Original Face:	5,680,000.000	Base		5.748904	251,647.09	3.755760	164,401.09	-87,246.00	0.02
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.89825	16 Aug 2054		
	8,062,719.470	Local		5.369167	432,900.85	4.596180	370,577.10	-62,323.75	0.05
Original Face:	9,230,000.000	Base		5.369167	432,900.85	4.596180	370,577.10	-62,323.75	0.04
38379EWA6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 117 SJ					3.43475	20 Aug 2044		
	180,625.500	Local		21.958594	39,662.82	11.368380	20,534.19	-19,128.63	0.00
Original Face:	400,000.000	Base		21.958594	39,662.82	11.368380	20,534.19	-19,128.63	0.00
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.0	20 Nov 2044		
	908,837.010	Local		47.570394	432,337.35	21.671290	196,956.70	-235,380.65	0.02
Original Face:	3,000,000.000	Base		47.570394	432,337.35	21.671290	196,956.70	-235,380.65	0.02
38380J6N3	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 99 A					3.2	16 Jan 2052		
	199,530.960	Local		98.084137	195,708.22	96.832200	193,210.22	-2,498.00	0.02
Original Face:	200,000.010	Base		98.084137	195,708.22	96.832200	193,210.22	-2,498.00	0.02
38380MBX8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 98 A					3.0	16 Oct 2050		
	269,215.490	Local		97.167592	261,590.21	97.094690	261,393.95	-196.26	0.03
Original Face:	270,000.000	Base		97.167592	261,590.21	97.094690	261,393.95	-196.26	0.03
38380MCG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 108 A					3.25	16 May 2059		
	579,570.040	Local		98.230378	569,313.84	98.100990	568,563.95	-749.89	0.07
Original Face:	580,000.000	Base		98.230378	569,313.84	98.100990	568,563.95	-749.89	0.06
38380MKX8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 123 AH					3.25	16 Sep 2052		
	40,000.000	Local		98.105925	39,242.37	98.167980	39,267.19	24.82	0.00
Original Face:	40,000.000	Base		98.105925	39,242.37	98.167980	39,267.19	24.82	0.00
38380MMK4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 129 AG					3.1	16 May 2059		
	150,000.000	Local		97.641107	146,461.66	97.632730	146,449.10	-12.56	0.02
Original Face:	150,000.000	Base		97.641107	146,461.66	97.632730	146,449.10	-12.56	0.02

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395383BK7	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IA2				5.631	20 Feb 2032			
		150,000.000	Local	89.701400	134,552.10	100.267700	150,401.55	15,849.45	0.02
		Original Face: 150,000.000	Base	89.701400	134,552.10	100.267700	150,401.55	15,849.45	0.02
395383BM3	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IIA2				5.634	13 Mar 2032			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
404119BQ1	HCA INC SR SECURED 04/25 5.25				5.25	15 Apr 2025			
		180,000.000	Local	101.681622	183,026.92	103.125000	185,625.00	2,598.08	0.02
			Base	101.681622	183,026.92	103.125000	185,625.00	2,598.08	0.02
404119BT5	HCA INC SR SECURED 06/26 5.25				5.25	15 Jun 2026			
		30,000.000	Local	100.646933	30,194.08	102.875000	30,862.50	668.42	0.00
			Base	100.646933	30,194.08	102.875000	30,862.50	668.42	0.00
404119BU2	HCA INC SR SECURED 02/27 4.5				4.5	15 Feb 2027			
		20,000.000	Local	95.856000	19,171.20	97.875000	19,575.00	403.80	0.00
			Base	95.856000	19,171.20	97.875000	19,575.00	403.80	0.00
404119BV0	HCA INC SR SECURED 06/47 5.5				5.5	15 Jun 2047			
		40,000.000	Local	102.649775	41,059.91	101.375000	40,550.00	-509.91	0.01
			Base	102.649775	41,059.91	101.375000	40,550.00	-509.91	0.00
404121AH8	HCA INC COMPANY GUAR 09/26 5.375				5.375	01 Sep 2026			
		80,000.000	Local	100.000000	80,000.00	101.000000	80,800.00	800.00	0.01
			Base	100.000000	80,000.00	101.000000	80,800.00	800.00	0.01
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625				5.625	01 Sep 2028			
		50,000.000	Local	99.752020	49,876.01	100.500000	50,250.00	373.99	0.01
			Base	99.752020	49,876.01	100.500000	50,250.00	373.99	0.01
404280AS8	HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR				6.375	29 Dec 2049			
		240,000.000	Local	100.000000	240,000.00	99.154000	237,969.60	-2,030.40	0.03
			Base	100.000000	240,000.00	99.154000	237,969.60	-2,030.40	0.03
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25				4.25	18 Aug 2025			
		340,000.000	Local	99.399135	337,957.06	98.108623	333,569.32	-4,387.74	0.04
			Base	99.399135	337,957.06	98.108623	333,569.32	-4,387.74	0.04

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404280AV1	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4					3.4	08 Mar 2021		
	820,000.000	Local		99.884045	819,049.17	99.805215	818,402.76	-646.41	0.10
		Base		99.884045	819,049.17	99.805215	818,402.76	-646.41	0.09
404280BN8	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.25	31 Dec 2099		
	300,000.000	Local		100.000000	300,000.00	99.625000	298,875.00	-1,125.00	0.04
		Base		100.000000	300,000.00	99.625000	298,875.00	-1,125.00	0.03
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.5	31 Dec 2099		
	300,000.000	Local		100.000000	300,000.00	96.500000	289,500.00	-10,500.00	0.04
		Base		100.000000	300,000.00	96.500000	289,500.00	-10,500.00	0.03
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583	19 Jun 2029		
	1,420,000.000	Local		100.555822	1,427,892.67	100.001572	1,420,022.32	-7,870.35	0.18
		Base		100.555822	1,427,892.67	100.001572	1,420,022.32	-7,870.35	0.16
40573LAG1	HALFMOON PARENT INC SR SECURED 144A 09/21 3.4					3.4	17 Sep 2021		
	160,000.000	Local		100.000000	160,000.00	99.601537	159,362.46	-637.54	0.02
		Base		100.000000	160,000.00	99.601537	159,362.46	-637.54	0.02
40573LAL0	HALFMOON PARENT INC SR SECURED 144A 07/23 3.75					3.75	15 Jul 2023		
	430,000.000	Local		99.947384	429,773.75	99.694080	428,684.54	-1,089.21	0.05
		Base		99.947384	429,773.75	99.694080	428,684.54	-1,089.21	0.05
40573LAQ9	HALFMOON PARENT INC SR SECURED 144A 11/25 4.125					4.125	15 Nov 2025		
	120,000.000	Local		99.917383	119,900.86	99.715025	119,658.03	-242.83	0.01
		Base		99.917383	119,900.86	99.715025	119,658.03	-242.83	0.01
40573LAS5	HALFMOON PARENT INC SR SECURED 144A 10/28 4.375					4.375	15 Oct 2028		
	310,000.000	Local		99.867406	309,588.96	99.708703	309,096.98	-491.98	0.04
		Base		99.867406	309,588.96	99.708703	309,096.98	-491.98	0.03
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.8	15 Nov 2025		
	480,000.000	Local		100.527121	482,530.18	99.143504	475,888.82	-6,641.36	0.06
		Base		100.527121	482,530.18	99.143504	475,888.82	-6,641.36	0.05
410345AJ1	HANESBRANDS INC COMPANY GUAR 144A 05/24 4.625					4.625	15 May 2024		
	20,000.000	Local		97.672000	19,534.40	97.187500	19,437.50	-96.90	0.00
		Base		97.672000	19,534.40	97.187500	19,437.50	-96.90	0.00

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410345AL6	HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875					4.875	15 May 2026		
	90,000.000	Local		96.499133	86,849.22	95.625000	86,062.50	-786.72	0.01
		Base		96.499133	86,849.22	95.625000	86,062.50	-786.72	0.01
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054	27 Apr 2045		
	120,000.000	Local		102.368158	122,841.79	105.214027	126,256.83	3,415.04	0.02
		Base		102.368158	122,841.79	105.214027	126,256.83	3,415.04	0.01
423074AS2	KRAFT HEINZ FOODS CO SECURED 144A 02/25 4.875					4.875	15 Feb 2025		
	150,000.000	Local		101.099293	151,648.94	101.636765	152,455.15	806.21	0.02
		Base		101.099293	151,648.94	101.636765	152,455.15	806.21	0.02
432833AC5	HILTON DOMESTIC OPERATIN COMPANY GUAR 144A 05/26 5.125					5.125	01 May 2026		
	50,000.000	Local		99.457200	49,728.60	99.500000	49,750.00	21.40	0.01
		Base		99.457200	49,728.60	99.500000	49,750.00	21.40	0.01
432891AH2	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/25 4.625					4.625	01 Apr 2025		
	10,000.000	Local		98.718000	9,871.80	97.375000	9,737.50	-134.30	0.00
		Base		98.718000	9,871.80	97.375000	9,737.50	-134.30	0.00
432891AK5	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/27 4.875					4.875	01 Apr 2027		
	130,000.000	Local		100.000000	130,000.00	98.573000	128,144.90	-1,855.10	0.02
		Base		100.000000	130,000.00	98.573000	128,144.90	-1,855.10	0.01
43289DAE3	HILTON WORLDWIDE FIN LLC TERM LOAN						25 Oct 2023		
	237,349.580	Local		100.605318	238,786.30	100.355500	238,193.36	-592.94	0.03
		Base		100.605318	238,786.30	100.355500	238,193.36	-592.94	0.03
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625	01 Dec 2042		
	50,000.000	Local		101.466940	50,733.47	99.015226	49,507.61	-1,225.86	0.01
		Base		101.466940	50,733.47	99.015226	49,507.61	-1,225.86	0.01
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.95	01 Oct 2044		
	40,000.000	Local		104.797525	41,919.01	103.843788	41,537.52	-381.49	0.01
		Base		104.797525	41,919.01	103.843788	41,537.52	-381.49	0.00
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.95	15 Mar 2027		
	220,000.000	Local		101.569186	223,452.21	98.290084	216,238.18	-7,214.03	0.03
		Base		101.569186	223,452.21	98.290084	216,238.18	-7,214.03	0.02

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444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.8	15 Mar 2047		
	10,000.000	Local		103.320100	10,332.01	101.992632	10,199.26	-132.75	0.00
		Base		103.320100	10,332.01	101.992632	10,199.26	-132.75	0.00
449786AY8	ING BANK NV SUBORDINATED 144A 09/23 5.8					5.8	25 Sep 2023		
	200,000.000	Local		100.789885	201,579.77	105.434709	210,869.42	9,289.65	0.03
		Base		100.789885	201,579.77	105.434709	210,869.42	9,289.65	0.02
455780BY1	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/47 5.25					5.25	08 Jan 2047		
	200,000.000	Local		100.995380	201,990.76	101.981100	203,962.20	1,971.44	0.03
		Base		100.995380	201,990.76	101.981100	203,962.20	1,971.44	0.02
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5					3.5	11 Jan 2028		
	260,000.000	Local		99.604735	258,972.31	92.952500	241,676.50	-17,295.81	0.03
		Base		99.604735	258,972.31	92.952500	241,676.50	-17,295.81	0.03
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35					4.35	11 Jan 2048		
	590,000.000	Local		95.054669	560,822.55	91.584200	540,346.78	-20,475.77	0.07
		Base		95.054669	560,822.55	91.584200	540,346.78	-20,475.77	0.06
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7					3.7	29 Jul 2025		
	100,000.000	Local		101.408860	101,408.86	100.670235	100,670.24	-738.62	0.01
		Base		101.408860	101,408.86	100.670235	100,670.24	-738.62	0.01
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734					3.734	08 Dec 2047		
	130,000.000	Local		100.487254	130,633.43	93.188429	121,144.96	-9,488.47	0.02
		Base		100.487254	130,633.43	93.188429	121,144.96	-9,488.47	0.01
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625	15 Jan 2022		
	170,000.000	Local		114.451729	194,567.94	113.653366	193,210.72	-1,357.22	0.02
		Base		114.451729	194,567.94	113.653366	193,210.72	-1,357.22	0.02
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017	26 Jun 2024		
	900,000.000	Local		99.779419	898,014.77	90.238563	812,147.07	-85,867.70	0.10
		Base		99.779419	898,014.77	90.238563	812,147.07	-85,867.70	0.09
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.71	15 Jan 2026		
	350,000.000	Local		93.851334	328,479.67	90.968856	318,391.00	-10,088.67	0.04
		Base		93.851334	328,479.67	90.968856	318,391.00	-10,088.67	0.04

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46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125				3.125	14 Jul 2022			
		200,000.000	Local	99.879705	199,759.41	92.920694	185,841.39	-13,918.02	0.02
			Base	99.879705	199,759.41	92.920694	185,841.39	-13,918.02	0.02
46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875				3.875	14 Jul 2027			
		530,000.000	Local	95.026085	503,638.25	85.340689	452,305.65	-51,332.60	0.06
			Base	95.026085	503,638.25	85.340689	452,305.65	-51,332.60	0.05
46115HBC0	INTESA SANPAOLO SPA SR UNSECURED 144A 01/23 3.375				3.375	12 Jan 2023			
		200,000.000	Local	99.774825	199,549.65	92.578219	185,156.44	-14,393.21	0.02
			Base	99.774825	199,549.65	92.578219	185,156.44	-14,393.21	0.02
46625HJC5	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35				4.35	15 Aug 2021			
		150,000.000	Local	103.630167	155,445.25	102.543844	153,815.77	-1,629.48	0.02
			Base	103.630167	155,445.25	102.543844	153,815.77	-1,629.48	0.02
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.95	01 Jun 2045			
		450,000.000	Local	100.838749	453,774.37	104.864999	471,892.50	18,118.13	0.06
			Base	100.838749	453,774.37	104.864999	471,892.50	18,118.13	0.05
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25				4.25	01 Oct 2027			
		200,000.000	Local	104.755280	209,510.56	99.503009	199,006.02	-10,504.54	0.02
			Base	104.755280	209,510.56	99.503009	199,006.02	-10,504.54	0.02
46625HQJ2	JPMORGAN CHASE + CO SR UNSECURED 03/21 2.55				2.55	01 Mar 2021			
		70,000.000	Local	98.538629	68,977.04	98.205361	68,743.75	-233.29	0.01
			Base	98.538629	68,977.04	98.205361	68,743.75	-233.29	0.01
46642EAJ5	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 D 144A				4.81211	15 Aug 2047			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS				3.9965	15 Aug 2047			
		250,000.000	Local	102.619180	256,547.95	100.399870	250,999.68	-5,548.27	0.03
		Original Face:	250,000.000	Base	102.619180	256,547.95	100.399870	250,999.68	-5,548.27
46643NAA3	JP MORGAN REREMIC JPMRR 2014 6 1A1 144A				2.27363	27 Jul 2036			
		694,870.330	Local	96.301237	669,168.72	99.642380	692,385.33	23,216.61	0.09
		Original Face:	1,560,000.000	Base	96.301237	669,168.72	99.642380	692,385.33	23,216.61

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46643NAE5	JP MORGAN REREMIC JPMRR 2014 6 3A1 144A					2.27363	27 Jul 2046		
	483,915.650	Local		96.295332	465,988.18	99.422480	481,120.94	15,132.76	0.06
Original Face:	1,590,000.000	Base		96.295332	465,988.18	99.422480	481,120.94	15,132.76	0.05
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A					5.90844	15 May 2028		
	400,000.000	Local		98.505635	394,022.54	98.701790	394,807.16	784.62	0.05
Original Face:	400,000.000	Base		98.505635	394,022.54	98.701790	394,807.16	784.62	0.04
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509	23 Jan 2029		
	960,000.000	Local		100.000000	960,000.00	94.719457	909,306.79	-50,693.21	0.11
		Base		100.000000	960,000.00	94.719457	909,306.79	-50,693.21	0.10
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203	23 Jul 2029		
	260,000.000	Local		100.000000	260,000.00	99.702653	259,226.90	-773.10	0.03
		Base		100.000000	260,000.00	99.702653	259,226.90	-773.10	0.03
46649CAA1	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A1 144A					3.5	25 Oct 2048		
	637,748.660	Local		97.549982	622,123.70	97.818800	623,838.09	1,714.39	0.08
Original Face:	660,000.000	Base		97.549982	622,123.70	97.818800	623,838.09	1,714.39	0.07
46649KAA3	JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A					3.5	25 Oct 2048		
	2,139,116.260	Local		98.068508	2,097,799.39	97.819000	2,092,462.13	-5,337.26	0.26
Original Face:	2,190,000.000	Base		98.068508	2,097,799.39	97.819000	2,092,462.13	-5,337.26	0.23
46649TAA4	JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A					3.5	25 Sep 2048		
	1,632,021.160	Local		98.586507	1,608,952.65	97.268800	1,587,447.40	-21,505.25	0.20
Original Face:	1,700,000.000	Base		98.586507	1,608,952.65	97.268800	1,587,447.40	-21,505.25	0.18
47009YAK3	JAGUAR HLDG CO II 2018 TERM LOAN						18 Aug 2022		
	226,679.080	Local		100.283599	227,321.94	100.037500	226,764.08	-557.86	0.03
		Base		100.283599	227,321.94	100.037500	226,764.08	-557.86	0.03
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625	03 Mar 2037		
	150,000.000	Local		98.018453	147,027.68	96.216773	144,325.16	-2,702.52	0.02
		Base		98.018453	147,027.68	96.216773	144,325.16	-2,702.52	0.02
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.5	01 Feb 2043		
	50,000.000	Local		101.718100	50,859.05	103.204329	51,602.16	743.11	0.01
		Base		101.718100	50,859.05	103.204329	51,602.16	743.11	0.01

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48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375	24 Apr 2030		
	200,000.000	Local		100.000000	200,000.00	101.610000	203,220.00	3,220.00	0.03
		Base		100.000000	200,000.00	101.610000	203,220.00	3,220.00	0.02
491798AG9	REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25					7.25	28 Feb 2028		
	200,000.000	Local		100.000000	200,000.00	97.250000	194,500.00	-5,500.00	0.02
		Base		100.000000	200,000.00	97.250000	194,500.00	-5,500.00	0.02
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95					6.95	01 Jul 2024		
	670,000.000	Local		110.354085	739,372.37	112.606740	754,465.16	15,092.79	0.09
		Base		110.354085	739,372.37	112.606740	754,465.16	15,092.79	0.08
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5					3.5	01 Mar 2021		
	70,000.000	Local		99.959600	69,971.72	100.287248	70,201.07	229.35	0.01
		Base		99.959600	69,971.72	100.287248	70,201.07	229.35	0.01
49456BAG6	KINDER MORGAN INC/DELAWA COMPANY GUAR 12/34 5.3					5.3	01 Dec 2034		
	220,000.000	Local		83.018936	182,641.66	103.449040	227,587.89	44,946.23	0.03
		Base		83.018936	182,641.66	103.449040	227,587.89	44,946.23	0.03
49456BAP6	KINDER MORGAN INC COMPANY GUAR 03/28 4.3					4.3	01 Mar 2028		
	310,000.000	Local		98.076381	304,036.78	99.148840	307,361.40	3,324.62	0.04
		Base		98.076381	304,036.78	99.148840	307,361.40	3,324.62	0.03
50076QAU0	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375					5.375	10 Feb 2020		
	18,000.000	Local		103.959333	18,712.68	102.842566	18,511.66	-201.02	0.00
		Base		103.959333	18,712.68	102.842566	18,511.66	-201.02	0.00
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375					4.375	01 Jun 2046		
	190,000.000	Local		97.529853	185,306.72	88.319855	167,807.72	-17,499.00	0.02
		Base		97.529853	185,306.72	88.319855	167,807.72	-17,499.00	0.02
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.0	01 Jun 2026		
	200,000.000	Local		95.580205	191,160.41	91.280453	182,560.91	-8,599.50	0.02
		Base		95.580205	191,160.41	91.280453	182,560.91	-8,599.50	0.02
50077LAJ5	KRAFT HEINZ FOODS CO COMPANY GUAR 07/22 3.5					3.5	15 Jul 2022		
	70,000.000	Local		99.094400	69,366.08	99.238663	69,467.06	100.98	0.01
		Base		99.094400	69,366.08	99.238663	69,467.06	100.98	0.01

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50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.95	15 Jul 2025		
	30,000.000	Local		101.854200	30,556.26	98.542743	29,562.82	-993.44	0.00
		Base		101.854200	30,556.26	98.542743	29,562.82	-993.44	0.00
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.2	15 Jul 2045		
	80,000.000	Local		103.399138	82,719.31	97.750480	78,200.38	-4,518.93	0.01
		Base		103.399138	82,719.31	97.750480	78,200.38	-4,518.93	0.01
50077LAS5	KRAFT HEINZ FOODS CO COMPANY GUAR 06/23 4					4.0	15 Jun 2023		
	10,000.000	Local		99.897600	9,989.76	100.284888	10,028.49	38.73	0.00
		Base		99.897600	9,989.76	100.284888	10,028.49	38.73	0.00
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.5	20 Mar 2027		
	570,000.000	Local		100.179025	571,020.44	98.000000	558,600.00	-12,420.44	0.07
		Base		100.179025	571,020.44	98.000000	558,600.00	-12,420.44	0.06
50346AAA3	LA HIPOTECARIA SA LHIPO 2007 1GA A 144A					3.38894	23 Dec 2036		
	171,541.710	Local		92.214331	158,186.04	97.531300	167,306.86	9,120.82	0.02
	Original Face: 710,000.000	Base		92.214331	158,186.04	97.531300	167,306.86	9,120.82	0.02
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875					4.875	01 Nov 2026		
	160,000.000	Local		99.681113	159,489.78	98.000000	156,800.00	-2,689.78	0.02
		Base		99.681113	159,489.78	98.000000	156,800.00	-2,689.78	0.02
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B						04 Oct 2023		
	250,301.890	Local		100.913237	252,587.74	100.350000	251,177.95	-1,409.79	0.03
		Base		100.913237	252,587.74	100.350000	251,177.95	-1,409.79	0.03
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R						31 Dec 2020		
	323,378.600	Local		26.000001	84,078.44	2.125000	6,871.80	-77,206.64	0.00
		Base		26.000001	84,078.44	2.125000	6,871.80	-77,206.64	0.00
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5					6.5	19 Jul 2017		
	790,000.000	Local		100.000000	790,000.00	0.010000	79.00	-789,921.00	0.00
		Base		100.000000	790,000.00	0.010000	79.00	-789,921.00	0.00
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5					4.5	30 Apr 2024		
	80,000.000	Local		100.000000	80,000.00	97.920000	78,336.00	-1,664.00	0.01
		Base		100.000000	80,000.00	97.920000	78,336.00	-1,664.00	0.01

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526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75					4.75	29 Nov 2027		
	150,000.000	Local		94.396487	141,594.73	96.000000	144,000.00	2,405.27	0.02
		Base		94.396487	141,594.73	96.000000	144,000.00	2,405.27	0.02
526057CV4	LENNAR CORP COMPANY GUAR 06/27 5					5.0	15 Jun 2027		
	20,000.000	Local		96.045750	19,209.15	97.500000	19,500.00	290.85	0.00
		Base		96.045750	19,209.15	97.500000	19,500.00	290.85	0.00
52729KAN6	LEVEL 3 FINANCING INC TRANCHE B 2024						22 Feb 2024		
	230,000.000	Local		100.359365	230,826.54	100.222200	230,511.06	-315.48	0.03
		Base		100.359365	230,826.54	100.222200	230,511.06	-315.48	0.03
532457BP2	ELI LILLY + CO SR UNSECURED 05/27 3.1					3.1	15 May 2027		
	110,000.000	Local		99.969118	109,966.03	96.320075	105,952.08	-4,013.95	0.01
		Base		99.969118	109,966.03	96.320075	105,952.08	-4,013.95	0.01
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR					3.574	07 Nov 2028		
	200,000.000	Local		100.000000	200,000.00	91.599756	183,199.51	-16,800.49	0.02
		Base		100.000000	200,000.00	91.599756	183,199.51	-16,800.49	0.02
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375	22 Mar 2028		
	200,000.000	Local		99.661950	199,323.90	97.546303	195,092.61	-4,231.29	0.02
		Base		99.661950	199,323.90	97.546303	195,092.61	-4,231.29	0.02
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5					4.5	04 Nov 2024		
	250,000.000	Local		99.626052	249,065.13	98.227759	245,569.40	-3,495.73	0.03
		Base		99.626052	249,065.13	98.227759	245,569.40	-3,495.73	0.03
53947NAA2	LLOYDS BANK PLC COMPANY GUAR 144A 09/20 6.5					6.5	14 Sep 2020		
	100,000.000	Local		100.377360	100,377.36	104.785516	104,785.52	4,408.16	0.01
		Base		100.377360	100,377.36	104.785516	104,785.52	4,408.16	0.01
539830BG3	LOCKHEED MARTIN CORP SR UNSECURED 01/23 3.1					3.1	15 Jan 2023		
	40,000.000	Local		100.541675	40,216.67	98.936636	39,574.65	-642.02	0.00
		Base		100.541675	40,216.67	98.936636	39,574.65	-642.02	0.00
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.5	15 May 2036		
	100,000.000	Local		106.476940	106,476.94	104.236671	104,236.67	-2,240.27	0.01
		Base		106.476940	106,476.94	104.236671	104,236.67	-2,240.27	0.01

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552704AC2	MEG ENERGY CORP COMPANY GUAR 144A 03/24 7					7.0	31 Mar 2024		
	80,000.000	Local		86.101288	68,881.03	91.250000	73,000.00	4,118.97	0.01
		Base		86.101288	68,881.03	91.250000	73,000.00	4,118.97	0.01
55303KAC7	MGM GROWTH PPTYS OPER PARTNER 2016 TERM LOAN B						21 Mar 2025		
	531,914.850	Local		100.396956	534,026.32	100.071400	532,294.64	-1,731.68	0.07
		Base		100.396956	534,026.32	100.071400	532,294.64	-1,731.68	0.06
55303XAC9	MGM GROWTH/MGM FINANCE COMPANY GUAR 05/24 5.625					5.625	01 May 2024		
	30,000.000	Local		103.009833	30,902.95	102.500000	30,750.00	-152.95	0.00
		Base		103.009833	30,902.95	102.500000	30,750.00	-152.95	0.00
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B						07 Jun 2023		
	236,295.370	Local		100.426487	237,303.14	100.156200	236,664.46	-638.68	0.03
		Base		100.426487	237,303.14	100.156200	236,664.46	-638.68	0.03
55336VAJ9	MPLX LP SR UNSECURED 06/25 4.875					4.875	01 Jun 2025		
	50,000.000	Local		102.699280	51,349.64	103.273781	51,636.89	287.25	0.01
		Base		102.699280	51,349.64	103.273781	51,636.89	287.25	0.01
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.5	15 Apr 2038		
	180,000.000	Local		98.834550	177,902.19	94.249534	169,649.16	-8,253.03	0.02
		Base		98.834550	177,902.19	94.249534	169,649.16	-8,253.03	0.02
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.7	15 Apr 2048		
	330,000.000	Local		99.354424	327,869.60	93.189647	307,525.84	-20,343.76	0.04
		Base		99.354424	327,869.60	93.189647	307,525.84	-20,343.76	0.03
55336VAR1	MPLX LP SR UNSECURED 03/28 4					4.0	15 Mar 2028		
	290,000.000	Local		99.574455	288,765.92	96.181782	278,927.17	-9,838.75	0.03
		Base		99.574455	288,765.92	96.181782	278,927.17	-9,838.75	0.03
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A					2.51581	25 May 2037		
	1,656,739.640	Local		92.452792	1,531,702.05	93.711300	1,552,552.25	20,850.20	0.19
Original Face:	10,140,000.000	Base		92.452792	1,531,702.05	93.711300	1,552,552.25	20,850.20	0.17
57645WAA8	MASTR ADJUSTABLE RATE MORTGAGE MARM 2007 R5 A1 144A					4.10035	25 Nov 2035		
	206,442.670	Local		88.774307	183,268.05	81.501500	168,253.87	-15,014.18	0.02
Original Face:	760,000.000	Base		88.774307	183,268.05	81.501500	168,253.87	-15,014.18	0.02

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58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.7	30 Jan 2026		
	320,000.000	Local		100.293981	320,940.74	99.085417	317,073.33	-3,867.41	0.04
		Base		100.293981	320,940.74	99.085417	317,073.33	-3,867.41	0.04
58507LAC3	MEDTRONIC GLOBAL HLDINGS COMPANY GUAR 04/27 3.35					3.35	01 Apr 2027		
	600,000.000	Local		100.272223	601,633.34	97.632824	585,796.94	-15,836.40	0.07
		Base		100.272223	601,633.34	97.632824	585,796.94	-15,836.40	0.06
58933YAR6	MERCK + CO INC SR UNSECURED 02/25 2.75					2.75	10 Feb 2025		
	100,000.000	Local		99.889930	99,889.93	95.992986	95,992.99	-3,896.94	0.01
		Base		99.889930	99,889.93	95.992986	95,992.99	-3,896.94	0.01
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.4	15 Dec 2066		
	760,000.000	Local		103.398736	785,830.39	106.000000	805,600.00	19,769.61	0.10
		Base		103.398736	785,830.39	106.000000	805,600.00	19,769.61	0.09
594088AQ9	MICHAELS STORES INC TERM LOAN						28 Jan 2023		
	220,793.630	Local		100.084998	220,981.30	99.313000	219,276.78	-1,704.52	0.03
		Base		100.084998	220,981.30	99.313000	219,276.78	-1,704.52	0.02
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.7	12 Feb 2025		
	70,000.000	Local		97.863757	68,504.63	95.899257	67,129.48	-1,375.15	0.01
		Base		97.863757	68,504.63	95.899257	67,129.48	-1,375.15	0.01
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55					1.55	08 Aug 2021		
	230,000.000	Local		96.649422	222,293.67	95.982623	220,760.03	-1,533.64	0.03
		Base		96.649422	222,293.67	95.982623	220,760.03	-1,533.64	0.02
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4					2.4	08 Aug 2026		
	1,190,000.000	Local		96.381865	1,146,944.19	92.205400	1,097,244.26	-49,699.93	0.14
		Base		96.381865	1,146,944.19	92.205400	1,097,244.26	-49,699.93	0.12
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45					3.45	08 Aug 2036		
	20,000.000	Local		99.617100	19,923.42	95.343683	19,068.74	-854.68	0.00
		Base		99.617100	19,923.42	95.343683	19,068.74	-854.68	0.00
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95					3.95	08 Aug 2056		
	60,000.000	Local		95.370850	57,222.51	97.831007	58,698.60	1,476.09	0.01
		Base		95.370850	57,222.51	97.831007	58,698.60	1,476.09	0.01

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594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.4	06 Feb 2022		
	330,000.000	Local		98.309867	324,422.56	97.684286	322,358.14	-2,064.42	0.04
		Base		98.309867	324,422.56	97.684286	322,358.14	-2,064.42	0.04
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875	06 Feb 2024		
	370,000.000	Local		99.778443	369,180.24	97.760432	361,713.60	-7,466.64	0.04
		Base		99.778443	369,180.24	97.760432	361,713.60	-7,466.64	0.04
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.3	06 Feb 2027		
	870,000.000	Local		100.874922	877,611.82	98.082641	853,318.98	-24,292.84	0.11
		Base		100.874922	877,611.82	98.082641	853,318.98	-24,292.84	0.09
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1					4.1	06 Feb 2037		
	10,000.000	Local		100.640100	10,064.01	103.294665	10,329.47	265.46	0.00
		Base		100.640100	10,064.01	103.294665	10,329.47	265.46	0.00
599809CG3	MILL CITY MORTGAGE TRUST MCMLT 2015 1 M3 144A					3.766739	25 Jun 2056		
	1,580,000.000	Local		99.698292	1,575,233.02	98.315940	1,553,391.85	-21,841.17	0.19
Original Face:	1,580,000.000	Base		99.698292	1,575,233.02	98.315940	1,553,391.85	-21,841.17	0.17
606822AL8	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/22 2.998					2.998	22 Feb 2022		
	130,000.000	Local		100.444869	130,578.33	97.850832	127,206.08	-3,372.25	0.02
		Base		100.444869	130,578.33	97.850832	127,206.08	-3,372.25	0.01
60871RAC4	MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5					3.5	01 May 2022		
	20,000.000	Local		100.086500	20,017.30	99.147450	19,829.49	-187.81	0.00
		Base		100.086500	20,017.30	99.147450	19,829.49	-187.81	0.00
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772	24 Jan 2029		
	680,000.000	Local		100.032103	680,218.30	95.989452	652,728.27	-27,490.03	0.08
		Base		100.032103	680,218.30	95.989452	652,728.27	-27,490.03	0.07
61761DAS1	MORGAN STANLEY BAML TRUST MSBAM 2012 C6 E 144A					4.72624	15 Nov 2045		
	250,000.000	Local		99.295636	248,239.09	96.595560	241,488.90	-6,750.19	0.03
Original Face:	250,000.000	Base		99.295636	248,239.09	96.595560	241,488.90	-6,750.19	0.03
61762MBW0	MORGAN STANLEY BAML TRUST MSBAM 2013 C10 A4					4.21854	15 Jul 2046		
	50,000.000	Local		103.180000	51,590.00	102.417490	51,208.75	-381.25	0.01
Original Face:	50,000.000	Base		103.180000	51,590.00	102.417490	51,208.75	-381.25	0.01

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62856RAD7	MYRIAD INTL HOLDINGS BV COMPANY GUAR 144A 07/27 4.85					4.85	06 Jul 2027		
	280,000.000	Local		100.000000	280,000.00	98.250000	275,100.00	-4,900.00	0.03
		Base		100.000000	280,000.00	98.250000	275,100.00	-4,900.00	0.03
63946CAD0	NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/19 1.974					1.974	15 Apr 2019		
	100,000.000	Local		100.088950	100,088.95	99.550068	99,550.07	-538.88	0.01
		Base		100.088950	100,088.95	99.550068	99,550.07	-538.88	0.01
651229AU0	NEWELL BRANDS INC SR UNSECURED 04/21 3.15					3.15	01 Apr 2021		
	160,000.000	Local		99.463888	159,142.22	98.396566	157,434.51	-1,707.71	0.02
		Base		99.463888	159,142.22	98.396566	157,434.51	-1,707.71	0.02
651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 3.85					3.85	01 Apr 2023		
	280,000.000	Local		102.064525	285,780.67	97.874524	274,048.67	-11,732.00	0.03
		Base		102.064525	285,780.67	97.874524	274,048.67	-11,732.00	0.03
65412JAC7	REPUBLIC OF NIGERIA SR UNSECURED 144A 11/27 6.5					6.5	28 Nov 2027		
	200,000.000	Local		100.000000	200,000.00	96.210000	192,420.00	-7,580.00	0.02
		Base		100.000000	200,000.00	96.210000	192,420.00	-7,580.00	0.02
65412JAD5	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/30 7.143					7.143	23 Feb 2030		
	200,000.000	Local		100.000000	200,000.00	97.530000	195,060.00	-4,940.00	0.02
		Base		100.000000	200,000.00	97.530000	195,060.00	-4,940.00	0.02
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6					6.0	01 Mar 2041		
	140,000.000	Local		103.596171	145,034.64	107.000445	149,800.62	4,765.98	0.02
		Base		103.596171	145,034.64	107.000445	149,800.62	4,765.98	0.02
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15					4.15	15 Dec 2021		
	210,000.000	Local		100.988252	212,075.33	101.219033	212,559.97	484.64	0.03
		Base		100.988252	212,075.33	101.219033	212,559.97	484.64	0.02
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.95	15 Aug 2047		
	70,000.000	Local		99.690471	69,783.33	95.764828	67,035.38	-2,747.95	0.01
		Base		99.690471	69,783.33	95.764828	67,035.38	-2,747.95	0.01
655044AP0	NOBLE ENERGY INC SR UNSECURED 01/28 3.85					3.85	15 Jan 2028		
	160,000.000	Local		99.716113	159,545.78	94.456665	151,130.66	-8,415.12	0.02
		Base		99.716113	159,545.78	94.456665	151,130.66	-8,415.12	0.02

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65540XAW7	NOMURA RESECURITIZATION TRUST NMRR 2015 5R 3A1 144A					2.32475	26 Feb 2046		
	812,198.060	Local		96.888546	786,926.89	98.863410	802,966.70	16,039.81	0.10
Original Face:	2,410,000.000	Base		96.888546	786,926.89	98.863410	802,966.70	16,039.81	0.09
65557FAD8	NORDEA BANK AB SUBORDINATED 144A 09/22 4.25					4.25	21 Sep 2022		
	200,000.000	Local		101.698410	203,396.82	100.590274	201,180.55	-2,216.27	0.02
		Base		101.698410	203,396.82	100.590274	201,180.55	-2,216.27	0.02
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.93	15 Jan 2025		
	190,000.000	Local		95.368326	181,199.82	94.995851	180,492.12	-707.70	0.02
		Base		95.368326	181,199.82	94.995851	180,492.12	-707.70	0.02
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.25	15 Jan 2028		
	480,000.000	Local		99.951292	479,766.20	94.032202	451,354.57	-28,411.63	0.06
		Base		99.951292	479,766.20	94.032202	451,354.57	-28,411.63	0.05
67054KAA7	ALTICE FRANCE SA SR SECURED 144A 05/26 7.375					7.375	01 May 2026		
	200,000.000	Local		100.610330	201,220.66	100.000000	200,000.00	-1,220.66	0.02
		Base		100.610330	201,220.66	100.000000	200,000.00	-1,220.66	0.02
67077MAB4	NUTRIEN LTD SR UNSECURED 03/20 4.875					4.875	30 Mar 2020		
	10,000.000	Local		102.336300	10,233.63	102.018436	10,201.84	-31.79	0.00
		Base		102.336300	10,233.63	102.018436	10,201.84	-31.79	0.00
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.5	22 Oct 2025		
	280,000.000	Local		97.778179	273,778.90	96.000000	268,800.00	-4,978.90	0.03
		Base		97.778179	273,778.90	96.000000	268,800.00	-4,978.90	0.03
674599CC7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125					3.125	15 Feb 2022		
	100,000.000	Local		99.388950	99,388.95	99.009877	99,009.88	-379.07	0.01
		Base		99.388950	99,388.95	99.009877	99,009.88	-379.07	0.01
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4					3.4	15 Apr 2026		
	180,000.000	Local		99.821611	179,678.90	97.768709	175,983.68	-3,695.22	0.02
		Base		99.821611	179,678.90	97.768709	175,983.68	-3,695.22	0.02
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.4	15 Apr 2046		
	70,000.000	Local		99.116514	69,381.56	101.721208	71,204.85	1,823.29	0.01
		Base		99.116514	69,381.56	101.721208	71,204.85	1,823.29	0.01

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674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1				4.1	15 Feb 2047			
		260,000.000	Local	99.736465	259,314.81	96.906180	251,956.07	-7,358.74	0.03
			Base	99.736465	259,314.81	96.906180	251,956.07	-7,358.74	0.03
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3				3.0	15 Feb 2027			
		270,000.000	Local	99.250185	267,975.50	95.006736	256,518.19	-11,457.31	0.03
			Base	99.250185	267,975.50	95.006736	256,518.19	-11,457.31	0.03
68218EAG9	ON SEMICONDUCTOR CORP TERM LOAN B 3					31 Mar 2023			
		96,411.090	Local	100.576946	96,967.33	100.087500	96,495.45	-471.88	0.01
			Base	100.576946	96,967.33	100.087500	96,495.45	-471.88	0.01
68245XAE9	1011778 BC / NEW RED FIN SECURED 144A 10/25 5				5.0	15 Oct 2025			
		100,000.000	Local	100.000000	100,000.00	95.751000	95,751.00	-4,249.00	0.01
			Base	100.000000	100,000.00	95.751000	95,751.00	-4,249.00	0.01
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2				1.2	15 Oct 2017			
		0.000	Local	0.000000	259.18	0.000000	0.00	-259.18	0.00
			Base	0.000000	259.18	0.000000	0.00	-259.18	0.00
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05				6.05	01 Mar 2034			
		540,000.000	Local	122.142309	659,568.47	113.664274	613,787.08	-45,781.39	0.08
			Base	122.142309	659,568.47	113.664274	613,787.08	-45,781.39	0.07
694308HW0	PACIFIC GAS + ELECTRIC SR UNSECURED 12/27 3.3				3.3	01 Dec 2027			
		100,000.000	Local	99.725270	99,725.27	91.422930	91,422.93	-8,302.34	0.01
			Base	99.725270	99,725.27	91.422930	91,422.93	-8,302.34	0.01
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25				5.25	15 Aug 2022			
		50,000.000	Local	100.653960	50,326.98	100.875000	50,437.50	110.52	0.01
			Base	100.653960	50,326.98	100.875000	50,437.50	110.52	0.01
70014LAB6	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 02/24 5.5				5.5	15 Feb 2024			
		60,000.000	Local	100.297867	60,178.72	102.500000	61,500.00	1,321.28	0.01
			Base	100.297867	60,178.72	102.500000	61,500.00	1,321.28	0.01
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B					19 Aug 2022			
		164,355.800	Local	99.869922	164,142.01	100.632100	165,394.69	1,252.68	0.02
			Base	99.869922	164,142.01	100.632100	165,394.69	1,252.68	0.02

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706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625					6.625	15 Jun 2035		
	210,000.000	Local		108.508600	227,868.06	99.350000	208,635.00	-19,233.06	0.03
		Base		108.508600	227,868.06	99.350000	208,635.00	-19,233.06	0.02
713448BZ0	PEPSICO INC SR UNSECURED 03/42 4					4.0	05 Mar 2042		
	50,000.000	Local		91.823100	45,911.55	98.478072	49,239.04	3,327.49	0.01
		Base		91.823100	45,911.55	98.478072	49,239.04	3,327.49	0.01
714264AD0	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45					4.45	15 Jan 2022		
	340,000.000	Local		102.595824	348,825.80	102.000331	346,801.13	-2,024.67	0.04
		Base		102.595824	348,825.80	102.000331	346,801.13	-2,024.67	0.04
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625					5.625	18 Nov 2050		
	240,000.000	Local		112.259821	269,423.57	118.700000	284,880.00	15,456.43	0.04
		Base		112.259821	269,423.57	118.700000	284,880.00	15,456.43	0.03
71647NAK5	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/44 7.25					7.25	17 Mar 2044		
	350,000.000	Local		90.658143	317,303.50	94.950000	332,325.00	15,021.50	0.04
		Base		90.658143	317,303.50	94.950000	332,325.00	15,021.50	0.04
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25					6.25	17 Mar 2024		
	482,000.000	Local		102.701793	495,022.64	100.200000	482,964.00	-12,058.64	0.06
		Base		102.701793	495,022.64	100.200000	482,964.00	-12,058.64	0.05
71647NAR0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/22 6.125					6.125	17 Jan 2022		
	79,000.000	Local		100.000000	79,000.00	103.235000	81,555.65	2,555.65	0.01
		Base		100.000000	79,000.00	103.235000	81,555.65	2,555.65	0.01
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375					7.375	17 Jan 2027		
	240,000.000	Local		100.889279	242,134.27	101.265000	243,036.00	901.73	0.03
		Base		100.889279	242,134.27	101.265000	243,036.00	901.73	0.03
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299					5.299	27 Jan 2025		
	1,363,000.000	Local		97.180617	1,324,571.81	93.400000	1,273,042.00	-51,529.81	0.16
		Base		97.180617	1,324,571.81	93.400000	1,273,042.00	-51,529.81	0.14
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.75	01 Feb 2029		
	220,000.000	Local		98.134182	215,895.20	89.285000	196,427.00	-19,468.20	0.02
		Base		98.134182	215,895.20	89.285000	196,427.00	-19,468.20	0.02

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71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5					5.5	27 Jun 2044		
	40,000.000	Local		101.779100	40,711.64	84.640000	33,856.00	-6,855.64	0.00
		Base		101.779100	40,711.64	84.640000	33,856.00	-6,855.64	0.00
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375	23 Jan 2045		
	300,000.000	Local		99.294330	297,882.99	92.600000	277,800.00	-20,082.99	0.03
		Base		99.294330	297,882.99	92.600000	277,800.00	-20,082.99	0.03
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875					6.875	04 Aug 2026		
	20,000.000	Local		99.850200	19,970.04	105.490000	21,098.00	1,127.96	0.00
		Base		99.850200	19,970.04	105.490000	21,098.00	1,127.96	0.00
71677HAG0	PETSMART INC TERM LOAN B2						11 Mar 2022		
	640,999.360	Local		100.147893	641,947.35	87.458300	560,607.14	-81,340.21	0.07
		Base		100.147893	641,947.35	87.458300	560,607.14	-81,340.21	0.06
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9					2.9	15 Nov 2021		
	220,000.000	Local		99.975895	219,946.97	98.771583	217,297.48	-2,649.49	0.03
		Base		99.975895	219,946.97	98.771583	217,297.48	-2,649.49	0.02
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.5	20 Mar 2042		
	90,000.000	Local		98.608833	88,747.95	97.432977	87,689.68	-1,058.27	0.01
		Base		98.608833	88,747.95	97.432977	87,689.68	-1,058.27	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.5	22 Aug 2022		
	10,000.000	Local		98.885100	9,888.51	96.257940	9,625.79	-262.72	0.00
		Base		98.885100	9,888.51	96.257940	9,625.79	-262.72	0.00
718172CC1	PHILIP MORRIS INTL INC SR UNSECURED 11/19 1.875					1.875	01 Nov 2019		
	360,000.000	Local		99.892125	359,611.65	98.886785	355,992.43	-3,619.22	0.04
		Base		99.892125	359,611.65	98.886785	355,992.43	-3,619.22	0.04
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.5	02 Nov 2022		
	260,000.000	Local		98.341169	255,687.04	96.081172	249,811.05	-5,875.99	0.03
		Base		98.341169	255,687.04	96.081172	249,811.05	-5,875.99	0.03
73744GAJ1	POST HLDGS INC INCREMENTAL TERM LOAN						24 May 2024		
	314,850.300	Local		100.556795	316,603.37	99.962500	314,732.23	-1,871.14	0.04
		Base		100.556795	316,603.37	99.962500	314,732.23	-1,871.14	0.03

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74733VAA8	QEP RESOURCES INC SR UNSECURED 03/21 6.875					6.875	01 Mar 2021		
	130,000.000	Local	101.411662	131,835.16	105.000000	136,500.00	4,664.84	0.02	
		Base	101.411662	131,835.16	105.000000	136,500.00	4,664.84	0.02	
74839XAF6	QUIKRETE HLDGS INC TERM LOAN						15 Nov 2023		
	246,346.670	Local	100.261656	246,991.25	100.125000	246,654.60	-336.65	0.03	
		Base	100.261656	246,991.25	100.125000	246,654.60	-336.65	0.03	
749770AQ6	COOPERATIEVE RABOBANK UA JR SUBORDINA 144A 12/49 VAR					11.0	29 Dec 2049		
	160,000.000	Local	101.531206	162,449.93	105.550000	168,880.00	6,430.07	0.02	
		Base	101.531206	162,449.93	105.550000	168,880.00	6,430.07	0.02	
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875	15 May 2025		
	150,000.000	Local	98.949053	148,423.58	94.625000	141,937.50	-6,486.08	0.02	
		Base	98.949053	148,423.58	94.625000	141,937.50	-6,486.08	0.02	
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875					5.875	01 Jul 2022		
	70,000.000	Local	101.840586	71,288.41	101.750000	71,225.00	-63.41	0.01	
		Base	101.840586	71,288.41	101.750000	71,225.00	-63.41	0.01	
75886AAJ7	ENRGY TRANS PT/REG FIN COMPANY GUAR 11/23 4.5					4.5	01 Nov 2023		
	50,000.000	Local	100.000000	50,000.00	101.358389	50,679.19	679.19	0.01	
		Base	100.000000	50,000.00	101.358389	50,679.19	679.19	0.01	
75886AAL2	ENRGY TRANS PT/REG FIN COMPANY GUAR 03/22 5.875					5.875	01 Mar 2022		
	128,000.000	Local	100.928711	129,188.75	105.811212	135,438.35	6,249.60	0.02	
		Base	100.928711	129,188.75	105.811212	135,438.35	6,249.60	0.01	
75951AAB4	RELIANCE STAND LIFE II SR SECURED 144A 01/20 2.5					2.5	15 Jan 2020		
	60,000.000	Local	99.293450	59,576.07	98.980535	59,388.32	-187.75	0.01	
		Base	99.293450	59,576.07	98.980535	59,388.32	-187.75	0.01	
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3					6.0	25 Jul 2037		
	185,527.170	Local	79.875993	148,191.67	66.837180	124,001.13	-24,190.54	0.02	
Original Face:	420,000.000	Base	79.875993	148,191.67	66.837180	124,001.13	-24,190.54	0.01	
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.85	15 Aug 2045		
	140,000.000	Local	107.550964	150,571.35	108.747611	152,246.66	1,675.31	0.02	
		Base	107.550964	150,571.35	108.747611	152,246.66	1,675.31	0.02	

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761713BS4	REYNOLDS AMERICAN INC COMPANY GUAR 06/19 8.125					8.125	23 Jun 2019		
	10,000.000	Local	103.561300	10,356.13	103.443486	10,344.35	-11.78	0.00	
		Base	103.561300	10,356.13	103.443486	10,344.35	-11.78	0.00	
761735AT6	REYNOLDS GRP ISS/REYNOLD SR SECURED 144A 07/23 5.125					5.125	15 Jul 2023		
	110,000.000	Local	102.059709	112,265.68	99.500000	109,450.00	-2,815.68	0.01	
		Base	102.059709	112,265.68	99.500000	109,450.00	-2,815.68	0.01	
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS						05 Feb 2023		
	338,976.230	Local	100.467207	340,559.95	100.444400	340,482.64	-77.31	0.04	
		Base	100.467207	340,559.95	100.444400	340,482.64	-77.31	0.04	
780097BJ9	ROYAL BK SCOTLND GRP PLC SR UNSECURED 06/24 VAR					4.519	25 Jun 2024		
	200,000.000	Local	100.000000	200,000.00	99.715954	199,431.91	-568.09	0.02	
		Base	100.000000	200,000.00	99.715954	199,431.91	-568.09	0.02	
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125					5.125	28 May 2024		
	1,090,000.000	Local	101.525794	1,106,631.15	100.076125	1,090,829.76	-15,801.39	0.14	
		Base	101.525794	1,106,631.15	100.076125	1,090,829.76	-15,801.39	0.12	
78013GKN4	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.15					2.15	26 Oct 2020		
	150,000.000	Local	98.302453	147,453.68	97.998854	146,998.28	-455.40	0.02	
		Base	98.302453	147,453.68	97.998854	146,998.28	-455.40	0.02	
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2					3.2	30 Apr 2021		
	170,000.000	Local	99.938512	169,895.47	99.815774	169,686.82	-208.65	0.02	
		Base	99.938512	169,895.47	99.815774	169,686.82	-208.65	0.02	
78442FEJ3	NAVIENT CORP SR UNSECURED 03/20 8					8.0	25 Mar 2020		
	140,000.000	Local	99.979007	139,970.61	105.250000	147,350.00	7,379.39	0.02	
		Base	99.979007	139,970.61	105.250000	147,350.00	7,379.39	0.02	
78442GGN0	SLM STUDENT LOAN TRUST SLMA 2003 4 A5E 144A					3.08413	15 Mar 2033		
	307,347.350	Local	99.587431	306,079.33	99.995870	307,334.66	1,255.33	0.04	
Original Face:	680,000.000	Base	99.587431	306,079.33	99.995870	307,334.66	1,255.33	0.03	
78447TAA1	SLM STUDENT LOAN TRUST SLMA 2013 M1 M1 144A					3.5	28 Oct 2029		
	175,166.220	Local	98.746551	172,970.60	97.685040	171,111.19	-1,859.41	0.02	
Original Face:	910,000.000	Base	98.746551	172,970.60	97.685040	171,111.19	-1,859.41	0.02	

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79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25					3.25	11 Apr 2023		
	170,000.000	Local		99.945265	169,906.95	99.276492	168,770.04	-1,136.91	0.02
		Base		99.945265	169,906.95	99.276492	168,770.04	-1,136.91	0.02
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7					3.7	11 Apr 2028		
	150,000.000	Local		99.612027	149,418.04	99.144345	148,716.52	-701.52	0.02
		Base		99.612027	149,418.04	99.144345	148,716.52	-701.52	0.02
80007RAC9	SANDS CHINA LTD SR UNSECURED 144A 08/25 5.125					5.125	08 Aug 2025		
	360,000.000	Local		99.914511	359,692.24	99.775077	359,190.28	-501.96	0.04
		Base		99.914511	359,692.24	99.775077	359,190.28	-501.96	0.04
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625					5.625	15 Sep 2045		
	260,000.000	Local		105.307646	273,799.88	103.313875	268,616.08	-5,183.80	0.03
		Base		105.307646	273,799.88	103.313875	268,616.08	-5,183.80	0.03
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5					4.5	17 Jul 2025		
	40,000.000	Local		100.907050	40,362.82	98.748603	39,499.44	-863.38	0.00
		Base		100.907050	40,362.82	98.748603	39,499.44	-863.38	0.00
80283LAN3	SANTANDER UK PLC SR UNSECURED 03/20 2.375					2.375	16 Mar 2020		
	90,000.000	Local		98.954189	89,058.77	98.749001	88,874.10	-184.67	0.01
		Base		98.954189	89,058.77	98.749001	88,874.10	-184.67	0.01
806851AC5	SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 12/20 3					3.0	21 Dec 2020		
	320,000.000	Local		100.176725	320,565.52	99.291000	317,731.20	-2,834.32	0.04
		Base		100.176725	320,565.52	99.291000	317,731.20	-2,834.32	0.04
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5						14 Aug 2024		
	458,212.640	Local		100.609905	461,007.30	99.812500	457,353.49	-3,653.81	0.06
		Base		100.609905	461,007.30	99.812500	457,353.49	-3,653.81	0.05
81760HAE2	SERVICEMASTER CO LLC TERM LOAN B						08 Nov 2023		
	59,027.970	Local		100.500051	59,323.14	100.300000	59,205.05	-118.09	0.01
		Base		100.500051	59,323.14	100.300000	59,205.05	-118.09	0.01
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375	15 Dec 2038		
	160,000.000	Local		122.409363	195,854.98	129.188171	206,701.07	10,846.09	0.03
		Base		122.409363	195,854.98	129.188171	206,701.07	10,846.09	0.02

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822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.55	12 Aug 2043		
	90,000.000	Local		105.025011	94,522.51	105.068430	94,561.59	39.08	0.01
		Base		105.025011	94,522.51	105.068430	94,561.59	39.08	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375	11 May 2045		
	410,000.000	Local		100.751502	413,081.16	103.846376	425,770.14	12,688.98	0.05
		Base		100.751502	413,081.16	103.846376	425,770.14	12,688.98	0.05
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.0	10 May 2046		
	40,000.000	Local		104.615000	41,846.00	97.853424	39,141.37	-2,704.63	0.00
		Base		104.615000	41,846.00	97.853424	39,141.37	-2,704.63	0.00
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75					3.75	12 Sep 2046		
	20,000.000	Local		92.436400	18,487.28	93.803268	18,760.65	273.37	0.00
		Base		92.436400	18,487.28	93.803268	18,760.65	273.37	0.00
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375	10 Apr 2024		
	200,000.000	Local		102.249400	204,498.80	101.326500	202,653.00	-1,845.80	0.03
		Base		102.249400	204,498.80	101.326500	202,653.00	-1,845.80	0.02
83162CZC0	SMALL BUSINESS ADMINISTRATION SBAP 2018 20A 1					2.92	01 Jan 2038		
	244,483.480	Local		100.000000	244,483.48	95.979200	234,653.29	-9,830.19	0.03
	Original Face: 250,000.000	Base		100.000000	244,483.48	95.979200	234,653.29	-9,830.19	0.03
831641FF7	SMALL BUSINESS ADMINISTRATION SBIC 2016 10A 1					2.507	10 Mar 2026		
	340,967.010	Local		100.000000	340,967.01	96.282640	328,292.04	-12,674.97	0.04
	Original Face: 360,000.000	Base		100.000000	340,967.01	96.282640	328,292.04	-12,674.97	0.04
831641FK6	SMALL BUSINESS ADMINISTRATION SBIC 2018 10A 1					3.187	10 Mar 2028		
	294,740.280	Local		100.000000	294,740.28	98.058900	289,019.08	-5,721.20	0.04
	Original Face: 300,000.000	Base		100.000000	294,740.28	98.058900	289,019.08	-5,721.20	0.03
831641FL4	SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1					3.584	11 Sep 2028		
	130,000.000	Local		100.000000	130,000.00	99.895200	129,863.76	-136.24	0.02
	Original Face: 130,000.000	Base		100.000000	130,000.00	99.895200	129,863.76	-136.24	0.01
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.25	08 Nov 2042		
	500,000.000	Local		98.243270	491,216.35	101.094751	505,473.76	14,257.41	0.06
		Base		98.243270	491,216.35	101.094751	505,473.76	14,257.41	0.06

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843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.0	01 Mar 2032		
	140,000.000	Local		113.588729	159,024.22	128.440551	179,816.77	20,792.55	0.02
		Base		113.588729	159,024.22	128.440551	179,816.77	20,792.55	0.02
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75					5.75	15 Jul 2025		
	70,000.000	Local		102.925171	72,047.62	101.000000	70,700.00	-1,347.62	0.01
		Base		102.925171	72,047.62	101.000000	70,700.00	-1,347.62	0.01
852061AK6	SPRINT COMMUNICATIONS COMPANY GUAR 144A 11/18 9					9.0	15 Nov 2018		
	85,000.000	Local		100.503094	85,427.63	100.620000	85,527.00	99.37	0.01
		Base		100.503094	85,427.63	100.620000	85,527.00	99.37	0.01
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625					7.625	15 Feb 2025		
	230,000.000	Local		93.864287	215,887.86	106.050000	243,915.00	28,027.14	0.03
		Base		93.864287	215,887.86	106.050000	243,915.00	28,027.14	0.03
85208EAB6	SPRINT COMMUNICATIONS INC TERM LOAN B						02 Feb 2024		
	11,729.030	Local		100.429533	11,779.41	100.175000	11,749.56	-29.85	0.00
		Base		100.429533	11,779.41	100.175000	11,749.56	-29.85	0.00
85208NAA8	SPRINT SPECTRUM / SPEC I SR SECURED 144A 03/23 3.36					3.36	20 Mar 2023		
	150,000.000	Local		99.774667	149,662.00	99.625000	149,437.50	-224.50	0.02
		Base		99.774667	149,662.00	99.625000	149,437.50	-224.50	0.02
85208NAD2	SPRINT SPECTRUM / SPEC I SR SECURED 144A 09/29 4.738					4.738	20 Sep 2029		
	270,000.000	Local		100.000000	270,000.00	99.955000	269,878.50	-121.50	0.03
	Original Face: 210,000.000	Base		100.000000	270,000.00	99.955000	269,878.50	-121.50	0.03
853254AN0	STANDARD CHARTERED PLC SUBORDINATED 144A 03/44 5.7					5.7	26 Mar 2044		
	200,000.000	Local		104.664885	209,329.77	103.557924	207,115.85	-2,213.92	0.03
		Base		104.664885	209,329.77	103.557924	207,115.85	-2,213.92	0.02
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.0	22 Jan 2024		
	650,000.000	Local		102.641371	667,168.91	101.957600	662,724.40	-4,444.51	0.08
		Base		102.641371	667,168.91	101.957600	662,724.40	-4,444.51	0.07
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					2.93581	25 Sep 2035		
	1,117,975.370	Local		93.648121	1,046,962.93	99.610040	1,113,615.71	66,652.78	0.14
	Original Face: 1,370,000.000	Base		93.648121	1,046,962.93	99.610040	1,113,615.71	66,652.78	0.12

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86562MAE0	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058					2.058	14 Jul 2021		
	160,000.000	Local		98.047294	156,875.67	96.141854	153,826.97	-3,048.70	0.02
		Base		98.047294	156,875.67	96.141854	153,826.97	-3,048.70	0.02
86960BAT9	SVENSKA HANDELSBANKEN AB COMPANY GUAR 05/21 3.35					3.35	24 May 2021		
	250,000.000	Local		99.899752	249,749.38	99.839936	249,599.84	-149.54	0.03
		Base		99.899752	249,749.38	99.839936	249,599.84	-149.54	0.03
87164KAE4	SYNGENTA FINANCE NV COMPANY GUAR 144A 04/21 3.933					3.933	23 Apr 2021		
	250,000.000	Local		100.000000	250,000.00	99.718759	249,296.90	-703.10	0.03
		Base		100.000000	250,000.00	99.718759	249,296.90	-703.10	0.03
87246YAA4	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95					2.95	01 Nov 2019		
	100,000.000	Local		99.882710	99,882.71	99.862805	99,862.81	-19.90	0.01
		Base		99.882710	99,882.71	99.862805	99,862.81	-19.90	0.01
87612BAP7	TARGA RESOURCES PARTNERS COMPANY GUAR 11/23 4.25					4.25	15 Nov 2023		
	60,000.000	Local		97.044233	58,226.54	97.625000	58,575.00	348.46	0.01
		Base		97.044233	58,226.54	97.625000	58,575.00	348.46	0.01
87612BBE1	TARGA RESOURCES PARTNERS COMPANY GUAR 02/27 5.375					5.375	01 Feb 2027		
	20,000.000	Local		99.752500	19,950.50	100.000000	20,000.00	49.50	0.00
		Base		99.752500	19,950.50	100.000000	20,000.00	49.50	0.00
87612BBH4	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 04/26 5.875					5.875	15 Apr 2026		
	50,000.000	Local		103.001680	51,500.84	103.125000	51,562.50	61.66	0.01
		Base		103.001680	51,500.84	103.125000	51,562.50	61.66	0.01
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85					6.85	16 Dec 2039		
	16,000.000	Local		102.777750	16,444.44	131.241324	20,998.61	4,554.17	0.00
		Base		102.777750	16,444.44	131.241324	20,998.61	4,554.17	0.00
87927YAA0	TELECOM ITALIA SPA SR UNSECURED 144A 05/24 5.303					5.303	30 May 2024		
	400,000.000	Local		100.369085	401,476.34	97.375000	389,500.00	-11,976.34	0.05
		Base		100.369085	401,476.34	97.375000	389,500.00	-11,976.34	0.04
87938WAH6	TELEFONICA EMISIONES SAU COMPANY GUAR 07/19 5.877					5.877	15 Jul 2019		
	10,000.000	Local		100.071200	10,007.12	102.200654	10,220.07	212.95	0.00
		Base		100.071200	10,007.12	102.200654	10,220.07	212.95	0.00

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87938WAT0	TELEFONICA EMISIONES SAU COMPANY GUAR 03/27 4.103					4.103	08 Mar 2027		
	220,000.000	Local		99.407664	218,696.86	96.129145	211,484.12	-7,212.74	0.03
		Base		99.407664	218,696.86	96.129145	211,484.12	-7,212.74	0.02
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213	08 Mar 2047		
	150,000.000	Local		103.314873	154,972.31	97.836230	146,754.35	-8,217.96	0.02
		Base		103.314873	154,972.31	97.836230	146,754.35	-8,217.96	0.02
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65					3.65	10 Nov 2021		
	130,000.000	Local		97.324562	126,521.93	96.861198	125,919.56	-602.37	0.02
		Base		97.324562	126,521.93	96.861198	125,919.56	-602.37	0.01
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95					2.95	18 Dec 2022		
	40,000.000	Local		96.911650	38,764.66	92.859412	37,143.76	-1,620.90	0.00
		Base		96.911650	38,764.66	92.859412	37,143.76	-1,620.90	0.00
88166JAA1	TEVA PHARM FIN IV BV COMPANY GUAR 11/21 3.65					3.65	10 Nov 2021		
	60,000.000	Local		97.298517	58,379.11	96.861198	58,116.72	-262.39	0.01
		Base		97.298517	58,379.11	96.861198	58,116.72	-262.39	0.01
88167AAB7	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/19 1.7					1.7	19 Jul 2019		
	90,000.000	Local		98.555278	88,699.75	98.373824	88,536.44	-163.31	0.01
		Base		98.555278	88,699.75	98.373824	88,536.44	-163.31	0.01
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2					2.2	21 Jul 2021		
	500,000.000	Local		94.350502	471,752.51	93.970000	469,850.00	-1,902.51	0.06
		Base		94.350502	471,752.51	93.970000	469,850.00	-1,902.51	0.05
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.8	21 Jul 2023		
	20,000.000	Local		89.250000	17,850.00	89.044133	17,808.83	-41.17	0.00
		Base		89.250000	17,850.00	89.044133	17,808.83	-41.17	0.00
88327HAA1	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL A 144A					2.8705	11 Nov 2034		
	796,335.340	Local		99.939929	795,856.97	99.968670	796,085.85	228.88	0.10
	Original Face: 920,000.000	Base		99.939929	795,856.97	99.968670	796,085.85	228.88	0.09
887317AL9	WARNER MEDIA LLC COMPANY GUAR 03/41 6.25					6.25	29 Mar 2041		
	100,000.000	Local		124.721440	124,721.44	108.131454	108,131.45	-16,589.99	0.01
		Base		124.721440	124,721.44	108.131454	108,131.45	-16,589.99	0.01

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88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375	15 Jul 2033		
	330,000.000	Local		118.464803	390,933.85	124.195000	409,843.50	18,909.65	0.05
		Base		118.464803	390,933.85	124.195000	409,843.50	18,909.65	0.05
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.3	01 Jul 2038		
	260,000.000	Local		119.957981	311,890.75	114.541949	297,809.07	-14,081.68	0.04
		Base		119.957981	311,890.75	114.541949	297,809.07	-14,081.68	0.03
88732JAP3	TIME WARNER CABLE LLC SR SECURED 02/19 8.75					8.75	14 Feb 2019		
	10,000.000	Local		100.858800	10,085.88	102.066076	10,206.61	120.73	0.00
		Base		100.858800	10,085.88	102.066076	10,206.61	120.73	0.00
88732JAW8	TIME WARNER CABLE LLC SR SECURED 02/20 5					5.0	01 Feb 2020		
	10,000.000	Local		103.395800	10,339.58	102.096906	10,209.69	-129.89	0.00
		Base		103.395800	10,339.58	102.096906	10,209.69	-129.89	0.00
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875	15 Nov 2040		
	30,000.000	Local		112.528733	33,758.62	100.961213	30,288.36	-3,470.26	0.00
		Base		112.528733	33,758.62	100.961213	30,288.36	-3,470.26	0.00
88947EAN0	TOLL BROS FINANCE CORP COMPANY GUAR 04/23 4.375					4.375	15 Apr 2023		
	70,000.000	Local		99.886843	69,920.79	99.250000	69,475.00	-445.79	0.01
		Base		99.886843	69,920.79	99.250000	69,475.00	-445.79	0.01
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25					3.25	11 Jun 2021		
	210,000.000	Local		99.959371	209,914.68	99.967548	209,931.85	17.17	0.03
		Base		99.959371	209,914.68	99.967548	209,931.85	17.17	0.02
89334GAU8	TRANS UNION LLC TERM LOAN B 3						10 Apr 2023		
	200,443.540	Local		100.127447	200,699.00	100.187500	200,819.37	120.37	0.02
		Base		100.127447	200,699.00	100.187500	200,819.37	120.37	0.02
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.85	01 Feb 2026		
	610,000.000	Local		114.953144	701,214.18	121.809226	743,036.28	41,822.10	0.09
		Base		114.953144	701,214.18	121.809226	743,036.28	41,822.10	0.08
89382PAA3	TRANSOCEAN PONTUS LTD SR SECURED 144A 08/25 6.125					6.125	01 Aug 2025		
	166,000.000	Local		99.228952	164,720.06	101.624000	168,695.84	3,975.78	0.02
		Base		99.228952	164,720.06	101.624000	168,695.84	3,975.78	0.02

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90131HAQ8	21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5					4.5	15 Feb 2021		
	40,000.000	Local		100.051950	40,020.78	102.826796	41,130.72	1,109.94	0.01
		Base		100.051950	40,020.78	102.826796	41,130.72	1,109.94	0.00
90131HBL8	21ST CENTURY FOX AMERICA COMPANY GUAR 11/37 6.65					6.65	15 Nov 2037		
	80,000.000	Local		129.734888	103,787.91	132.205369	105,764.30	1,976.39	0.01
		Base		129.734888	103,787.91	132.205369	105,764.30	1,976.39	0.01
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4					3.46	15 Jun 2050		
	100,000.000	Local		102.875620	102,875.62	97.340410	97,340.41	-5,535.21	0.01
Original Face:	100,000.000	Base		102.875620	102,875.62	97.340410	97,340.41	-5,535.21	0.01
90276RBE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4					3.563	15 Oct 2050		
	820,000.000	Local		102.908874	843,852.77	97.659000	800,803.80	-43,048.97	0.10
Original Face:	820,000.000	Base		102.908874	843,852.77	97.659000	800,803.80	-43,048.97	0.09
903203BT3	UPC FING PARTNERSHIP TERM LOAN AR						15 Jan 2026		
	402,708.860	Local		99.945663	402,490.04	99.895800	402,289.24	-200.80	0.05
		Base		99.945663	402,490.04	99.895800	402,289.24	-200.80	0.04
90320MAA3	UPCB FINANCE IV LTD SR SECURED 144A 01/25 5.375					5.375	15 Jan 2025		
	200,000.000	Local		97.789165	195,578.33	99.875000	199,750.00	4,171.67	0.02
		Base		97.789165	195,578.33	99.875000	199,750.00	4,171.67	0.02
90331HNP4	US BANK NA CINCINNATI SR UNSECURED 04/21 3.15					3.15	26 Apr 2021		
	250,000.000	Local		99.994828	249,987.07	99.784620	249,461.55	-525.52	0.03
		Base		99.994828	249,987.07	99.784620	249,461.55	-525.52	0.03
90351DAB3	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125					4.125	24 Sep 2025		
	240,000.000	Local		99.861617	239,667.88	99.378551	238,508.52	-1,159.36	0.03
		Base		99.861617	239,667.88	99.378551	238,508.52	-1,159.36	0.03
90352JAA1	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 05/23 3.491					3.491	23 May 2023		
	340,000.000	Local		99.998109	339,993.57	97.985957	333,152.25	-6,841.32	0.04
		Base		99.998109	339,993.57	97.985957	333,152.25	-6,841.32	0.04
90352JAC7	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 03/28 4.253					4.253	23 Mar 2028		
	590,000.000	Local		99.502966	587,067.50	99.088614	584,622.82	-2,444.68	0.07
		Base		99.502966	587,067.50	99.088614	584,622.82	-2,444.68	0.06

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907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.75	15 Jul 2025		
	120,000.000	Local		100.020542	120,024.65	100.005557	120,006.67	-17.98	0.01
		Base		100.020542	120,024.65	100.005557	120,006.67	-17.98	0.01
907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5					4.5	10 Sep 2048		
	390,000.000	Local		102.060451	398,035.76	101.989399	397,758.66	-277.10	0.05
		Base		102.060451	398,035.76	101.989399	397,758.66	-277.10	0.04
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95					3.95	10 Sep 2028		
	390,000.000	Local		99.929015	389,723.16	100.439335	391,713.41	1,990.25	0.05
		Base		99.929015	389,723.16	100.439335	391,713.41	1,990.25	0.04
90969QAA0	UBM PLC SR UNSECURED 144A 11/20 5.75					5.75	03 Nov 2020		
	100,000.000	Local		99.469680	99,469.68	101.423667	101,423.67	1,953.99	0.01
		Base		99.469680	99,469.68	101.423667	101,423.67	1,953.99	0.01
91087BAD2	UNITED MEXICAN STATES SR UNSECURED 02/48 4.6					4.6	10 Feb 2048		
	1,000,000.000	Local		89.383358	893,833.58	94.000000	940,000.00	46,166.42	0.12
		Base		89.383358	893,833.58	94.000000	940,000.00	46,166.42	0.10
911312BK1	UNITED PARCEL SERVICE SR UNSECURED 04/23 2.5					2.5	01 Apr 2023		
	80,000.000	Local		99.739538	79,791.63	96.424526	77,139.62	-2,652.01	0.01
		Base		99.739538	79,791.63	96.424526	77,139.62	-2,652.01	0.01
911312BM7	UNITED PARCEL SERVICE SR UNSECURED 11/27 3.05					3.05	15 Nov 2027		
	60,000.000	Local		99.597217	59,758.33	95.655592	57,393.36	-2,364.97	0.01
		Base		99.597217	59,758.33	95.655592	57,393.36	-2,364.97	0.01
911365BB9	UNITED RENTALS NORTH AM COMPANY GUAR 11/24 5.75					5.75	15 Nov 2024		
	160,000.000	Local		101.316306	162,106.09	102.880000	164,608.00	2,501.91	0.02
		Base		101.316306	162,106.09	102.880000	164,608.00	2,501.91	0.02
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875	15 Jan 2028		
	100,000.000	Local		94.687190	94,687.19	93.750000	93,750.00	-937.19	0.01
		Base		94.687190	94,687.19	93.750000	93,750.00	-937.19	0.01
912810QF8	TSY INFL IX N/B 02/40 2.125					2.125	15 Feb 2040		
	699,564.000	Local		122.006490	853,513.48	120.799479	845,069.67	-8,443.81	0.10
	Original Face:	600,000.000	Base	122.006490	853,513.48	120.799479	845,069.67	-8,443.81	0.09

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912810QP6	TSY INFL IX N/B 02/41 2.125				2.125	15 Feb 2041			
		276,182.400	Local	118.167439	326,357.67	121.636719	335,939.21	9,581.54	0.04
Original Face:		240,000.000	Base	118.167439	326,357.67	121.636719	335,939.21	9,581.54	0.04
912810QV3	TSY INFL IX N/B 02/42 0.75				0.75	15 Feb 2042			
		903,360.600	Local	95.462402	862,369.73	93.833333	847,653.36	-14,716.37	0.11
Original Face:		810,000.000	Base	95.462402	862,369.73	93.833333	847,653.36	-14,716.37	0.09
912810RK6	US TREASURY N/B 02/45 2.5				2.5	15 Feb 2045			
		2,790,000.000	Local	90.913326	2,536,481.80	87.582031	2,443,538.66	-92,943.14	0.30
			Base	90.913326	2,536,481.80	87.582031	2,443,538.66	-92,943.14	0.27
912810RM2	US TREASURY N/B 05/45 3				3.0	15 May 2045			
		5,770,000.000	Local	102.910021	5,937,908.23	96.492188	5,567,599.25	-370,308.98	0.69
			Base	102.910021	5,937,908.23	96.492188	5,567,599.25	-370,308.98	0.62
912810RN0	US TREASURY N/B 08/45 2.875				2.875	15 Aug 2045			
		6,730,000.000	Local	97.761229	6,579,330.68	94.164062	6,337,241.37	-242,089.31	0.79
			Base	97.761229	6,579,330.68	94.164062	6,337,241.37	-242,089.31	0.70
912810RX8	US TREASURY N/B 05/47 3				3.0	15 May 2047			
		2,709,000.000	Local	99.439384	2,693,812.90	96.312500	2,609,105.63	-84,707.27	0.32
			Base	99.439384	2,693,812.90	96.312500	2,609,105.63	-84,707.27	0.29
912810RY6	US TREASURY N/B 08/47 2.75				2.75	15 Aug 2047			
		2,490,000.000	Local	98.228393	2,445,886.99	91.582031	2,280,392.57	-165,494.42	0.28
			Base	98.228393	2,445,886.99	91.582031	2,280,392.57	-165,494.42	0.25
912810RZ3	US TREASURY N/B 11/47 2.75				2.75	15 Nov 2047			
		3,570,000.000	Local	98.056238	3,500,607.71	91.542969	3,268,083.99	-232,523.72	0.41
			Base	98.056238	3,500,607.71	91.542969	3,268,083.99	-232,523.72	0.36
912810SA7	US TREASURY N/B 02/48 3				3.0	15 Feb 2048			
		3,090,000.000	Local	98.546537	3,045,088.00	96.238281	2,973,762.88	-71,325.12	0.37
			Base	98.546537	3,045,088.00	96.238281	2,973,762.88	-71,325.12	0.33
912810SC3	US TREASURY N/B 05/48 3.125				3.125	15 May 2048			
		2,690,000.000	Local	101.277587	2,724,367.10	98.667969	2,654,168.37	-70,198.73	0.33
			Base	101.277587	2,724,367.10	98.667969	2,654,168.37	-70,198.73	0.29

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912810SD1	US TREASURY N/B 08/48 3					3.0	15 Aug 2048		
	7,547,000.000	Local		98.637589	7,444,178.82	96.238281	7,263,103.07	-181,075.75	0.90
		Base		98.637589	7,444,178.82	96.238281	7,263,103.07	-181,075.75	0.80
9128283F5	US TREASURY N/B 11/27 2.25					2.25	15 Nov 2027		
	0.000	Local		0.000000	-18.40	0.000000	0.00	18.40	0.00
		Base		0.000000	-18.40	0.000000	0.00	18.40	0.00
9128284M9	US TREASURY N/B 04/25 2.875					2.875	30 Apr 2025		
	2,590,000.000	Local		99.542497	2,578,150.66	99.210938	2,569,563.29	-8,587.37	0.32
		Base		99.542497	2,578,150.66	99.210938	2,569,563.29	-8,587.37	0.28
9128284N7	US TREASURY N/B 05/28 2.875					2.875	15 May 2028		
	5,603,000.000	Local		99.491086	5,574,485.53	98.492188	5,518,517.29	-55,968.24	0.69
		Base		99.491086	5,574,485.53	98.492188	5,518,517.29	-55,968.24	0.61
9128284R8	US TREASURY N/B 05/25 2.875					2.875	31 May 2025		
	4,810,000.000	Local		99.919088	4,806,108.15	99.171875	4,770,167.19	-35,940.96	0.59
		Base		99.919088	4,806,108.15	99.171875	4,770,167.19	-35,940.96	0.53
9128284V9	US TREASURY N/B 08/28 2.875					2.875	15 Aug 2028		
	600,000.000	Local		99.157312	594,943.87	98.460938	590,765.63	-4,178.24	0.07
		Base		99.157312	594,943.87	98.460938	590,765.63	-4,178.24	0.07
9128284X5	US TREASURY N/B 08/23 2.75					2.75	31 Aug 2023		
	5,261,000.000	Local		99.931520	5,257,397.29	99.125000	5,214,966.25	-42,431.04	0.65
		Base		99.931520	5,257,397.29	99.125000	5,214,966.25	-42,431.04	0.58
9128284Z0	US TREASURY N/B 08/25 2.75					2.75	31 Aug 2025		
	3,310,000.000	Local		99.413765	3,290,595.62	98.355469	3,255,566.02	-35,029.60	0.40
		Base		99.413765	3,290,595.62	98.355469	3,255,566.02	-35,029.60	0.36
912828J27	US TREASURY N/B 02/25 2					2.0	15 Feb 2025		
	520,000.000	Local		95.330844	495,720.39	94.179688	489,734.38	-5,986.01	0.06
		Base		95.330844	495,720.39	94.179688	489,734.38	-5,986.01	0.05
912828K74	US TREASURY N/B 08/25 2					2.0	15 Aug 2025		
	150,000.000	Local		95.096687	142,645.03	93.710938	140,566.41	-2,078.62	0.02
		Base		95.096687	142,645.03	93.710938	140,566.41	-2,078.62	0.02

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912828L24	US TREASURY N/B 08/22 1.875					1.875	31 Aug 2022		
	2,740,000.000	Local		99.163639	2,717,083.71	96.113281	2,633,503.90	-83,579.81	0.33
		Base		99.163639	2,717,083.71	96.113281	2,633,503.90	-83,579.81	0.29
912828X47	US TREASURY N/B 04/22 1.875					1.875	30 Apr 2022		
	40,000.000	Local		98.775375	39,510.15	96.488281	38,595.31	-914.84	0.00
		Base		98.775375	39,510.15	96.488281	38,595.31	-914.84	0.00
912828XX3	US TREASURY N/B 06/24 2					2.0	30 Jun 2024		
	5,430,000.000	Local		95.659499	5,194,310.78	94.835938	5,149,591.43	-44,719.35	0.64
		Base		95.659499	5,194,310.78	94.835938	5,149,591.43	-44,719.35	0.57
912828XZ8	US TREASURY N/B 06/25 2.75					2.75	30 Jun 2025		
	6,791,000.000	Local		99.639496	6,766,518.18	98.394531	6,681,972.60	-84,545.58	0.83
		Base		99.639496	6,766,518.18	98.394531	6,681,972.60	-84,545.58	0.74
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5					4.5	01 Jun 2042		
	190,000.000	Local		102.085958	193,963.32	98.861499	187,836.85	-6,126.47	0.02
		Base		102.085958	193,963.32	98.861499	187,836.85	-6,126.47	0.02
913017CY3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/28 4.125					4.125	16 Nov 2028		
	280,000.000	Local		100.206686	280,578.72	99.317033	278,087.69	-2,491.03	0.03
		Base		100.206686	280,578.72	99.317033	278,087.69	-2,491.03	0.03
91324PBT8	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375					3.375	15 Nov 2021		
	70,000.000	Local		99.809029	69,866.32	100.304336	70,213.04	346.72	0.01
		Base		99.809029	69,866.32	100.304336	70,213.04	346.72	0.01
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75					2.75	15 Feb 2023		
	200,000.000	Local		100.734315	201,468.63	96.994098	193,988.20	-7,480.43	0.02
		Base		100.734315	201,468.63	96.994098	193,988.20	-7,480.43	0.02
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875					2.875	15 Dec 2021		
	100,000.000	Local		99.073560	99,073.56	98.865262	98,865.26	-208.30	0.01
		Base		99.073560	99,073.56	98.865262	98,865.26	-208.30	0.01
91324PCM2	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7					2.7	15 Jul 2020		
	150,000.000	Local		99.654327	149,481.49	99.371416	149,057.12	-424.37	0.02
		Base		99.654327	149,481.49	99.371416	149,057.12	-424.37	0.02

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WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.75	15 Jul 2025		
	320,000.000	Local	101.378809	324,412.19	100.475521	321,521.67	-2,890.52	0.04	
		Base	101.378809	324,412.19	100.475521	321,521.67	-2,890.52	0.04	
914908AX6	UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW						15 Mar 2024		
	294,806.790	Local	99.822100	294,282.33	97.125000	286,331.09	-7,951.24	0.04	
		Base	99.822100	294,282.33	97.125000	286,331.09	-7,951.24	0.03	
91678RAA8	UPSTART SECURITIZATION TRUST UPST 2017 2 A 144A					2.508	20 Mar 2025		
	138,512.770	Local	99.999718	138,512.38	99.751900	138,169.12	-343.26	0.02	
	Original Face: 400,000.000	Base	99.999718	138,512.38	99.751900	138,169.12	-343.26	0.02	
91831AAB7	BAUSCH HEALTH COS INC COMPANY GUAR 144A 05/23 5.875					5.875	15 May 2023		
	90,000.000	Local	94.926133	85,433.52	97.500000	87,750.00	2,316.48	0.01	
		Base	94.926133	85,433.52	97.500000	87,750.00	2,316.48	0.01	
91831AAC5	BAUSCH HEALTH COS INC COMPANY GUAR 144A 04/25 6.125					6.125	15 Apr 2025		
	70,000.000	Local	95.254786	66,678.35	95.000000	66,500.00	-178.35	0.01	
		Base	95.254786	66,678.35	95.000000	66,500.00	-178.35	0.01	
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.0	15 Feb 2028		
	170,000.000	Local	96.812335	164,580.97	96.104000	163,376.80	-1,204.17	0.02	
		Base	96.812335	164,580.97	96.104000	163,376.80	-1,204.17	0.02	
91911KAD4	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/21 5.625					5.625	01 Dec 2021		
	40,000.000	Local	95.894775	38,357.91	99.625000	39,850.00	1,492.09	0.00	
		Base	95.894775	38,357.91	99.625000	39,850.00	1,492.09	0.00	
91911KAE2	BAUSCH HEALTH COS INC COMPANY GUAR 144A 03/23 5.5					5.5	01 Mar 2023		
	10,000.000	Local	95.626900	9,562.69	96.250000	9,625.00	62.31	0.00	
		Base	95.626900	9,562.69	96.250000	9,625.00	62.31	0.00	
91911KAK8	BAUSCH HEALTH COS INC SR SECURED 144A 03/24 7					7.0	15 Mar 2024		
	130,000.000	Local	101.972085	132,563.71	105.650000	137,345.00	4,781.29	0.02	
		Base	101.972085	132,563.71	105.650000	137,345.00	4,781.29	0.02	
91911KAP7	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/25 9					9.0	15 Dec 2025		
	30,000.000	Local	99.339033	29,801.71	107.625000	32,287.50	2,485.79	0.00	
		Base	99.339033	29,801.71	107.625000	32,287.50	2,485.79	0.00	

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91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875				6.875	21 Nov 2036			
		410,000.000	Local	96.858237	397,118.77	116.120000	476,092.00	78,973.23	0.06
			Base	96.858237	397,118.77	116.120000	476,092.00	78,973.23	0.05
91911XAV6	BAUSCH HEALTH COS INC COMPANY GUAR 144A 04/26 9.25				9.25	01 Apr 2026			
		50,000.000	Local	100.022820	50,011.41	107.875000	53,937.50	3,926.09	0.01
			Base	100.022820	50,011.41	107.875000	53,937.50	3,926.09	0.01
91911XAW4	BAUSCH HEALTH COS INC COMPANY GUAR 144A 01/27 8.5				8.5	31 Jan 2027			
		30,000.000	Local	100.000000	30,000.00	105.000000	31,500.00	1,500.00	0.00
			Base	100.000000	30,000.00	105.000000	31,500.00	1,500.00	0.00
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862				4.862	21 Aug 2046			
		80,000.000	Local	103.446725	82,757.38	99.751485	79,801.19	-2,956.19	0.01
			Base	103.446725	82,757.38	99.751485	79,801.19	-2,956.19	0.01
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4				4.4	01 Nov 2034			
		110,000.000	Local	96.197500	105,817.25	97.518330	107,270.16	1,452.91	0.01
			Base	96.197500	105,817.25	97.518330	107,270.16	1,452.91	0.01
92343VCR3	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5				3.5	01 Nov 2024			
		40,000.000	Local	101.550550	40,620.22	98.609144	39,443.66	-1,176.56	0.00
			Base	101.550550	40,620.22	98.609144	39,443.66	-1,176.56	0.00
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522				4.522	15 Sep 2048			
		170,000.000	Local	95.317241	162,039.31	95.097482	161,665.72	-373.59	0.02
			Base	95.317241	162,039.31	95.097482	161,665.72	-373.59	0.02
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25				5.25	16 Mar 2037			
		200,000.000	Local	102.897045	205,794.09	106.616980	213,233.96	7,439.87	0.03
			Base	102.897045	205,794.09	106.616980	213,233.96	7,439.87	0.02
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5				5.5	16 Mar 2047			
		20,000.000	Local	105.444700	21,088.94	109.497219	21,899.44	810.50	0.00
			Base	105.444700	21,088.94	109.497219	21,899.44	810.50	0.00
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125				4.125	16 Mar 2027			
		170,000.000	Local	101.647747	172,801.17	100.455938	170,775.09	-2,026.08	0.02
			Base	101.647747	172,801.17	100.455938	170,775.09	-2,026.08	0.02

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92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.5	10 Aug 2033		
	180,000.000	Local		100.481306	180,866.35	99.177014	178,518.63	-2,347.72	0.02
		Base		100.481306	180,866.35	99.177014	178,518.63	-2,347.72	0.02
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376					3.376	15 Feb 2025		
	406,000.000	Local		99.720709	404,866.08	97.067743	394,095.04	-10,771.04	0.05
		Base		99.720709	404,866.08	97.067743	394,095.04	-10,771.04	0.04
92343VEQ3	VERIZON COMMUNICATIONS SR UNSECURED 144A 09/28 4.329					4.329	21 Sep 2028		
	406,000.000	Local		100.541756	408,199.53	100.535503	408,174.14	-25.39	0.05
		Base		100.541756	408,199.53	100.535503	408,174.14	-25.39	0.05
92553PAT9	VIACOM INC SR UNSECURED 09/23 4.25					4.25	01 Sep 2023		
	90,000.000	Local		99.353789	89,418.41	100.681579	90,613.42	1,195.01	0.01
		Base		99.353789	89,418.41	100.681579	90,613.42	1,195.01	0.01
92553PAX0	VIACOM INC SR UNSECURED 04/24 3.875					3.875	01 Apr 2024		
	10,000.000	Local		95.532000	9,553.20	98.248067	9,824.81	271.61	0.00
		Base		95.532000	9,553.20	98.248067	9,824.81	271.61	0.00
92565EAB9	VICI PPTYS 1 LLC TERM LOAN						20 Dec 2024		
	240,909.090	Local		100.876492	243,020.64	100.152800	241,277.20	-1,743.44	0.03
		Base		100.876492	243,020.64	100.152800	241,277.20	-1,743.44	0.03
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.15	14 Dec 2025		
	200,000.000	Local		97.117645	194,235.29	96.962174	193,924.35	-310.94	0.02
		Base		97.117645	194,235.29	96.962174	193,924.35	-310.94	0.02
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.3	14 Dec 2045		
	500,000.000	Local		102.978660	514,893.30	103.399253	516,996.27	2,102.97	0.06
		Base		102.978660	514,893.30	103.399253	516,996.27	2,102.97	0.06
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375	30 May 2028		
	800,000.000	Local		99.037388	792,299.10	98.522712	788,181.70	-4,117.40	0.10
		Base		99.037388	792,299.10	98.522712	788,181.70	-4,117.40	0.09
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.25	30 May 2048		
	440,000.000	Local		100.672289	442,958.07	100.399304	441,756.94	-1,201.13	0.05
		Base		100.672289	442,958.07	100.399304	441,756.94	-1,201.13	0.05

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92890FAW6	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 XA					1.20481	15 May 2047		
	7,162,531.030	Local	4.046194	289,809.93	3.955870	283,340.42	-6,469.51	0.04	
Original Face:	7,917,407.000	Base	4.046194	289,809.93	3.955870	283,340.42	-6,469.51	0.03	
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75					3.75	17 Sep 2024		
	300,000.000	Local	99.761660	299,284.98	98.487350	295,462.05	-3,822.93	0.04	
		Base	99.761660	299,284.98	98.487350	295,462.05	-3,822.93	0.03	
92912EAA1	BAUSCH HEALTH COS INC COMPANY GUAR 144A 07/21 7.5					7.5	15 Jul 2021		
	180,000.000	Local	100.023822	180,042.88	101.875000	183,375.00	3,332.12	0.02	
		Base	100.023822	180,042.88	101.875000	183,375.00	3,332.12	0.02	
92922FYA0	WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR11 A					4.200487	25 Oct 2034		
	126,294.630	Local	96.163637	121,449.51	100.264660	126,628.88	5,179.37	0.02	
Original Face:	2,100,000.000	Base	96.163637	121,449.51	100.264660	126,628.88	5,179.37	0.01	
92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A					1.56761	15 Jun 2045		
	978,025.560	Local	4.084345	39,945.94	3.923680	38,374.59	-1,571.35	0.00	
Original Face:	1,160,000.000	Base	4.084345	39,945.94	3.923680	38,374.59	-1,571.35	0.00	
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.56975	29 Mar 2049		
	660,000.000	Local	97.846692	645,788.17	99.050000	653,730.00	7,941.83	0.08	
		Base	97.846692	645,788.17	99.050000	653,730.00	7,941.83	0.07	
931142EE9	WALMART INC SR UNSECURED 06/28 3.7					3.7	26 Jun 2028		
	420,000.000	Local	99.700695	418,742.92	100.027000	420,113.40	1,370.48	0.05	
		Base	99.700695	418,742.92	100.027000	420,113.40	1,370.48	0.05	
931427AQ1	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45					3.45	01 Jun 2026		
	190,000.000	Local	99.757363	189,538.99	94.894988	180,300.48	-9,238.51	0.02	
		Base	99.757363	189,538.99	94.894988	180,300.48	-9,238.51	0.02	
933XFBII2	HCA INC. 2018 TERM LOAN B10						13 Mar 2025		
	249,542.500	Local	100.708861	251,311.41	100.694400	251,275.32	-36.09	0.03	
		Base	100.708861	251,311.41	100.694400	251,275.32	-36.09	0.03	
94106LAG4	WASTE MANAGEMENT INC COMPANY GUAR 05/29 7.375					7.375	15 May 2029		
	80,000.000	Local	117.743475	94,194.78	123.775700	99,020.56	4,825.78	0.01	
		Base	117.743475	94,194.78	123.775700	99,020.56	4,825.78	0.01	

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94106LAZ2	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5				3.5	15 May 2024			
		150,000.000	Local	101.285913	151,928.87	98.764913	148,147.37	-3,781.50	0.02
			Base	101.285913	151,928.87	98.764913	148,147.37	-3,781.50	0.02
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125				3.125	15 May 2022			
		80,000.000	Local	99.795988	79,836.79	98.424891	78,739.91	-1,096.88	0.01
			Base	99.795988	79,836.79	98.424891	78,739.91	-1,096.88	0.01
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3				3.0	23 Oct 2026			
		480,000.000	Local	99.897204	479,506.58	92.794916	445,415.60	-34,090.98	0.06
			Base	99.897204	479,506.58	92.794916	445,415.60	-34,090.98	0.05
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6				4.6	01 Apr 2021			
		50,000.000	Local	102.199940	51,099.97	102.836476	51,418.24	318.27	0.01
			Base	102.199940	51,099.97	102.836476	51,418.24	318.27	0.01
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45				3.45	13 Feb 2023			
		510,000.000	Local	98.659761	503,164.78	98.228782	500,966.79	-2,197.99	0.06
			Base	98.659761	503,164.78	98.228782	500,966.79	-2,197.99	0.06
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375				5.375	02 Nov 2043			
		130,000.000	Local	99.726500	129,644.45	107.433375	139,663.39	10,018.94	0.02
			Base	99.726500	129,644.45	107.433375	139,663.39	10,018.94	0.02
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3				4.3	22 Jul 2027			
		1,320,000.000	Local	101.015469	1,333,404.19	99.621338	1,315,001.66	-18,402.53	0.16
			Base	101.015469	1,333,404.19	99.621338	1,315,001.66	-18,402.53	0.15
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4				4.4	14 Jun 2046			
		70,000.000	Local	99.615843	69,731.09	94.198271	65,938.79	-3,792.30	0.01
			Base	99.615843	69,731.09	94.198271	65,938.79	-3,792.30	0.01
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75				4.75	07 Dec 2046			
		660,000.000	Local	101.842059	672,157.59	99.616636	657,469.80	-14,687.79	0.08
			Base	101.842059	672,157.59	99.616636	657,469.80	-14,687.79	0.07
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1				2.64581	25 Jun 2037			
		164,134.910	Local	74.441830	122,185.03	83.227750	136,605.79	14,420.76	0.02
		Original Face:	1,110,000.000	Base	74.441830	122,185.03	83.227750	136,605.79	14,420.76

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	Units								
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B					4.42255	15 Jul 2046		
	70,000.000	Local	103.343371	72,340.36	100.517740	70,362.42		-1,977.94	0.01
Original Face:	70,000.000	Base	103.343371	72,340.36	100.517740	70,362.42		-1,977.94	0.01
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5					3.817	15 Aug 2050		
	20,000.000	Local	104.044800	20,808.96	100.943780	20,188.76		-620.20	0.00
Original Face:	20,000.000	Base	104.044800	20,808.96	100.943780	20,188.76		-620.20	0.00
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808	15 Dec 2047		
	250,000.000	Local	102.653552	256,633.88	99.174880	247,937.20		-8,696.68	0.03
Original Face:	250,000.000	Base	102.653552	256,633.88	99.174880	247,937.20		-8,696.68	0.03
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467	15 Apr 2050		
	220,000.000	Local	102.695209	225,929.46	96.878800	213,133.36		-12,796.10	0.03
Original Face:	220,000.000	Base	102.695209	225,929.46	96.878800	213,133.36		-12,796.10	0.02
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406	15 May 2048		
	750,000.000	Local	102.684225	770,131.69	97.273990	729,554.93		-40,576.76	0.09
Original Face:	750,000.000	Base	102.684225	770,131.69	97.273990	729,554.93		-40,576.76	0.08
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA					1.29707	15 May 2048		
	5,003,847.550	Local	5.207414	260,571.06	4.925990	246,489.03		-14,082.03	0.03
Original Face:	5,169,000.000	Base	5.207414	260,571.06	4.925990	246,489.03		-14,082.03	0.03
94989HBJ8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 C					3.848	15 May 2048		
	0.000	Local	0.000000	-0.01	0.000000	0.00		0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00		0.01	0.00
94989HBM1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 D					4.23743	15 May 2048		
	0.000	Local	0.000000	-0.01	0.000000	0.00		0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00		0.01	0.00
95000XAF4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2017 C39 A5					3.418	15 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
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4						29 Apr 2023		
	95,850.440	Local	100.583638	96,409.86	100.089300	95,936.03		-473.83	0.01
		Base	100.583638	96,409.86	100.089300	95,936.03		-473.83	0.01

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# Holdings

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



STATE STREET

As of: September 28, 2018

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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
961214CP6	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3					2.3	26 May 2020		
	30,000.000	Local		98.763300	29,628.99	98.778246	29,633.47	4.48	0.00
		Base		98.763300	29,628.99	98.778246	29,633.47	4.48	0.00
961214CS0	WESTPAC BANKING CORP SR UNSECURED 11/20 2.6					2.6	23 Nov 2020		
	170,000.000	Local		98.923518	168,169.98	98.555236	167,543.90	-626.08	0.02
		Base		98.923518	168,169.98	98.555236	167,543.90	-626.08	0.02
963FXEI8	NUMERICABLE GROUP SA USD TERM LOAN B12						31 Jan 2026		
	231,596.630	Local		99.916981	231,404.36	98.687500	228,556.92	-2,847.44	0.03
		Base		99.916981	231,404.36	98.687500	228,556.92	-2,847.44	0.03
964DCCI9	ST784908 STRU CITI 7472 AG					1.0	01 Sep 2058		
	150,000.000	Local		97.640627	146,460.94	97.632730	146,449.10	-11.84	0.02
		Base		97.640627	146,460.94	97.632730	146,449.10	-11.84	0.02
966387AP7	WHITING PETROLEUM CORP COMPANY GUAR 04/23 6.25					6.25	01 Apr 2023		
	30,000.000	Local		76.616400	22,984.92	103.500000	31,050.00	8,065.08	0.00
		Base		76.616400	22,984.92	103.500000	31,050.00	8,065.08	0.00
966387BG6	WHITING PETROLEUM CORP SR UNSECURED 01/26 6.625					6.625	15 Jan 2026		
	50,000.000	Local		102.872760	51,436.38	104.000000	52,000.00	563.62	0.01
		Base		102.872760	51,436.38	104.000000	52,000.00	563.62	0.01
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.5	15 Jan 2031		
	60,000.000	Local		119.587317	71,752.39	121.460711	72,876.43	1,124.04	0.01
		Base		119.587317	71,752.39	121.460711	72,876.43	1,124.04	0.01
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.75	15 Jun 2031		
	320,000.000	Local		121.446672	388,629.35	120.502038	385,606.52	-3,022.83	0.05
		Base		121.446672	388,629.35	120.502038	385,606.52	-3,022.83	0.04
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875					7.875	01 Sep 2021		
	130,000.000	Local		109.894392	142,862.71	111.062000	144,380.60	1,517.89	0.02
		Base		109.894392	142,862.71	111.062000	144,380.60	1,517.89	0.02
969457BU3	WILLIAMS COMPANIES INC SR UNSECURED 01/23 3.7					3.7	15 Jan 2023		
	70,000.000	Local		97.421871	68,195.31	98.959000	69,271.30	1,075.99	0.01
		Base		97.421871	68,195.31	98.959000	69,271.30	1,075.99	0.01

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STATE STREET

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96950FAD6	WILLIAMS COMPANIES INC SR UNSECURED 03/20 5.25					5.25	15 Mar 2020		
	80,000.000	Local		102.861613	82,289.29	102.627374	82,101.90	-187.39	0.01
		Base		102.861613	82,289.29	102.627374	82,101.90	-187.39	0.01
98162JAA4	WORLDWIDE PLAZA TRUST WPT 2017 WWP A 144A					3.5263	10 Nov 2036		
	350,000.000	Local		102.858766	360,005.68	97.196020	340,186.07	-19,819.61	0.04
Original Face:	350,000.000	Base		102.858766	360,005.68	97.196020	340,186.07	-19,819.61	0.04
98212BAD5	WPX ENERGY INC SR UNSECURED 01/22 6					6.0	15 Jan 2022		
	10,000.000	Local		97.274700	9,727.47	103.625000	10,362.50	635.03	0.00
		Base		97.274700	9,727.47	103.625000	10,362.50	635.03	0.00
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25					8.25	01 Aug 2023		
	30,000.000	Local		111.333533	33,400.06	113.500000	34,050.00	649.94	0.00
		Base		111.333533	33,400.06	113.500000	34,050.00	649.94	0.00
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.95	01 Apr 2037		
	210,000.000	Local		115.987681	243,574.13	121.219618	254,561.20	10,987.07	0.03
		Base		115.987681	243,574.13	121.219618	254,561.20	10,987.07	0.03
98310CAC6	WYNDHAM HOTELS + RESORTS INC TERM LOAN B						30 May 2025		
	340,000.000	Local		100.515709	341,753.41	100.275000	340,935.00	-818.41	0.04
		Base		100.515709	341,753.41	100.275000	340,935.00	-818.41	0.04
98379EAE6	XPO LOGISTICS INC REPRICING TRANCHE 2018						24 Feb 2025		
	340,208.020	Local		100.189267	340,851.92	100.455500	341,757.67	905.75	0.04
		Base		100.189267	340,851.92	100.455500	341,757.67	905.75	0.04
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625	15 Dec 2027		
	160,000.000	Local		100.153763	160,246.02	94.093200	150,549.12	-9,696.90	0.02
		Base		100.153763	160,246.02	94.093200	150,549.12	-9,696.90	0.02
ACI0N0ZF8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875					7.875	15 Jun 2027		
	260,000.000	Local		98.691573	256,598.09	83.151000	216,192.60	-40,405.49	0.03
Original Face:	260,000.000	Base		98.691573	256,598.09	83.151000	216,192.60	-40,405.49	0.02
ACI103TH8	REPUBLIC OF ECUADOR SR UNSECURED 144A 01/28 7.875					7.875	23 Jan 2028		
	220,000.000	Local		100.000000	220,000.00	89.970000	197,934.00	-22,066.00	0.02
		Base		100.000000	220,000.00	89.970000	197,934.00	-22,066.00	0.02

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WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
C6901LAE7	1011778 B C UNLIMITED LIABILI TERM LOAN B 3					16 Feb 2024			
		171,419.140	Local 99.902368	171,251.78	100.017900	171,449.82	198.04		0.02
			Base 99.902368	171,251.78	100.017900	171,449.82	198.04		0.02
C9413PAZ6	VALEANT PHARMACEUTICALS INTL I INITIAL TERM					02 Jun 2025			
		126,505.340	Local 101.225395	128,055.53	100.486100	127,120.28	-935.25		0.02
			Base 101.225395	128,055.53	100.486100	127,120.28	-935.25		0.01
D8545JAG4	UNITYMEDIA HESSEN GMBH + CO K TERM LOAN D FACILITY					15 Jan 2026			
		160,000.000	Local 99.648400	159,437.44	100.000000	160,000.00	562.56		0.02
			Base 99.648400	159,437.44	100.000000	160,000.00	562.56		0.02
G9368PAY0	VIRGIN MEDIA INVT HLDGS LTD TERM LOAN K					15 Jan 2026			
		129,664.650	Local 99.872479	129,499.30	100.125000	129,826.73	327.43		0.02
			Base 99.872479	129,499.30	100.125000	129,826.73	327.43		0.01
N8433WAC8	SYNCREON GROUP HLDGS B V TERM LOAN					28 Oct 2020			
		285,749.990	Local 99.828269	285,259.27	93.875000	268,247.80	-17,011.47		0.03
			Base 99.828269	285,259.27	93.875000	268,247.80	-17,011.47		0.03
N9833RAE9	ZIGGO SECD FIN B V TERM LOAN E					15 Apr 2025			
		161,000.000	Local 99.958870	160,933.78	98.125000	157,981.25	-2,952.53		0.02
			Base 99.958870	160,933.78	98.125000	157,981.25	-2,952.53		0.02
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75				3.75	25 Apr 2022			
		210,000.000	Local 98.009324	205,819.58	99.184000	208,286.40	2,466.82		0.03
			Base 98.009324	205,819.58	99.184000	208,286.40	2,466.82		0.02
Y20721BM0	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125				5.125	15 Jan 2045			
		1,020,000.000	Local 108.409009	1,105,771.89	100.162700	1,021,659.54	-84,112.35		0.13
			Base 108.409009	1,105,771.89	100.162700	1,021,659.54	-84,112.35		0.11
<b>US DOLLAR Total</b>									
		444,954,562.580	Local	383,948,400.74		377,277,561.61	-6,670,839.13		46.86
Original Face:		457,141,678.000	Base	383,945,654.74		377,277,561.61	-6,668,093.13		41.68
<b>FIXED INCOME Total</b>									
		858,418,862.580	Base	402,852,142.81		392,841,286.70	-10,010,856.11		43.40

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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
Original Face:		457,141,678.000						

# 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	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr
Notional Par					Unit Price				% Fund

## OPTIONS PURCHASED - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
99ZZ95494	USCAP0024 USD PUT CAD CALL 1.2 OCT18 1.291 CALL					12 Oct 2018			
4,120,000.000	4,120,000.000	Local	0.006430	26,491.60	0.004654	19,174.48	-7,317.12	0.00	
		Base	0.006430	26,491.60	0.004654	19,174.48	-7,317.12	0.00	
ADI14K8C8	AUDUSD EURO 2PM O OCT18C 73 OCT18 73 CALL					05 Oct 2018			
2,000.000	2,000	Local	0.871800	1,743.60	0.080000	160.00	-1,583.60	0.00	
		Base	0.871800	1,743.60	0.080000	160.00	-1,583.60	0.00	
ADI14P4W7	AUDUSD EURO 2PM O OCT18C 74 OCT18 74 CALL					05 Oct 2018			
8,000.000	8,000	Local	0.576800	4,614.40	0.015000	120.00	-4,494.40	0.00	
		Base	0.576800	4,614.40	0.015000	120.00	-4,494.40	0.00	
ADI1515K4	US 10Y NOTE W4 OP SEP18C 119.5 SEP18 119.5 CALL					28 Sep 2018			
16,000.000	16,000	Local	0.240081	3,841.30	0.001000	16.00	-3,825.30	0.00	
		Base	0.240081	3,841.30	0.001000	16.00	-3,825.30	0.00	
ADI151F64	US LONG BND W4 OP SEP18C 142.5 SEP18 142.5 CALL					28 Sep 2018			
2,000.000	2,000	Local	0.486175	972.35	0.001000	2.00	-970.35	0.00	
		Base	0.486175	972.35	0.001000	2.00	-970.35	0.00	
ADI154BK1	US BOND FUTR OPTN NOV18C 141 OCT18 141 CALL					26 Oct 2018			
12,000.000	12,000	Local	0.970551	11,646.61	0.734375	8,812.50	-2,834.11	0.00	
		Base	0.970551	11,646.61	0.734375	8,812.50	-2,834.11	0.00	
ADI154C12	US 5YR NOTE W4 OP SEP18C 112.5 SEP18 112.5 CALL					28 Sep 2018			
16,000.000	16,000	Local	0.128499	2,055.98	0.001000	16.00	-2,039.98	0.00	
		Base	0.128499	2,055.98	0.001000	16.00	-2,039.98	0.00	
ADI154CB0	US 10YR FUT OPTN NOV18C 118.5 OCT18 118.5 CALL					26 Oct 2018			
20,000.000	20,000	Local	0.509614	10,192.27	0.562500	11,250.00	1,057.73	0.00	
		Base	0.509614	10,192.27	0.562500	11,250.00	1,057.73	0.00	
ADI154CT1	US LONG BND W4 OP SEP18C 141.5 SEP18 141.5 CALL					28 Sep 2018			
7,000.000	7,000	Local	0.519657	3,637.60	0.001000	7.00	-3,630.60	0.00	
		Base	0.519657	3,637.60	0.001000	7.00	-3,630.60	0.00	

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Asset ID	Asset Description					Rate	Maturity Date		% Curr
Notional Par	Units		Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls	% Fund	
ADI154DZ6	US LONG BND W4 OP SEP18C 142 SEP18 142 CALL						28 Sep 2018		
7,000.000	7.000	Local	0.515193	3,606.35	0.001000	7.00	-3,599.35	0.00	
		Base	0.515193	3,606.35	0.001000	7.00	-3,599.35	0.00	
ADI1558N6	US 5YR FUTR OPTN NOV18C 112.5 OCT18 112.5 CALL						26 Oct 2018		
14,000.000	14.000	Local	0.217202	3,040.83	0.234375	3,281.25	240.42	0.00	
		Base	0.217202	3,040.83	0.234375	3,281.25	240.42	0.00	
ADI155970	US BOND FUTR OPTN NOV18C 140 OCT18 140 CALL						26 Oct 2018		
2,000.000	2.000	Local	1.009615	2,019.23	1.250000	2,500.00	480.77	0.00	
		Base	1.009615	2,019.23	1.250000	2,500.00	480.77	0.00	
ADI156C33	US 10Y NOTE W4 OP SEP18C 118.5 SEP18 118.5 CALL						28 Sep 2018		
6,000.000	6.000	Local	0.251802	1,510.81	0.281250	1,687.50	176.69	0.00	
		Base	0.251802	1,510.81	0.281250	1,687.50	176.69	0.00	
ADI156C58	US LONG BND W4 OP SEP18C 140 SEP18 140 CALL						28 Sep 2018		
5,000.000	5.000	Local	0.595550	2,977.75	0.500000	2,500.00	-477.75	0.00	
		Base	0.595550	2,977.75	0.500000	2,500.00	-477.75	0.00	
ADI156C90	US LONG BND W4 OP SEP18C 140.5 SEP18 140.5 CALL						28 Sep 2018		
1,000.000	1.000	Local	0.573680	573.68	0.001000	1.00	-572.68	0.00	
		Base	0.573680	573.68	0.001000	1.00	-572.68	0.00	
ADI159HV0	US BOND FUTR OPTN NOV18C 140.5 OCT18 140.5 CALL						26 Oct 2018		
6,000.000	6.000	Local	0.884613	5,307.68	0.968750	5,812.50	504.82	0.00	
		Base	0.884613	5,307.68	0.968750	5,812.50	504.82	0.00	
ADI159JS5	US BOND FUTR OPTN DEC18C 140 NOV18 140 CALL						23 Nov 2018		
3,000.000	3.000	Local	1.392427	4,177.28	1.671875	5,015.63	838.35	0.00	
		Base	1.392427	4,177.28	1.671875	5,015.63	838.35	0.00	
ADI15B8X1	US 10YR FUT OPTN NOV18C 118.7 OCT18 118.75 CALL						26 Oct 2018		
3,000.000	3.000	Local	0.376800	1,130.40	0.421875	1,265.63	135.23	0.00	
		Base	0.376800	1,130.40	0.421875	1,265.63	135.23	0.00	
<b>US DOLLAR Total</b>									
4,250,000.000	4,120,130.000	Local		89,539.72		61,628.49	-27,911.23	0.01	
		Base		89,539.72		61,628.49	-27,911.23	0.01	

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## OPTIONS PURCHASED - CALLS Total

4,250,000.000	4,120,130.000	Base		89,539.72		61,628.49	-27,911.23	0.01
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# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



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Notional Par					Unit Price				% Fund

## OPTIONS PURCHASED - PUTS

US DOLLAR									Exchange Rate:	1.000000
ADI14DLR6	US 10YR FUT OPTN NOV18P 119.5 OCT18 119.5 PUT					26 Oct 2018				
6,000.000		6.000	Local 0.478363	2,870.18	0.875000		5,250.00	2,379.82	0.00	
			Base 0.478363	2,870.18	0.875000		5,250.00	2,379.82	0.00	
ADI14QFX1	US 10YR FUT OPTN NOV18P 119 OCT18 119 PUT					26 Oct 2018				
2,000.000		2.000	Local 0.486175	972.35	0.531250		1,062.50	90.15	0.00	
			Base 0.486175	972.35	0.531250		1,062.50	90.15	0.00	
ADI14S5S9	US 5YR FUTR OPTN DEC18P 108.7 NOV18 108.75 PUT					23 Nov 2018				
2,039,000.000		2,039.000	Local 0.017425	35,529.58	0.001000		2,039.00	-33,490.58	0.00	
			Base 0.017425	35,529.58	0.001000		2,039.00	-33,490.58	0.00	
ADI14SCP7	US 10YR FUT OPTN NOV18P 118.5 OCT18 118.5 PUT					26 Oct 2018				
12,000.000		12.000	Local 0.474458	5,693.49	0.281250		3,375.00	-2,318.49	0.00	
			Base 0.474458	5,693.49	0.281250		3,375.00	-2,318.49	0.00	
AEI017491	USCAP0026 USD PUT CAD CALL 1.2 OCT18 1.2837 PUT					25 Oct 2018				
4,860,000.000		4,860,000.000	Local 0.008030	39,025.80	0.004562		22,171.32	-16,854.48	0.00	
			Base 0.008030	39,025.80	0.004562		22,171.32	-16,854.48	0.00	
AEI112672	USAUP0012 USD PUT AUD CALL.739 NOV18 .7396 PUT					21 Nov 2018				
3,945,000.000		3,945,000.000	Local 0.007682	30,305.14	0.004152		16,379.64	-13,925.50	0.00	
			Base 0.007682	30,305.14	0.004152		16,379.64	-13,925.50	0.00	
AEI112680	USIDP0003 USD PUT IDR CALL1474 NOV18 14745 PUT					21 Nov 2018				
1,981,000.000		1,981,000.000	Local 0.009250	18,324.25	0.005174		10,249.69	-8,074.56	0.00	
			Base 0.009250	18,324.25	0.005174		10,249.69	-8,074.56	0.00	
AEI112698	USCOP0008 USD PUT COP CALL 294 NOV18 2947.04 PUT					21 Nov 2018				
2,015,000.000		2,015,000.000	Local 0.012725	25,640.88	0.015929		32,096.94	6,456.06	0.00	
			Base 0.012725	25,640.88	0.015929		32,096.94	6,456.06	0.00	
AEI114843	USCOP0009 USD PUT COP CALL 292 NOV18 2927 PUT					26 Nov 2018				
2,060,000.000		2,060,000.000	Local 0.011680	24,060.80	0.013813		28,454.78	4,393.98	0.00	
			Base 0.011680	24,060.80	0.013813		28,454.78	4,393.98	0.00	

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# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
AEI114876	USIDP0004 USD PUT IDR CALL1474 NOV18 14740 PUT					26 Nov 2018		
2,152,000.000	2,152,000.000	Local	0.007785	16,753.32	0.005553	11,950.06	-4,803.26	0.00
		Base	0.007785	16,753.32	0.005553	11,950.06	-4,803.26	0.00
<b>US DOLLAR Total</b>								
19,072,000.000	17,015,059.000	Local		199,175.79		133,028.93	-66,146.86	0.02
		Base		199,175.79		133,028.93	-66,146.86	0.01
<b>OPTIONS PURCHASED - PUTS Total</b>								
19,072,000.000	17,015,059.000	Base		199,175.79		133,028.93	-66,146.86	0.01

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Notional Par					Unit Price				% Fund

## OPTIONS WRITTEN - CALLS

								Exchange Rate:	1.000000
<b>US DOLLAR</b>									
ADI13YY22	US 10YR FUT OPTN DEC18C 120 NOV18 120 CALL					23 Nov 2018			
-8,000.000	-8.000	Local	0.246248	-1,969.98	0.203125	-1,625.00	344.98	0.00	
		Base	0.246248	-1,969.98	0.203125	-1,625.00	344.98	0.00	
ADI14DHL4	US 10YR FUT OPTN NOV18C 119.5 OCT18 119.5 CALL					26 Oct 2018			
-9,000.000	-9.000	Local	0.279450	-2,515.05	0.156250	-1,406.25	1,108.80	0.00	
		Base	0.279450	-2,515.05	0.156250	-1,406.25	1,108.80	0.00	
ADI14FQM7	EURO CURR 2PM OP OCT18C 1.17 OCT18 1.17 CALL					05 Oct 2018			
-625,000.000	-5.000	Local	0.006786	-4,241.00	0.003400	-2,125.00	2,116.00	0.00	
		Base	0.006786	-4,241.00	0.003400	-2,125.00	2,116.00	0.00	
ADI14G2N9	US 10YR FUT OPTN NOV18C 120.5 OCT18 120.5 CALL					26 Oct 2018			
-3,000.000	-3.000	Local	0.274243	-822.73	0.031250	-93.75	728.98	0.00	
		Base	0.274243	-822.73	0.031250	-93.75	728.98	0.00	
ADI14GGM6	US BOND FUTR OPTN NOV18C 145 OCT18 145 CALL					26 Oct 2018			
-7,000.000	-7.000	Local	0.674540	-4,721.78	0.046875	-328.13	4,393.65	0.00	
		Base	0.674540	-4,721.78	0.046875	-328.13	4,393.65	0.00	
ADI14MWD5	US 10YR FUT OPTN DEC18C 120.5 NOV18 120.5 CALL					23 Nov 2018			
-19,000.000	-19.000	Local	0.225996	-4,293.93	0.125000	-2,375.00	1,918.93	0.00	
		Base	0.225996	-4,293.93	0.125000	-2,375.00	1,918.93	0.00	
ADI14RGW0	US BOND FUTR OPTN DEC18C 148 NOV18 148 CALL					23 Nov 2018			
-3,000.000	-3.000	Local	0.446117	-1,338.35	0.078125	-234.38	1,103.97	0.00	
		Base	0.446117	-1,338.35	0.078125	-234.38	1,103.97	0.00	
ADI14RHS8	US BOND FUTR OPTN DEC18C 151 NOV18 151 CALL					23 Nov 2018			
-6,000.000	-6.000	Local	0.326325	-1,957.95	0.031250	-187.50	1,770.45	0.00	
		Base	0.326325	-1,957.95	0.031250	-187.50	1,770.45	0.00	
ADI14RJB3	US BOND FUTR OPTN DEC18C 150 NOV18 150 CALL					23 Nov 2018			
-2,000.000	-2.000	Local	0.451325	-902.65	0.046875	-93.75	808.90	0.00	
		Base	0.451325	-902.65	0.046875	-93.75	808.90	0.00	

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WESTERN CORE PLUS BOND PORT  
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ADI14RJM9	US 10YR FUT OPTN NOV18C 120 OCT18 120 CALL					26 Oct 2018		
		-16,000.000	Local 0.159333	-2,549.33	0.078125	-1,250.00	1,299.33	0.00
			Base 0.159333	-2,549.33	0.078125	-1,250.00	1,299.33	0.00
ADI14T508	US BOND FUTR OPTN DEC18C 144 NOV18 144 CALL					23 Nov 2018		
		-5,000.000	Local 0.373200	-1,866.00	0.312500	-1,562.50	303.50	0.00
			Base 0.373200	-1,866.00	0.312500	-1,562.50	303.50	0.00
ADI14YQ12	US 5YR FUTR OPTN NOV18C 113.5 OCT18 113.5 CALL					26 Oct 2018		
		-7,000.000	Local 0.181236	-1,268.65	0.023438	-164.07	1,104.58	0.00
			Base 0.181236	-1,268.65	0.023438	-164.07	1,104.58	0.00
ADI14ZGL6	US BOND FUTR OPTN DEC18C 145 NOV18 145 CALL					23 Nov 2018		
		-9,000.000	Local 0.612783	-5,515.05	0.203125	-1,828.13	3,686.92	0.00
			Base 0.612783	-5,515.05	0.203125	-1,828.13	3,686.92	0.00
ADI14ZVQ8	US 5YR FUTR OPTN NOV18C 113 OCT18 113 CALL					26 Oct 2018		
		-22,000.000	Local 0.195999	-4,311.97	0.078125	-1,718.75	2,593.22	0.00
			Base 0.195999	-4,311.97	0.078125	-1,718.75	2,593.22	0.00
ADI1501Q7	US BOND FUTR OPTN NOV18C 144 OCT18 144 CALL					26 Oct 2018		
		-10,000.000	Local 0.443513	-4,435.13	0.093750	-937.50	3,497.63	0.00
			Base 0.443513	-4,435.13	0.093750	-937.50	3,497.63	0.00
ADI1502D5	US 5YR FUTR OPTN NOV18C 113.2 OCT18 113.25 CALL					26 Oct 2018		
		-39,000.000	Local 0.116590	-4,547.00	0.039063	-1,523.46	3,023.54	0.00
			Base 0.116590	-4,547.00	0.039063	-1,523.46	3,023.54	0.00
ADI150N91	US BOND FUTR OPTN DEC18C 146 NOV18 146 CALL					23 Nov 2018		
		-5,000.000	Local 0.470076	-2,350.38	0.140625	-703.13	1,647.25	0.00
			Base 0.470076	-2,350.38	0.140625	-703.13	1,647.25	0.00
ADI150ND2	US 10YR FUT OPTN NOV18C 119 OCT18 119 CALL					26 Oct 2018		
		-2,000.000	Local 0.271640	-543.28	0.312500	-625.00	-81.72	0.00
			Base 0.271640	-543.28	0.312500	-625.00	-81.72	0.00
ADI151F15	US BOND FUTR OPTN NOV18C 143 OCT18 143 CALL					26 Oct 2018		
		-23,000.000	Local 0.291678	-6,708.60	0.187500	-4,312.50	2,396.10	0.00
			Base 0.291678	-6,708.60	0.187500	-4,312.50	2,396.10	0.00

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ADI151TP7	US BOND FUTR OPTN DEC18C 143 NOV18 143 CALL					23 Nov 2018		
-29,000.000		-29.000	Local 0.567166	-16,447.82	0.484375	-14,046.88	2,400.94	0.00
			Base 0.567166	-16,447.82	0.484375	-14,046.88	2,400.94	0.00
ADI154BL9	US BOND FUTR OPTN NOV18C 142 OCT18 142 CALL					26 Oct 2018		
-8,000.000		-8.000	Local 0.502106	-4,016.85	0.390625	-3,125.00	891.85	0.00
			Base 0.502106	-4,016.85	0.390625	-3,125.00	891.85	0.00
ADI154DF0	US LONG BND W4 OP SEP18C 141 SEP18 141 CALL					28 Sep 2018		
-3,000.000		-3.000	Local 0.310700	-932.10	0.001000	-3.00	929.10	0.00
			Base 0.310700	-932.10	0.001000	-3.00	929.10	0.00
ADI156BJ9	US 10Y NOTE W4 OP SEP18C 118.7 SEP18 118.75 CALL					28 Sep 2018		
-29,000.000		-29.000	Local 0.115657	-3,354.05	0.031250	-906.25	2,447.80	0.00
			Base 0.115657	-3,354.05	0.031250	-906.25	2,447.80	0.00
ADI158J32	US 10YR FUT OPTN NOV18C 119.2 OCT18 119.25 CALL					26 Oct 2018		
-5,000.000		-5.000	Local 0.232576	-1,162.88	0.218750	-1,093.75	69.13	0.00
			Base 0.232576	-1,162.88	0.218750	-1,093.75	69.13	0.00
ADI159JC0	US 5YR FUTR OPTN DEC18C 113 NOV18 113 CALL					23 Nov 2018		
-17,000.000		-17.000	Local 0.178807	-3,039.72	0.171875	-2,921.88	117.84	0.00
			Base 0.178807	-3,039.72	0.171875	-2,921.88	117.84	0.00
ADI159JY2	US BOND FUTR OPTN NOV18C 142.5 OCT18 142.5 CALL					26 Oct 2018		
-14,000.000		-14.000	Local 0.248200	-3,474.80	0.265625	-3,718.75	-243.95	0.00
			Base 0.248200	-3,474.80	0.265625	-3,718.75	-243.95	0.00
<b>US DOLLAR Total</b>								
-925,000.000		-305.000	Local	-89,287.03		-48,909.31	40,377.72	0.01
			Base	-89,287.03		-48,909.31	40,377.72	0.01
<b>OPTIONS WRITTEN - CALLS Total</b>								
-925,000.000		-305.000	Base	-89,287.03		-48,909.31	40,377.72	0.01

# Holdings

WESTERN CORE PLUS BOND PORT  
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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

AEI055269	USBRP0055 USD PUT BRL CALL 3.7 NOV18 3.7506 PUT					20 Nov 2018		
-2,050,000.000	-2,050,000.000	Local	0.013850	-28,392.50	0.011456	-23,484.80	4,907.70	0.00
		Base	0.013850	-28,392.50	0.011456	-23,484.80	4,907.70	0.00

<b>US DOLLAR Total</b>								
-2,050,000.000	-2,050,000.000	Local		-28,392.50		-23,484.80	4,907.70	0.00
		Base		-28,392.50		-23,484.80	4,907.70	0.00

## OPTIONS WRITTEN - PUTS Total

-2,050,000.000	-2,050,000.000	Base		-28,392.50		-23,484.80	4,907.70	0.00
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## SWAPS FIXED INCOME

BRAZILIAN REAL Exchange Rate: 4.038550

99S131BL7	OWP292832 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.41	02 Jan 2020		
	31,914,000.000	Local	100.000000	31,914,000.00	100.543591	32,087,481.63	173,481.63	22.91
		Base	25.423944	8,113,797.58	24.895963	7,945,297.60	-168,499.98	0.88

99S131BM5	OWP292832 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.0	02 Jan 2020		
	-31,914,000.000	Local	100.000000	-31,914,000.00	100.000000	-31,914,000.00	0.00	22.79
		Base	25.423944	-8,113,797.58	24.761362	-7,902,341.19	211,456.39	0.87

99S132169	OWP292956 IRS BRL R F 8.41000				8.41	02 Jan 2020		
	6,500,000.000	Local	100.078888	6,505,127.75	100.543591	6,535,333.42	30,205.67	4.67
		Base	24.254312	1,576,530.27	24.895963	1,618,237.59	41,707.32	0.18

99S132177	OWP292956 IRS BRL P V 00MBRCDI BRAZIL CETIP IB DEPOSIT RATE				1.0	02 Jan 2020		
	-6,500,000.000	Local	100.000000	-6,500,000.00	100.000000	-6,500,000.00	0.00	4.64
		Base	24.235350	-1,575,297.75	24.761362	-1,609,488.55	-34,190.80	0.18

99S134K98	OWP293038 IRS BRL R F 8.41000				8.41	02 Jan 2020		
	11,100,000.000	Local	100.298607	11,133,145.38	100.543591	11,160,338.60	27,193.22	7.97
		Base	24.409003	2,709,399.36	24.895963	2,763,451.88	54,052.52	0.31

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S134KA5	OWP293038 IRS BRL P V 00MBRCDI BRAZIL CETIP IB DEPOSIT RATE				1.0	02 Jan 2020			
		-11,100,000.00	Local 100.000000	-11,100,000.00	100.000000	-11,100,000.00	0.00	7.93	
			Base 24.336839	-2,701,389.17	24.761362	-2,748,511.22	-47,122.05	0.30	
99S135D93	OWP293095 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.41	02 Jan 2020			
		7,200,000.00	Local 100.186227	7,213,408.31	100.543591	7,239,138.55	25,730.24	5.17	
			Base 24.465281	1,761,500.23	24.895963	1,792,509.33	31,009.10	0.20	
99S135DA0	OWP293095 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.0	02 Jan 2020			
		-7,200,000.00	Local 100.000000	-7,200,000.00	100.000000	-7,200,000.00	0.00	5.14	
			Base 24.420078	-1,758,245.62	24.761362	-1,782,818.09	-24,572.47	0.20	
99S139636	OWP293178 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.41	02 Jan 2020			
		3,366,000.00	Local 100.346280	3,377,655.79	100.543591	3,384,297.27	6,641.48	2.42	
			Base 24.504179	824,810.65	24.895963	837,998.11	13,187.46	0.09	
99S139644	OWP293178 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.0	02 Jan 2020			
		-3,366,000.00	Local 100.000000	-3,366,000.00	100.000000	-3,366,000.00	0.00	2.40	
			Base 24.420042	-821,978.62	24.761362	-833,467.46	-11,488.84	0.09	
<b>BRAZILIAN REAL Total</b>									
			Local	63,337.23		326,589.47	263,252.24	86.02	
			Base	15,329.35		80,868.00	65,538.65	3.30	
<b>EURO CURRENCY</b>							Exchange Rate:	0.861289	
<b>GERMANY</b>									
99S0Y7WX3	BWS02616S IRS EUR R F 1.49800 BWS026161/DUMMY TRADE				1.498	23 Aug 2047			
		744,300.00	Local 0.000000	0.00	0.000000	0.00	0.00	0.00	
			Base 0.000880	6.55	0.000000	0.00	-6.55	0.00	
99S0Y7WY1	BWS02616S IRS EUR P V 06MEURIB EUR006M/BWS026161/DUMMY TRADE				0.271	23 Aug 2047			
		-744,300.00	Local 0.000001	-0.01	0.000000	0.00	0.01	0.00	
			Base 0.000884	-6.58	0.000000	0.00	6.58	0.00	
<b>GERMANY Total</b>									
			Base	-0.03		0.00	0.03	0.00	

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<b>UNITED STATES OF AMERICA (THE)</b>								
99S0Y7W39	BWS026161 IRS EUR R V 06MEURIB 1 CCPVANILLA /BWS02616S					23 Aug 2047		
		744,300.000	Local 100.084384	744,928.07	100.000000	744,300.00	-628.07	30.66
			Base 118.125855	879,210.74	116.105047	864,169.87	-15,040.87	0.10
99S0Y7W47	BWS026161 IRS EUR P F 1.49800 2 CCPVANILLA/BWS02616S				1.498	23 Aug 2047		
		-744,300.000	Local 100.000000	-744,300.00	99.094348	-737,559.23	6,740.77	30.38
			Base 118.027059	-878,475.40	115.053540	-856,343.49	22,131.91	0.09
<b>UNITED STATES OF AMERICA (THE) Total</b>								
			Base	735.34		7,826.38	7,091.04	0.19
<b>EURO CURRENCY Total</b>								
			Local	628.06		6,740.77	6,112.71	61.04
			Base	735.31		7,826.38	7,091.07	0.19
<b>JAPANESE YEN</b>								
							Exchange Rate:	113.620000
99S0S1CX5	BWS018184 IRS JPY R V 06MLIBOR 1 CCPVANILLA				0.02683	09 May 2046		
		222,220,000.000	Local 100.000000	222,220,000.00	100.000000	222,220,000.00	0.00	51.80
			Base 0.925840	2,057,402.10	0.880127	1,955,817.64	-101,584.46	0.22
99S0S1CY3	BWS018184 IRS JPY P F .64079 2 CCPVANILLA				0.64079	09 May 2046		
		-222,220,000.000	Local 100.000000	-222,220,000.00	92.243389	-204,983,259.04	17,236,740.96	47.78
			Base 0.925840	-2,057,402.10	0.811859	-1,804,112.47	253,289.63	0.20
99S0UMEL0	BWS01818S IRS JPY R F .00000 SPREAD OF BWS018184				1.0	09 May 2046		
		222,220,000.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base -0.000070	-156.52	0.000000	0.00	156.52	0.00
99S0UMEM8	BWS01818S IRS JPY P V 06MLIBOR SPREAD OF BWS018184				0.02683	09 May 2046		
		-222,220,000.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base -0.000070	156.52	0.000000	0.00	-156.52	0.00
<b>JAPANESE YEN Total</b>								
			Local	0.00		17,236,740.96	17,236,740.96	99.58
			Base	0.00		151,705.17	151,705.17	0.42

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<b>MEXICAN PESO</b>							Exchange Rate:	18.714000
99S11IOL8	SWS027862 IRS MXN R F 7.35050 2 CCPVANILLA				7.3505	05 Apr 2021		
	255,880,000.000	Local	99.987951	255,849,168.18	98.738679	252,652,531.83	-3,196,636.35	24.70
		Base	5.487667	14,041,843.30	5.276193	13,500,723.09	-541,120.21	1.49
99S11IOM6	SWS027862 IRS MXN P V 01MTIIE 1 CCPVANILLA				8.12	05 Apr 2021		
	-255,880,000.000	Local	100.000000	-255,880,000.00	100.000000	-255,880,000.00	0.00	25.01
		Base	5.488335	-14,043,551.96	5.343593	-13,673,185.85	370,366.11	1.51
99S11K104	SWS027904 IRS MXN R F 7.33000 SWS027904 IRS MXN R F 7.33				7.33	06 Apr 2022		
	175,500,000.000	Local	99.960278	175,430,287.55	98.291452	172,501,498.26	-2,928,789.29	16.86
		Base	5.483085	9,622,813.67	5.252295	9,217,778.04	-405,035.63	1.02
99S11K112	SWS027904 IRS MXN P V 01MTIIE SWS027904 IRS MXN P V 01MTIIE				8.1043	06 Apr 2022		
	-175,500,000.000	Local	100.000000	-175,500,000.00	100.000000	-175,500,000.00	0.00	17.16
		Base	5.485241	-9,626,597.44	5.343593	-9,378,005.77	248,591.67	1.04
<b>MEXICAN PESO Total</b>		Local		-100,544.27		-6,225,969.91	-6,125,425.64	83.73
		Base		-5,492.43		-332,690.49	-327,198.06	5.06
<b>US DOLLAR</b>							Exchange Rate:	1.000000
99S0U9RU5	SWS022327 IRS USD R F 1.13750 2 CCPVANILLA				1.1375	17 Oct 2019		
	9,640,000.000	Local	100.000000	9,640,000.00	98.287812	9,474,945.08	-165,054.92	1.18
		Base	100.000000	9,640,000.00	98.287812	9,474,945.08	-165,054.92	1.05
99S0U9RV3	SWS022327 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.336	17 Oct 2019		
	-9,640,000.000	Local	100.000000	-9,640,000.00	100.000000	-9,640,000.00	0.00	1.20
		Base	100.000000	-9,640,000.00	100.000000	-9,640,000.00	0.00	1.07
99S0WGMX6	SWS024943 IRS USD R F 1.59650 2 CCPVANILLA				1.5965	29 Mar 2019		
	4,360,000.000	Local	100.000000	4,360,000.00	99.518316	4,338,998.58	-21,001.42	0.54
		Base	100.000000	4,360,000.00	99.518316	4,338,998.58	-21,001.42	0.48
99S0WGY4	SWS024943 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.33438	29 Mar 2019		
	-4,360,000.000	Local	100.000000	-4,360,000.00	100.000000	-4,360,000.00	0.00	0.54
		Base	100.000000	-4,360,000.00	100.000000	-4,360,000.00	0.00	0.48

& Issue has redenominated but Local is not converted  
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Books Open

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# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S0XDCC9	SWS025809 IRS USD R F 1.67100 2 CCPVANILLA				1.671	14 Jun 2020		
		8,160,000.000	Local 99.983644	8,158,665.36	97.887474	7,987,617.88	-171,047.48	0.99
			Base 99.983644	8,158,665.36	97.887474	7,987,617.88	-171,047.48	0.88
99S0XD7	SWS025809 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.3315	14 Jun 2020		
		-8,160,000.000	Local 100.000000	-8,160,000.00	100.000000	-8,160,000.00	0.00	1.01
			Base 100.000000	-8,160,000.00	100.000000	-8,160,000.00	0.00	0.90
99S0YPCX5	SWS026468 IRS USD R F 1.70477 2 CCPVANILLA				1.70477	28 Sep 2019		
		3,170,000.000	Local 100.000000	3,170,000.00	98.935625	3,136,259.31	-33,740.69	0.39
			Base 100.000000	3,170,000.00	98.935625	3,136,259.31	-33,740.69	0.35
99S0YPCY3	SWS026468 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.33563	28 Sep 2019		
		-3,170,000.000	Local 100.000000	-3,170,000.00	100.000000	-3,170,000.00	0.00	0.39
			Base 100.000000	-3,170,000.00	100.000000	-3,170,000.00	0.00	0.35
99S0ZM8U2	SWS026708 IRS USD R F 2.16861 2 CCPVANILLA				2.16861	01 Dec 2022		
		1,870,000.000	Local 100.000000	1,870,000.00	96.502994	1,804,605.99	-65,394.01	0.22
			Base 100.000000	1,870,000.00	96.502994	1,804,605.99	-65,394.01	0.20
99S0ZM8V0	SWS026708 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.32075	01 Dec 2022		
		-1,870,000.000	Local 100.000000	-1,870,000.00	100.000000	-1,870,000.00	0.00	0.23
			Base 100.000000	-1,870,000.00	100.000000	-1,870,000.00	0.00	0.21
99S0ZQ2C9	SWS026724 IRS USD R F 2.25000 2 CCPVANILLA				2.25	31 May 2022		
		6,435,000.000	Local 100.151873	6,444,773.00	97.216937	6,255,909.90	-188,863.10	0.78
			Base 100.151873	6,444,773.00	97.216937	6,255,909.90	-188,863.10	0.69
99S0ZQ2D7	SWS026724 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.31263	31 May 2022		
		-6,435,000.000	Local 100.000000	-6,435,000.00	100.000000	-6,435,000.00	0.00	0.80
			Base 100.000000	-6,435,000.00	100.000000	-6,435,000.00	0.00	0.71
99S10TF01	BWS027300 CDS USD R V 03MEVENT 1 CCPCDX				1.0	20 Dec 2022		
		940,000.000	Local 94.107478	884,610.29	100.000000	940,000.00	55,389.71	0.12
			Base 94.107478	884,610.29	100.000000	940,000.00	55,389.71	0.10
99S10TF19	BWS027300 CDS USD P F 5.00000 2 CCPCDX				5.0	20 Dec 2022		
		-940,000.000	Local 100.000000	-940,000.00	108.004740	-1,015,244.56	-75,244.56	0.13
			Base 100.000000	-940,000.00	108.004740	-1,015,244.56	-75,244.56	0.11

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Books Open

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# Holdings

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



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S118EX5	SWS027540 CDS USD R F 1.00000 2 CCPCDX				1.0	20 Jun 2023			
		19,610,000.000	Local	101.631552	19,929,947.39	101.979575	19,998,194.66	68,247.27	2.48
			Base	101.631552	19,929,947.39	101.979575	19,998,194.66	68,247.27	2.21
99S118EY3	SWS027540 CDS USD P V 03MEVENT 1 CCPCDX				1.0	20 Jun 2023			
		-19,610,000.000	Local	100.000000	-19,610,000.00	100.000000	-19,610,000.00	0.00	2.44
			Base	100.000000	-19,610,000.00	100.000000	-19,610,000.00	0.00	2.17
99S11D639	BWS027706 CDS USD R V 03MEVENT 1 CCPCDX				1.0	20 Jun 2023			
		3,920,000.000	Local	93.596292	3,668,974.66	100.000000	3,920,000.00	251,025.34	0.49
			Base	93.596292	3,668,974.66	100.000000	3,920,000.00	251,025.34	0.43
99S11D647	BWS027706 CDS USD P F 5.00000 2 CCPCDX				5.0	20 Jun 2023			
		-3,920,000.000	Local	100.000000	-3,920,000.00	107.771559	-4,224,645.11	-304,645.11	0.52
			Base	100.000000	-3,920,000.00	107.771559	-4,224,645.11	-304,645.11	0.47
99S11NUO4	SWS028027 IRS USD R F 2.85000 2 CCPVANILLA				2.85	31 Aug 2022			
		42,603,000.000	Local	99.810039	42,522,070.77	99.246359	42,281,926.32	-240,144.45	5.25
			Base	99.810039	42,522,070.77	99.246359	42,281,926.32	-240,144.45	4.67
99S11NUP1	SWS028027 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.31263	31 Aug 2022			
		-42,603,000.000	Local	100.000000	-42,603,000.00	100.000000	-42,603,000.00	0.00	5.29
			Base	100.000000	-42,603,000.00	100.000000	-42,603,000.00	0.00	4.71
99S13RAF4	OWP293418 CDS USD R F 1.00000 FED REPUBLIC OF BRAZIL				1.0	20 Jun 2023			
		3,890,000.000	Local	94.418758	3,672,889.67	93.912807	3,653,208.19	-19,681.48	0.45
			Base	94.418758	3,672,889.67	93.912807	3,653,208.19	-19,681.48	0.40
99S13RAG2	OWP293418 CDS USD P V 00MEVENT 115CCBAF5/US105756BV				1.0	20 Jun 2023			
		-3,890,000.000	Local	100.000000	-3,890,000.00	100.000000	-3,890,000.00	0.00	0.48
			Base	100.000000	-3,890,000.00	100.000000	-3,890,000.00	0.00	0.43
99S145WC4	BWS028506 IRS USD R V 03MFEDL FEDL01+ 31BPS/OWS028506/CCP				1.0	19 Dec 2023			
		69,320,000.000	Local	100.000000	69,320,000.00	100.027554	69,339,100.43	19,100.43	8.61
			Base	100.000000	69,320,000.00	100.027554	69,339,100.43	19,100.43	7.66
99S145WD2	BWS028506 IRS USD P V 03MLIBOR 0WS028506/CCP				1.0	19 Dec 2023			
		-69,320,000.000	Local	100.000000	-69,320,000.00	100.000000	-69,320,000.00	0.00	8.61
			Base	100.000000	-69,320,000.00	100.000000	-69,320,000.00	0.00	7.66

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Books Open

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# Holdings

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



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S14HAF5	SWS028647 CDS USD R F	1.00000 2	CCPCDX		1.0	20 Dec 2023			
		12,510,000.000	Local	101.885887	12,745,924.47	101.919331	12,750,108.31	4,183.84	1.58
			Base	101.885887	12,745,924.47	101.919331	12,750,108.31	4,183.84	1.41
99S14HAG3	SWS028647 CDS USD P V	03MEVENT 1	CCPCDX		1.0	20 Dec 2023			
		-12,510,000.000	Local	100.000000	-12,510,000.00	100.000000	-12,510,000.00	0.00	1.55
			Base	100.000000	-12,510,000.00	100.000000	-12,510,000.00	0.00	1.38
99S14KLX7	BWS028746 CDS USD R V	03MEVENT 1	CCPCDX		1.0	20 Dec 2023			
		680,000.000	Local	92.751409	630,709.58	100.000000	680,000.00	49,290.42	0.08
			Base	92.751409	630,709.58	100.000000	680,000.00	49,290.42	0.08
99S14KLY5	BWS028746 CDS USD P F	5.00000 2	CCPCDX		5.0	20 Dec 2023			
		-680,000.000	Local	100.000000	-680,000.00	107.269424	-729,432.08	-49,432.08	0.09
			Base	100.000000	-680,000.00	107.269424	-729,432.08	-49,432.08	0.08
<b>US DOLLAR Total</b>			Local		-89,434.81		-976,447.10	-887,012.29	46.46
			Base		-89,434.81		-976,447.10	-887,012.29	41.33
<b>SWAPS FIXED INCOME Total</b>		0.000	Base		-78,862.58		-1,068,738.04	-989,875.46	50.29

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
20,347,000.000	975,904,247.980	Base		459,022,413.34		447,936,298.18	-11,086,115.16	99.91
Original Face:	457,141,678.000							

# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

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

### EURO CURRENCY

Exchange Rate: 0.861289

#### GERMANY

ADI124P60	EURO-BTP FUTURE DEC18 XEUR 20181206	06 Dec 2018	36.000	3,600,000.000	Local 4,458,240.00 Base 5,176,241.66	4,404,293.20	123.840000 143.784490	53,946.80 62,634.96	148,986.80 172,981.19	-95,040.00 -110,346.23	0.01
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ADI125JV9	EURO-BOBL FUTURE DEC18 XEUR 20181206	06 Dec 2018	6.000	600,000.000	Local 784,200.00 Base 910,495.78	788,887.20	130.700000 151.749297	-4,687.20 -5,442.08	-6,667.20 -7,740.96	1,980.00 2,298.88	0.00
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<b>GERMANY Total</b>			42.000	4,200,000.000	Local 5,242,440.00 Base	5,193,180.40		49,259.60 57,192.88	142,319.60 165,240.23	-93,060.00 -108,047.35	0.01
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<b>EURO CURRENCY Total</b>			42.000	4,200,000.000	Local 5,242,440.00 Base	5,193,180.40		49,259.60 57,192.88	142,319.60 165,240.23	-93,060.00 -108,047.35	0.01
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### US DOLLAR

Exchange Rate: 1.000000

99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216	16 Dec 2019	905.000	226,250,000.000	Local 219,145,750.00 Base 219,145,750.00	219,658,568.31	96.860000 96.860000	-512,818.31 -512,818.31	-558,068.31 -558,068.31	45,250.00 45,250.00	0.00
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ADI08QVR4	90DAY EUR FUTR MAR20 XCME 20200316	16 Mar 2020	7.000	1,750,000.000	Local 1,694,612.50 Base 1,694,612.50	1,707,762.60	96.835000 96.835000	-13,150.10 -13,150.10	-13,500.10 -13,500.10	350.00 350.00	0.00
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ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615	15 Jun 2020	168.000	42,000,000.000	Local 40,668,600.00 Base 40,668,600.00	40,837,527.40	96.830000 96.830000	-168,927.40 -168,927.40	-175,227.40 -175,227.40	6,300.00 6,300.00	0.00
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ADI08TTP5	CHF CURRENCY FUT DEC18 XCME 20181217	17 Dec 2018	5.000	625,000.000	Local 642,750.00 Base 642,750.00	649,415.25	1.028400 1.028400	-6,665.25 -6,665.25	-5,602.75 -5,602.75	-1,062.50 -1,062.50	0.00
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# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

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										
ADI08TTT7	EURO FX CURR FUT DEC18 XCME 20181217						17 Dec 2018			
10.000	1,250,000.000	Local	1,460,250.00	1,459,735.50	1.168200	514.50	6,577.00	-6,062.50		
		Base	1,460,250.00		1.168200	514.50	6,577.00	-6,062.50		0.00
ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315						15 Mar 2021			
67.000	16,750,000.000	Local	16,223,212.50	16,328,258.10	96.855000	-105,045.60	-106,720.60	1,675.00		
		Base	16,223,212.50		96.855000	-105,045.60	-106,720.60	1,675.00		0.00
ADI124BV0	US LONG BOND(CBT) DEC18 XCBT 20181219						19 Dec 2018			
108.000	10,800,000.000	Local	15,174,000.00	15,521,962.27	140.500000	-347,962.27	-331,087.27	-16,875.00		
		Base	15,174,000.00		140.500000	-347,962.27	-331,087.27	-16,875.00		0.00
ADI125HJ8	US 5YR NOTE (CBT) DEC18 XCBT 20181231						31 Dec 2018			
2,077.000	207,700,000.000	Local	233,613,821.35	235,478,908.66	112.476563	-1,865,087.31	-1,978,674.28	113,586.97		
		Base	233,613,821.35		112.476563	-1,865,087.31	-1,978,674.28	113,586.97		0.01
ADI125JK3	US 2YR NOTE (CBT) DEC18 XCBT 20181231						31 Dec 2018			
145.000	29,000,000.000	Local	30,556,484.52	30,669,750.40	105.367188	-113,265.88	-120,062.90	6,797.02		
		Base	30,556,484.52		105.367188	-113,265.88	-120,062.90	6,797.02		0.00
ADI12JSS6	BP CURRENCY FUT DEC18 XCME 20181217						17 Dec 2018			
25.000	1,562,500.000	Local	2,044,687.50	2,045,045.00	1.308600	-357.50	7,142.50	-7,500.00		
		Base	2,044,687.50		1.308600	-357.50	7,142.50	-7,500.00		0.00
ADI12Z878	US 10YR ULTRA FUT DEC18 XCBT 20181219						19 Dec 2018			
3.000	300,000.000	Local	378,000.00	384,494.92	126.000000	-6,494.92	-6,494.92	0.00		
		Base	378,000.00		126.000000	-6,494.92	-6,494.92	0.00		0.00
ADI14M7V3	CAD CURRENCY FUT DEC18 XCME 20181218						18 Dec 2018			
126.000	12,600,000.000	Local	9,765,630.00	9,629,760.19	0.775050	135,869.81	47,669.81	88,200.00		
		Base	9,765,630.00		0.775050	135,869.81	47,669.81	88,200.00		0.01
ADI14WNM3	MEXICAN PESO FUT DEC18 XCME 20181217						17 Dec 2018			
416.000	208,000,000.000	Local	10,980,320.00	10,647,164.79	0.052790	333,155.21	285,315.21	47,840.00		
		Base	10,980,320.00		0.052790	333,155.21	285,315.21	47,840.00		0.01
<b>US DOLLAR Total</b>										
4,062.000	758,587,500.000	Local	582,348,118.37	585,018,353.39		-2,670,235.02	-2,948,734.01	278,498.99		
		Base				-2,670,235.02	-2,948,734.01	278,498.99		0.04

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# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

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								
<b>FUTURES LONG Total</b>									
4,104.000	762,787,500.000	Base				-2,613,042.14	-2,783,493.78	170,451.64	0.05

# Holdings - Futures Contracts

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



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

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

### AUSTRALIAN DOLLAR

Exchange Rate: 1.383413

ADI13YN99	AUST 10Y BOND FUT DEC18 XSFE 20181217						17 Dec 2018			
-6.000	-600,000.000	Local	-773,118.24	-778,296.96	97.310000	5,178.72		6,395.40	-1,216.68	
		Base	-558,848.47		70.340527	3,743.44		4,622.91	-879.47	0.00

### AUSTRALIAN DOLLAR Total

-6.000	-600,000.000	Local	-773,118.24	-778,296.96		5,178.72		6,395.40	-1,216.68	
		Base				3,743.44		4,622.91	-879.47	0.00

### EURO CURRENCY

Exchange Rate: 0.861289

#### GERMANY

ADI124PD5	EURO-OAT FUTURE DEC18 XEUR 20181206						06 Dec 2018			
-2.000	-200,000.000	Local	-302,100.00	-304,117.60	151.050000	2,017.60		2,977.60	-960.00	
		Base	-350,753.35		175.376674	2,342.54		3,457.14	-1,114.60	0.00

ADI125JL1	EURO BUXL 30Y BND DEC18 XEUR 20181206						06 Dec 2018			
-8.000	-800,000.000	Local	-1,394,560.00	-1,399,670.40	174.320000	5,110.40		17,110.40	-12,000.00	
		Base	-1,619,154.55		202.394318	5,933.43		19,866.04	-13,932.61	0.00

ADI125JM9	EURO-BUND FUTURE DEC18 XEUR 20181206						06 Dec 2018			
-312.000	-31,200,000.000	Local	-49,542,480.00	-49,900,965.60	158.790000	358,485.60		586,245.60	-227,760.00	
		Base	-57,521,319.79		184.363204	416,219.88		680,660.73	-264,440.85	0.03

### GERMANY Total

-322.000	-32,200,000.000	Local	-51,239,140.00	-51,604,753.60		365,613.60		606,333.60	-240,720.00	
		Base				424,495.85		703,983.91	-279,488.06	0.03

### UNITED KINGDOM

ADI0CWQD3	3MO EURO EURIBOR DEC18 IFLL 20181217						17 Dec 2018			
-48.000	-12,000,000.000	Local	-12,036,000.00	-12,035,392.40	100.300000	-607.60		-607.60	0.00	
		Base	-13,974,403.48		116.453362	-705.45		-705.45	0.00	0.00

### UNITED KINGDOM Total

-48.000	-12,000,000.000	Local	-12,036,000.00	-12,035,392.40		-607.60		-607.60	0.00	
		Base				-705.45		-705.45	0.00	0.00

& Issue has redenominated but Local is not converted  
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# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

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										

**EURO CURRENCY Total**

-370.000	-44,200,000.000	Local	-63,275,140.00	-63,640,146.00		365,006.00		605,726.00	-240,720.00	
		Base				423,790.40		703,278.46	-279,488.06	0.03

**JAPANESE YEN**

Exchange Rate: 113.620000

ADI11P467	JPN 10Y BOND(OSE) DEC18 XOSE 20181213						13 Dec 2018			
-7.000	-700,000,000.000	Local	-1,050,630,000.00	-1,051,534,400.00	150.090000	904,400.00		274,400.00	630,000.00	
		Base	-9,246,875.55		1.320982	7,959.87		2,415.07	5,544.80	0.00

**JAPANESE YEN Total**

-7.000	-700,000,000.000	Local	-1,050,630,000.00	-1,051,534,400.00		904,400.00		274,400.00	630,000.00	
		Base				7,959.87		2,415.07	5,544.80	0.00

**US DOLLAR**

Exchange Rate: 1.000000

99ZE44663	90DAY EUR FUTR DEC18 XCME 20181217						17 Dec 2018			
-453.000	-113,250,000.000	Local	-110,237,550.00	-110,366,334.60	97.340000	128,784.60		145,772.10	-16,987.50	
		Base	-110,237,550.00		97.340000	128,784.60		145,772.10	-16,987.50	0.00

ADI08TTQ3	JPN YEN CURR FUT DEC18 XCME 20181217						17 Dec 2018			
-6.000	-7,500.000	Local	-664,050.00	-675,170.45	88.540000	11,120.45		10,145.45	975.00	
		Base	-664,050.00		88.540000	11,120.45		10,145.45	975.00	0.00

ADI124P11	US ULTRA BOND CBT DEC18 XCBT 20181219						19 Dec 2018			
-19.000	-1,900,000.000	Local	-2,931,343.75	-2,993,903.31	154.281250	62,559.56		56,028.31	6,531.25	
		Base	-2,931,343.75		154.281250	62,559.56		56,028.31	6,531.25	0.00

ADI125JD9	US 10YR NOTE (CBT)DEC18 XCBT 20181219						19 Dec 2018			
-760.000	-76,000,000.000	Local	-90,273,750.00	-91,253,631.43	118.781250	979,881.43		1,003,631.43	-23,750.00	
		Base	-90,273,750.00		118.781250	979,881.43		1,003,631.43	-23,750.00	0.00

**US DOLLAR Total**

-1,238.000	-191,157,500.000	Local	-204,106,693.75	-205,289,039.79		1,182,346.04		1,215,577.29	-33,231.25	
		Base				1,182,346.04		1,215,577.29	-33,231.25	0.01

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# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

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										
<b>FUTURES SHORT Total</b>										
-1,621.000		-935,957,500.000	Base			1,617,839.75		1,925,893.73	-308,053.98	0.04



# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

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								
<b>FUTURES Total</b>									
2,483.000	-173,170,000.000	Base				-995,202.39	-857,600.05	-137,602.34	0.09



As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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: 41.290000

ARS	ARGENTINE PESO							
	8,995,569.870	Local	1.000000	8,995,569.87	1.000000	8,995,569.87	0.00	23.09
		Base	0.029275	263,348.28	0.024219	217,863.16	-45,485.12	0.08

**ARGENTINE PESO Total**

	8,995,569.870	Local		8,995,569.87		8,995,569.87	0.00	23.09
		Base		263,348.28		217,863.16	-45,485.12	0.08

**BRAZILIAN REAL**

Exchange Rate: 4.038550

BRL	BRAZILIAN REAL							
	464,292.690	Local	1.000000	464,292.69	1.000000	464,292.69	0.00	1.22
		Base	0.244609	113,570.37	0.247614	114,965.20	1,394.83	0.04

**BRAZILIAN REAL Total**

	464,292.690	Local		464,292.69		464,292.69	0.00	1.22
		Base		113,570.37		114,965.20	1,394.83	0.04

**CANADIAN DOLLAR**

Exchange Rate: 1.291650

CAD	CANADIAN DOLLAR							
	2,372,851.850	Local	1.000000	2,372,851.85	1.000000	2,372,851.85	0.00	4.51
		Base	0.758631	1,800,118.85	0.774204	1,837,070.30	36,951.45	0.65

**CANADIAN DOLLAR Total**

	2,372,851.850	Local		2,372,851.85		2,372,851.85	0.00	4.51
		Base		1,800,118.85		1,837,070.30	36,951.45	0.65

**EURO CURRENCY**

Exchange Rate: 0.861289

**INTERNATIONAL**

EUR	EURO CURRENCY							
	228,453.200	Local	1.000000	228,453.20	1.000000	228,453.20	0.00	23.21

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# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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	1.171140	267,550.77	1.161050	265,245.70	-2,305.07	0.09	
<b>INTERNATIONAL Total</b>		228,453.200		228,453.20		228,453.20	0.00	23.21	
		Base		267,550.77		265,245.70	-2,305.07	0.09	
<b>EURO CURRENCY Total</b>		228,453.200		228,453.20		228,453.20	0.00	23.21	
		Base		267,550.77		265,245.70	-2,305.07	0.09	
<b>INDONESIAN RUPIAH</b>							Exchange Rate:	14,901.500000	
IDR	INDONESIAN RUPIAH								
		1,122,055,886.000	Local	1.000000	1,122,055,886.00	1.000000	1,122,055,886.00	0.00	1.99
			Base	0.000069	77,961.71	0.000067	75,298.18	-2,663.53	0.03
<b>INDONESIAN RUPIAH Total</b>		1,122,055,886.000	Local		1,122,055,886.00		1,122,055,886.00	0.00	1.99
			Base		77,961.71		75,298.18	-2,663.53	0.03
<b>JAPANESE YEN</b>							Exchange Rate:	113.620000	
JPY	JAPANESE YEN								
		2,124,806.000	Local	1.000000	2,124,806.00	1.000000	2,124,806.00	0.00	100.00
			Base	0.008907	18,925.90	0.008801	18,700.99	-224.91	0.01
<b>JAPANESE YEN Total</b>		2,124,806.000	Local		2,124,806.00		2,124,806.00	0.00	100.00
			Base		18,925.90		18,700.99	-224.91	0.01
<b>MEXICAN PESO</b>							Exchange Rate:	18.714000	
MXN	MEXICAN PESO (NEW)								
		14,357,668.100	Local	1.000000	14,357,668.10	1.000000	14,357,668.10	0.00	3.01
			Base	0.052195	749,400.30	0.053436	767,215.35	17,815.05	0.27
<b>MEXICAN PESO Total</b>		14,357,668.100	Local		14,357,668.10		14,357,668.10	0.00	3.01

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# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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		749,400.30		767,215.35	17,815.05	0.27
<b>NEW ZEALAND DOLLAR</b>							Exchange Rate:	1.508637
NZD	NEW ZEALAND DOLLAR							
		798.940 Local	1.000000	798.94	1.000000	798.94	0.00	100.00
		Base	0.675595	539.76	0.662850	529.58	-10.18	0.00
<b>NEW ZEALAND DOLLAR Total</b>								
		798.940 Local		798.94		798.94	0.00	100.00
		Base		539.76		529.58	-10.18	0.00
<b>POUND STERLING</b>							Exchange Rate:	0.767224
GBP	POUND STERLING							
		54,041.130 Local	1.000000	54,041.13	1.000000	54,041.13	0.00	4.52
		Base	1.296813	70,081.23	1.303400	70,437.23	356.00	0.02
<b>POUND STERLING Total</b>								
		54,041.130 Local		54,041.13		54,041.13	0.00	4.52
		Base		70,081.23		70,437.23	356.00	0.02
<b>RUSSIAN RUBLE</b>							Exchange Rate:	65.511250
RUB	RUSSIAN RUBLE							
		9,709,529.810 Local	1.000000	9,709,529.81	1.000000	9,709,529.81	0.00	4.10
		Base	0.015981	155,172.15	0.015265	148,211.64	-6,960.51	0.05
<b>RUSSIAN RUBLE Total</b>								
		9,709,529.810 Local		9,709,529.81		9,709,529.81	0.00	4.10
		Base		155,172.15		148,211.64	-6,960.51	0.05
<b>SWEDISH KRONA</b>							Exchange Rate:	8.887400
SEK	SWEDISH KRONA							
		95,264.460 Local	1.000000	95,264.46	1.000000	95,264.46	0.00	97.94
		Base	0.112929	10,758.08	0.112519	10,719.05	-39.03	0.00

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# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>SWEDISH KRONA Total</b>								
		95,264.460	Local	95,264.46		95,264.46	0.00	97.94
			Base	10,758.08		10,719.05	-39.03	0.00
<b>TURKISH LIRA</b>							Exchange Rate:	6.035100
TRY	TURKISH LIRA							
		79,500.000	Local	79,500.00	1.000000	79,500.00	0.00	100.00
			Base	12,975.12	0.165697	13,172.94	197.82	0.00
<b>TURKISH LIRA Total</b>								
		79,500.000	Local	79,500.00		79,500.00	0.00	100.00
			Base	12,975.12		13,172.94	197.82	0.00
<b>CASH Total</b>								
		1,160,538,662.050	Base	3,540,402.52		3,539,429.32	-973.20	1.25
<b>EQUITY</b>								
<b>CANADIAN DOLLAR</b>							Exchange Rate:	1.291650
931HYF908	SWAP CCPC MERRILL LYNCH CAD							
		500.000	Local	500.00	1.000000	500.00	0.00	0.00
			Base	391.94	0.774204	387.10	-4.84	0.00
<b>CANADIAN DOLLAR Total</b>								
		500.000	Local	500.00		500.00	0.00	0.00
			Base	391.94		387.10	-4.84	0.00
<b>SWEDISH KRONA</b>							Exchange Rate:	8.887400
930KHU908	CCPC MERRILL COC SEK CCPC CASH COLLATERAL SEK							
		2,001.000	Local	2,001.00	1.000000	2,001.00	0.00	2.06
			Base	230.65	0.112519	225.15	-5.50	0.00

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WESTERN ASSET INCOME 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		
<b>SWEDISH KRONA Total</b>										
		2,001.000	Local	2,001.00		2,001.00	0.00	2.06		
			Base	230.65		225.15	-5.50	0.00		
							Exchange Rate:	1.000000		
<b>US DOLLAR</b>										
05580M603	B RILEY FINANCIAL INC PREFERRED STOCK 09/23 6.875	3,200.000	Local	25.000000	80,000.00	25.050000	80,160.00	160.00	0.04	
			Base	25.000000	80,000.00	25.050000	80,160.00	160.00	0.03	
08579X101	BERRY PETROLEUM CORP COMMON STOCK USD.001	8,033.000	Local	12.999984	104,428.87	17.590000	141,300.47	36,871.60	0.07	
			Base	12.999984	104,428.87	17.590000	141,300.47	36,871.60	0.05	
46138G508	INVESCO SENIOR LOAN ETF INVESCO SENIOR LOAN ETF	42,673.000	Local	23.060000	984,039.38	23.170000	988,733.41	4,694.03	0.50	
			Base	23.060000	984,039.38	23.170000	988,733.41	4,694.03	0.35	
<b>US DOLLAR Total</b>										
		53,906.000	Local		1,168,468.25		1,210,193.88	41,725.63	0.62	
			Base		1,168,468.25		1,210,193.88	41,725.63	0.43	
<b>EQUITY Total</b>										
		56,407.000	Base		1,169,090.84		1,210,806.13	41,715.29	0.43	
<b>FIXED INCOME</b>										
							Exchange Rate:	41.290000		
<b>ARGENTINE PESO</b>										
ACI0VSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR	22,980,000.000	Local	101.504272	23,325,681.60	32.2282	21 Jun 2020	27,690,900.00	4,365,218.40	71.06
			Base	4.958150	1,139,382.85	2.918382		670,644.22	-468,738.63	0.24
ACI116JC2	REPUBLIC OF ARGENTINA BONDS 03/20 4	1,940,000.000	Local	102.137024	1,981,458.26	4.0	06 Mar 2020	2,279,500.00	298,041.74	5.85
Original Face:		1,940,000.000	Base	5.056154	98,089.38	2.845725		55,207.07	-42,882.31	0.02

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Books Open

Prepared by State Street



As of: September 28, 2018

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>ARGENTINE PESO Total</b>								
		24,920,000.000	Local	25,307,139.86		29,970,400.00	4,663,260.14	76.91
Original Face:		1,940,000.000	Base	1,237,472.23		725,851.29	-511,620.94	0.26
							Exchange Rate:	4.038550
<b>BRAZILIAN REAL</b>								
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.0	01 Jan 2021		
		9,083,000.000	Local	9,069,190.77	103.558900	9,406,254.89	337,064.12	24.63
			Base	2,456,579.74	25.642594	2,329,116.86	-127,462.88	0.82
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.0	01 Jan 2027		
		4,295,000.000	Local	4,100,878.69	94.341800	4,051,980.31	-48,898.38	10.61
			Base	1,162,884.34	23.360315	1,003,325.53	-159,558.81	0.35
<b>BRAZILIAN REAL Total</b>								
		13,378,000.000	Local	13,170,069.46		13,458,235.20	288,165.74	35.23
			Base	3,619,464.08		3,332,442.39	-287,021.69	1.17
							Exchange Rate:	1.291650
<b>CANADIAN DOLLAR</b>								
135087H80	CANADIAN GOVERNMENT BONDS 05/20 1.75				1.75	01 May 2020		
		11,180,000.000	Local	11,152,079.40	99.330000	11,105,094.00	-46,985.40	21.12
			Base	8,505,215.67	76.901637	8,597,603.07	92,387.40	3.03
<b>CANADIAN DOLLAR Total</b>								
		11,180,000.000	Local	11,152,079.40		11,105,094.00	-46,985.40	21.12
			Base	8,505,215.67		8,597,603.07	92,387.40	3.03
							Exchange Rate:	17.920000
<b>EGYPTIAN POUND</b>								
ACI10RG14	EGYPT TREASURY BILL BILLS 02/19 0.00000				0.01	05 Feb 2019		
		14,175,000.000	Local	13,389,258.49	93.728200	13,285,972.35	-103,286.14	59.72
			Base	751,844.99	5.230368	741,404.71	-10,440.28	0.26
ACI14XJN6	EGYPT TREASURY BILL BILLS 06/19 0.00000					04 Jun 2019		
		10,150,000.000	Local	8,986,198.69	88.293300	8,961,769.95	-24,428.74	40.28
			Base	501,741.39	4.927081	500,098.77	-1,642.62	0.18

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# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: September 28, 2018

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>EGYPTIAN POUND Total</b>								
		24,325,000.000	Local	22,375,457.18		22,247,742.30	-127,714.88	100.00
			Base	1,253,586.38		1,241,503.48	-12,082.90	0.44
<b>EURO CURRENCY</b>							Exchange Rate:	0.861289
<b>INTERNATIONAL</b>								
ACI07TKQ5	BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/49 VAR				7.0	29 Dec 2049		
		200,000.000	Local	204,320.21	101.834000	203,668.00	-652.21	20.69
			Base	252,440.74	118.234414	236,468.83	-15,971.91	0.08
<b>INTERNATIONAL Total</b>								
		200,000.000	Local	204,320.21		203,668.00	-652.21	20.69
			Base	252,440.74		236,468.83	-15,971.91	0.08
<b>EURO CURRENCY Total</b>								
		200,000.000	Local	204,320.21		203,668.00	-652.21	20.69
			Base	252,440.74		236,468.83	-15,971.91	0.08
<b>INDONESIAN RUPIAH</b>							Exchange Rate:	14,901.500000
ACI00W7U1	INDONESIA GOVERNMENT SR UNSECURED 05/27 7				7.0	15 May 2027		
		46,323,000,000.000	Local	45,941,750,897.03	92.500000	42,848,775,000.00	-3,092,975,897.03	76.10
			Base	3,326,612.46	0.006207	2,875,467.23	-451,145.23	1.01
ACI014D27	INDONESIA GOVERNMENT SR UNSECURED 05/22 7				7.0	15 May 2022		
		1,000,000,000.000	Local	1,024,467,679.69	97.657200	976,572,000.00	-47,895,679.69	1.73
			Base	74,582.59	0.006554	65,535.15	-9,047.44	0.02
ACI06JNF9	INDONESIA GOVERNMENT SR UNSECURED 03/34 8.375				8.375	15 Mar 2034		
		342,000,000.000	Local	368,689,535.03	98.040600	335,298,852.00	-33,390,683.03	0.60
			Base	28,339.23	0.006579	22,501.01	-5,838.22	0.01
B4NPD2I14	INDONESIA GOVERNMENT SR UNSECURED 09/26 8.375				8.375	15 Sep 2026		
		10,940,000,000.000	Local	12,000,941,490.90	100.727200	11,019,555,680.00	-981,385,810.90	19.57
			Base	912,817.54	0.006760	739,493.05	-173,324.49	0.26

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<b>INDONESIAN RUPIAH Total</b>								
	58,605,000,000.000	Local		59,335,849,602.65		55,180,201,532.00	-4,155,648,070.65	98.01
		Base		4,342,351.82		3,702,996.44	-639,355.38	1.30
							Exchange Rate:	0.767224
ACI06FBF0	VUE INTERNATIONAL BIDCO SR SECURED REGS 07/20 7.875				7.875	15 Jul 2020		
	150,000.000	Local	100.000000	150,000.00	100.250000	150,375.00	375.00	12.58
		Base	154.383053	231,574.58	130.665881	195,998.82	-35,575.76	0.07
ACI06QBV1	ENEL SPA JR SUBORDINA REGS 09/75 VAR				7.75	10 Sep 2075		
	140,000.000	Local	104.078979	145,710.57	108.750000	152,250.00	6,539.43	12.74
		Base	161.063193	225,488.47	141.744784	198,442.70	-27,045.77	0.07
ACI07Z7J2	NATIONWIDE BLDG SOCIETY JR SUBORDINA REGS 12/49 VAR				6.875	29 Dec 2049		
	150,000.000	Local	99.804940	149,707.41	101.906400	152,859.60	3,152.19	12.79
		Base	152.180607	228,270.91	132.824833	199,237.25	-29,033.66	0.07
ACI081Q14	VIRGIN MEDIA SECURED FIN SR SECURED REGS 01/25 5.5				5.5	15 Jan 2025		
	153,000.000	Local	103.008294	157,602.69	102.500000	156,825.00	-777.69	13.12
Original Face:	170,000.000	Base	143.486987	219,535.09	133.598532	204,405.75	-15,129.34	0.07
ACI0CCXN9	ANGLIAN WATER OSPREY FIN SR SECURED REGS 04/23 5				5.0	30 Apr 2023		
	150,000.000	Local	99.838487	149,757.73	102.600000	153,900.00	4,142.27	12.88
		Base	153.116120	229,674.18	133.728872	200,593.31	-29,080.87	0.07
ACI0CTJV0	SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR				7.375	29 Dec 2049		
	200,000.000	Local	101.219615	202,439.23	104.925000	209,850.00	7,410.77	17.56
		Base	154.480250	308,960.50	136.759278	273,518.56	-35,441.94	0.10
B3XR42II1	CO OP GRP HLDS COMPANY GUAR REGS 07/26 VAR				7.5	08 Jul 2026		
	140,000.000	Local	106.482100	149,074.94	117.971000	165,159.40	16,084.46	13.82
		Base	164.172014	229,840.82	153.763438	215,268.81	-14,572.01	0.08
<b>POUND STERLING Total</b>								
	1,083,000.000	Local		1,104,292.57		1,141,219.00	36,926.43	95.48
Original Face:	170,000.000	Base		1,673,344.55		1,487,465.20	-185,879.35	0.52

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<b>RUSSIAN RUBLE</b>							Exchange Rate:	65.511250
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.05	19 Jan 2028		
	247,848,000.000	Local	96.702339	239,674,812.73	91.600000	227,028,768.00	-12,646,044.73	95.90
		Base	1.561341	3,869,752.93	1.398233	3,465,492.84	-404,260.09	1.22
<b>RUSSIAN RUBLE Total</b>								
	247,848,000.000	Local		239,674,812.73		227,028,768.00	-12,646,044.73	95.90
		Base		3,869,752.93		3,465,492.84	-404,260.09	1.22
<b>US DOLLAR</b>							Exchange Rate:	1.000000
00169QAE9	AMGH HLDG CORP TERM LOAN B					28 Apr 2022		
	227,741.940	Local	99.952666	227,634.14	98.437500	224,183.47	-3,450.67	0.11
		Base	99.952666	227,634.14	98.437500	224,183.47	-3,450.67	0.08
00191AAC0	ARD FINANCE SA SR SECURED 09/23 7.125				7.125	15 Sep 2023		
	350,000.000	Local	101.738249	356,083.87	100.750000	352,625.00	-3,458.87	0.18
		Base	101.738249	356,083.87	100.750000	352,625.00	-3,458.87	0.12
00215JAA7	ASP AMC MERGER SUB SR UNSECURED 144A 05/25 8				8.0	15 May 2025		
	745,000.000	Local	86.406532	643,728.66	76.000000	566,200.00	-77,528.66	0.29
		Base	86.406532	643,728.66	76.000000	566,200.00	-77,528.66	0.20
00215NAF7	VERRA MOBILITY CORPORATION TERM LOAN B FIRST LIEN					28 Feb 2025		
	228,850.000	Local	100.944610	231,011.74	100.437500	229,851.22	-1,160.52	0.12
		Base	100.944610	231,011.74	100.437500	229,851.22	-1,160.52	0.08
00400YAH4	ACADEMY LTD 2015 TERM LOAN B					01 Jul 2022		
	235,445.630	Local	90.241913	212,470.64	77.437500	182,323.21	-30,147.43	0.09
		Base	90.241913	212,470.64	77.437500	182,323.21	-30,147.43	0.06
00507UAR2	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45				3.45	15 Mar 2022		
	10,000.000	Local	99.925500	9,992.55	99.329766	9,932.98	-59.57	0.01
		Base	99.925500	9,992.55	99.329766	9,932.98	-59.57	0.00
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55				4.55	15 Mar 2035		
	30,000.000	Local	102.754133	30,826.24	97.270905	29,181.27	-1,644.97	0.01
		Base	102.754133	30,826.24	97.270905	29,181.27	-1,644.97	0.01

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00507UUAU5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75				4.75	15 Mar 2045			
		24,000.000	Local 99.838708	23,961.29	97.224458	23,333.87	-627.42		0.01
			Base 99.838708	23,961.29	97.224458	23,333.87	-627.42		0.01
00764MHE0	AEGIS ASSET BACKED SECURITIES AABST 2005 5 M1				2.64581	25 Dec 2035			
		500,000.000	Local 97.742424	488,712.12	97.573510	487,867.55	-844.57		0.25
Original Face:		500,000.000	Base 97.742424	488,712.12	97.573510	487,867.55	-844.57		0.17
00769EAS9	ADVANTAGE SALES + MARKETING I TERM LOAN B					23 Jul 2021			
		49,484.530	Local 96.488761	47,747.01	92.075000	45,562.88	-2,184.13		0.02
			Base 96.488761	47,747.01	92.075000	45,562.88	-2,184.13		0.02
00912YAL6	AIR METHODS CORP TERM LOAN B					21 Apr 2024			
		138,000.000	Local 100.469065	138,647.31	90.925000	125,476.50	-13,170.81		0.06
			Base 100.469065	138,647.31	90.925000	125,476.50	-13,170.81		0.04
01242HAJ7	ALBANY MOLECULAR RESH INC TERM LOAN					30 Aug 2024			
		178,200.000	Local 101.085634	180,134.60	100.104200	178,385.68	-1,748.92		0.09
			Base 101.085634	180,134.60	100.104200	178,385.68	-1,748.92		0.06
01310TAU3	ALBERTSONS LLC 2017 1 TERM B 6					22 Jun 2023			
		256,108.100	Local 100.803469	258,165.85	99.975000	256,044.07	-2,121.78		0.13
			Base 100.803469	258,165.85	99.975000	256,044.07	-2,121.78		0.09
02034DAC1	ALMONDE INC TERM LOAN B					13 Jun 2024			
		198,115.040	Local 100.447745	199,002.09	100.037500	198,189.33	-812.76		0.10
			Base 100.447745	199,002.09	100.037500	198,189.33	-812.76		0.07
02376CBA2	AMERICAN AIRLS INC 2017 CLASS B TERM LOANS					14 Dec 2023			
		207,900.000	Local 100.000000	207,900.00	99.406200	206,665.49	-1,234.51		0.11
			Base 100.000000	207,900.00	99.406200	206,665.49	-1,234.51		0.07
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B					06 Apr 2024			
		217,240.250	Local 100.565485	218,468.71	99.937500	217,104.47	-1,364.24		0.11
			Base 100.565485	218,468.71	99.937500	217,104.47	-1,364.24		0.08
02474RAFO	AMERICAN BLDRS CONTRACTORS TERM LOAN B 2					31 Oct 2023			
		525,333.330	Local 99.920904	524,917.81	99.693200	523,721.61	-1,196.20		0.27
			Base 99.920904	524,917.81	99.693200	523,721.61	-1,196.20		0.18

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03027WAJ1	AMERICAN TOWER TRUSTE I AMTT 13 2A 144A				3.07	15 Mar 2048		
		850,000.000	Local 97.421366	828,081.61	97.636160	829,907.36	1,825.75	0.42
Original Face:		850,000.000	Base 97.421366	828,081.61	97.636160	829,907.36	1,825.75	0.29
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5				4.5	15 Jul 2044		
		100,000.000	Local 103.563110	103,563.11	91.592889	91,592.89	-11,970.22	0.05
			Base 103.563110	103,563.11	91.592889	91,592.89	-11,970.22	0.03
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6				6.6	15 Mar 2046		
		100,000.000	Local 121.543770	121,543.77	117.599373	117,599.37	-3,944.40	0.06
			Base 121.543770	121,543.77	117.599373	117,599.37	-3,944.40	0.04
03280FAH4	ANCESTRY COM OPERATIONS INC TERM LOAN B					19 Oct 2023		
		185,725.000	Local 100.817267	187,242.87	100.125000	185,957.16	-1,285.71	0.09
			Base 100.817267	187,242.87	100.125000	185,957.16	-1,285.71	0.07
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25				4.25	15 Jan 2044		
		80,000.000	Local 87.646675	70,117.34	88.646553	70,917.24	799.90	0.04
			Base 87.646675	70,117.34	88.646553	70,917.24	799.90	0.02
03765VAH3	PRIME SECURITY SRVCS BORROWER 2016 2 REFINANCING TERM B 1					02 May 2022		
		226,855.110	Local 100.672350	228,380.37	100.444400	227,863.25	-517.12	0.12
			Base 100.672350	228,380.37	100.444400	227,863.25	-517.12	0.08
03852JAL5	ARAMARK SVCS INC TERM LOAN B 1					11 Mar 2025		
		205,185.750	Local 100.754063	206,732.98	100.150000	205,493.53	-1,239.45	0.10
			Base 100.754063	206,732.98	100.150000	205,493.53	-1,239.45	0.07
03968AAA9	ARD SECURITIES FINANCE SR SECURED 144A 01/23 8.75				8.75	31 Jan 2023		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1				3.07581	25 Jan 2034		
		293,836.280	Local 85.891569	252,380.59	97.309230	285,929.82	33,549.23	0.15
Original Face:		22,150,000.000	Base 85.891569	252,380.59	97.309230	285,929.82	33,549.23	0.10
040114GW4	REPUBLIC OF ARGENTINA SR UNSECURED 04/21 6.875				6.875	22 Apr 2021		
		550,000.000	Local 94.727855	521,003.20	95.500000	525,250.00	4,246.80	0.27
			Base 94.727855	521,003.20	95.500000	525,250.00	4,246.80	0.18

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040114GX2	REPUBLIC OF ARGENTINA SR UNSECURED 04/26 7.5				7.5	22 Apr 2026		
	550,000.000	Local	86.524524	475,884.88	89.150000	490,325.00	14,440.12	0.25
		Base	86.524524	475,884.88	89.150000	490,325.00	14,440.12	0.17
040114HK9	REPUBLIC OF ARGENTINA SR UNSECURED 01/22 5.625				5.625	26 Jan 2022		
	520,000.000	Local	101.465213	527,619.11	90.000000	468,000.00	-59,619.11	0.24
		Base	101.465213	527,619.11	90.000000	468,000.00	-59,619.11	0.16
040114HP8	REPUBLIC OF ARGENTINA SR UNSECURED 01/23 4.625				4.625	11 Jan 2023		
	510,000.000	Local	81.827037	417,317.89	84.500000	430,950.00	13,632.11	0.22
		Base	81.827037	417,317.89	84.500000	430,950.00	13,632.11	0.15
04044PAF1	ARISTOCRAT TECHNOLOGIES INC TERM LOAN B 3					19 Oct 2024		
	215,858.680	Local	100.407665	216,738.66	99.880000	215,599.65	-1,139.01	0.11
		Base	100.407665	216,738.66	99.880000	215,599.65	-1,139.01	0.08
045054AH6	ASHTREAD CAPITAL INC SECURED 144A 08/26 5.25				5.25	01 Aug 2026		
	220,000.000	Local	100.000000	220,000.00	101.025000	222,255.00	2,255.00	0.11
		Base	100.000000	220,000.00	101.025000	222,255.00	2,255.00	0.08
05400KAE0	AVOLON TLB BORROWER 1 ( US ) TERM LOAN B 3					15 Jan 2025		
	328,674.990	Local	99.675917	327,609.81	100.280500	329,596.92	1,987.11	0.17
		Base	99.675917	327,609.81	100.280500	329,596.92	1,987.11	0.12
05604XAP1	BWAY HLDG CO TERM LOAN					03 Apr 2024		
	228,393.580	Local	100.415336	229,342.18	99.892900	228,148.97	-1,193.21	0.12
		Base	100.415336	229,342.18	99.892900	228,148.97	-1,193.21	0.08
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.0	21 Jan 2044		
	20,000.000	Local	109.290000	21,858.00	106.528188	21,305.64	-552.36	0.01
		Base	109.290000	21,858.00	106.528188	21,305.64	-552.36	0.01
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.2	26 Aug 2024		
	90,000.000	Local	101.080844	90,972.76	100.467516	90,420.76	-552.00	0.05
		Base	101.080844	90,972.76	100.467516	90,420.76	-552.00	0.03
06051GFS3	BANK OF AMERICA CORP SR UNSECURED 08/25 3.875				3.875	01 Aug 2025		
	70,000.000	Local	99.869029	69,908.32	99.400031	69,580.02	-328.30	0.04
		Base	99.869029	69,908.32	99.400031	69,580.02	-328.30	0.02

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06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR				7.75	31 Dec 2099			
		200,000.000	Local	100.000000	200,000.00	100.250000	200,500.00	500.00	0.10
			Base	100.000000	200,000.00	100.250000	200,500.00	500.00	0.07
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR				4.972	16 May 2029			
		400,000.000	Local	99.672470	398,689.88	98.466990	393,867.96	-4,821.92	0.20
			Base	99.672470	398,689.88	98.466990	393,867.96	-4,821.92	0.14
07014QAK7	BASS PRO GROUP LLC TERM LOAN B					25 Sep 2024			
		198,000.000	Local	99.489586	196,989.38	100.968800	199,918.22	2,928.84	0.10
			Base	99.489586	196,989.38	100.968800	199,918.22	2,928.84	0.07
07368RAD3	BEACON ROOFING SUPPLY INC TERM LOAN B					02 Jan 2025			
		334,162.500	Local	100.398686	335,494.76	99.708300	333,187.75	-2,307.01	0.17
			Base	100.398686	335,494.76	99.708300	333,187.75	-2,307.01	0.12
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A				2.85581	25 Dec 2034			
		475,527.470	Local	95.297687	453,166.68	97.540570	463,832.20	10,665.52	0.24
		Original Face: 10,280,000.000	Base	95.297687	453,166.68	97.540570	463,832.20	10,665.52	0.16
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875				4.875	15 May 2044			
		79,000.000	Local	109.175962	86,249.01	97.408868	76,953.01	-9,296.00	0.04
			Base	109.175962	86,249.01	97.408868	76,953.01	-9,296.00	0.03
08579JAX0	BERRY PLASTICS GROUP INC TERM Q LOANS					01 Oct 2022			
		313,327.900	Local	100.534881	315,003.83	100.104200	313,654.39	-1,349.44	0.16
			Base	100.534881	315,003.83	100.104200	313,654.39	-1,349.44	0.11
08ESC99E6	GCB BERRY PETE CO 11/20 FIXED 6.75				6.75	01 Nov 2020			
		200,000.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
			Base	0.000000	0.00	0.000000	0.00	0.00	0.00
09069NAF5	BIOSCRIP INC COMPANY GUAR 02/21 8.875				8.875	15 Feb 2021			
		500,000.000	Local	92.535560	462,677.80	94.750000	473,750.00	11,072.20	0.24
			Base	92.535560	462,677.80	94.750000	473,750.00	11,072.20	0.17
095796AE8	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/26 6.625				6.625	15 Jul 2026			
		210,000.000	Local	100.000000	210,000.00	101.875000	213,937.50	3,937.50	0.11
			Base	100.000000	210,000.00	101.875000	213,937.50	3,937.50	0.08

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10330JAU2	BOYD GAMING CORP TERM LOAN B					15 Sep 2023		
		228,123.110	Local 100.702432	229,725.52	100.425000	229,092.63	-632.89	0.12
			Base 100.702432	229,725.52	100.425000	229,092.63	-632.89	0.08
10554TAB1	BRASKEM NETHERLANDS COMPANY GUAR 144A 01/28 4.5				4.5	10 Jan 2028		
		360,000.000	Local 94.750000	341,100.00	95.370000	343,332.00	2,232.00	0.17
			Base 94.750000	341,100.00	95.370000	343,332.00	2,232.00	0.12
12506KAD1	CBS RADIO INC TERM LOAN B					17 Nov 2024		
		213,387.500	Local 100.265081	213,953.15	98.958300	211,164.64	-2,788.51	0.11
			Base 100.265081	213,953.15	98.958300	211,164.64	-2,788.51	0.07
12513VAC0	CEC ENTMT INC TERM LOAN B					14 Feb 2021		
		228,440.340	Local 96.073850	219,471.43	96.464300	220,363.37	891.94	0.11
			Base 96.073850	219,471.43	96.464300	220,363.37	891.94	0.08
12515ABJ8	CD COMMERCIAL MORTGAGE TRUST CD 2016 CD2 C				4.16426	10 Nov 2049		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
12592GBJ1	COMM MORTGAGE TRUST COMM 2014 CR19 C				4.87074	10 Aug 2047		
		910,000.000	Local 102.155276	929,613.01	100.628890	915,722.90	-13,890.11	0.47
Original Face:		910,000.000	Base 102.155276	929,613.01	100.628890	915,722.90	-13,890.11	0.32
12592PBL6	COMM MORTGAGE TRUST COMM 2014 UBS6 C				4.61215	10 Dec 2047		
		280,000.000	Local 97.943571	274,242.00	96.651050	270,622.94	-3,619.06	0.14
Original Face:		280,000.000	Base 97.943571	274,242.00	96.651050	270,622.94	-3,619.06	0.10
12612WAB0	XPO CNW INC SR UNSECURED 05/34 6.7				6.7	01 May 2034		
		1,020,000.000	Local 99.600451	1,015,924.60	101.750000	1,037,850.00	21,925.40	0.53
			Base 99.600451	1,015,924.60	101.750000	1,037,850.00	21,925.40	0.37
12635RBD9	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 C				4.73637	15 Nov 2048		
		1,000,000.000	Local 99.972922	999,729.22	100.269850	1,002,698.50	2,969.28	0.51
Original Face:		1,000,000.000	Base 99.972922	999,729.22	100.269850	1,002,698.50	2,969.28	0.35
12637UBC2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016 C7 C				4.394	15 Nov 2049		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00

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126458AD0	CTR PARTNERSHIP/CARETRST COMPANY GUAR 06/25 5.25					5.25	01 Jun 2025		
	160,000.000	Local		100.000000	160,000.00	97.500000	156,000.00	-4,000.00	0.08
		Base		100.000000	160,000.00	97.500000	156,000.00	-4,000.00	0.05
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125	20 Jul 2045		
	40,000.000	Local		102.083200	40,833.28	102.803519	41,121.41	288.13	0.02
		Base		102.083200	40,833.28	102.803519	41,121.41	288.13	0.01
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.78	25 Mar 2038		
	740,000.000	Local		98.873754	731,665.78	99.520918	736,454.79	4,789.01	0.38
		Base		98.873754	731,665.78	99.520918	736,454.79	4,789.01	0.26
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A					2.27844	15 Apr 2037		
	180,396.400	Local		89.025563	160,598.91	95.590530	172,441.87	11,842.96	0.09
Original Face:	2,630,000.000	Base		89.025563	160,598.91	95.590530	172,441.87	11,842.96	0.06
12668WAD9	COUNTRYWIDE ASSET BACKED CERTI CWL 2007 4 A4W					4.715439	25 Apr 2047		
	214,024.320	Local		100.547662	215,196.45	96.453120	206,433.13	-8,763.32	0.11
Original Face:	280,000.000	Base		100.547662	215,196.45	96.453120	206,433.13	-8,763.32	0.07
12670UAB3	CWGS GROUP LLC TERM LOAN						08 Nov 2023		
	227,843.440	Local		100.033137	227,918.94	98.125000	223,571.38	-4,347.56	0.11
		Base		100.033137	227,918.94	98.125000	223,571.38	-4,347.56	0.08
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS						22 Dec 2024		
	437,272.120	Local		100.388429	438,970.61	100.517900	439,536.75	566.14	0.22
		Base		100.388429	438,970.61	100.517900	439,536.75	566.14	0.15
128195AN4	CALATLANTIC GROUP INC COMPANY GUAR 06/26 5.25					5.25	01 Jun 2026		
	50,000.000	Local		92.501220	46,250.61	100.000000	50,000.00	3,749.39	0.03
		Base		92.501220	46,250.61	100.000000	50,000.00	3,749.39	0.02
14574XAD6	CARROLS RESTAURANT GROUP SECURED 05/22 8					8.0	01 May 2022		
	705,000.000	Local		103.393265	728,922.52	104.280000	735,174.00	6,251.48	0.37
		Base		103.393265	728,922.52	104.280000	735,174.00	6,251.48	0.26
14880BAE1	CATALENT PHARMA SOLUTIONS INC TERM LOAN						20 May 2024		
	144,976.970	Local		100.465081	145,651.23	100.562500	145,792.47	141.24	0.07
		Base		100.465081	145,651.23	100.562500	145,792.47	141.24	0.05

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15135BAH4	CENTENE CORP SR UNSECURED 02/24 6.125					6.125	15 Feb 2024		
	20,000.000	Local		104.507100	20,901.42	105.000000	21,000.00	98.58	0.01
		Base		104.507100	20,901.42	105.000000	21,000.00	98.58	0.01
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375					5.375	01 Jun 2026		
	300,000.000	Local		102.912163	308,736.49	102.385000	307,155.00	-1,581.49	0.16
		Base		102.912163	308,736.49	102.385000	307,155.00	-1,581.49	0.11
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B						01 Mar 2024		
	323,225.740	Local		100.153345	323,721.39	100.291700	324,168.59	447.20	0.17
		Base		100.153345	323,721.39	100.291700	324,168.59	447.20	0.11
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908					4.908	23 Jul 2025		
	120,000.000	Local		104.743525	125,692.23	101.542754	121,851.30	-3,840.93	0.06
		Base		104.743525	125,692.23	101.542754	121,851.30	-3,840.93	0.04
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.2	15 Mar 2028		
	140,000.000	Local		93.430557	130,802.78	95.670432	133,938.60	3,135.82	0.07
		Base		93.430557	130,802.78	95.670432	133,938.60	3,135.82	0.05
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375	01 Apr 2038		
	50,000.000	Local		98.860880	49,430.44	97.269160	48,634.58	-795.86	0.02
		Base		98.860880	49,430.44	97.269160	48,634.58	-795.86	0.02
16411RAG4	CHENIERE ENERGY INC SR UNSECURED 03/45 4.25					4.25	15 Mar 2045		
	50,000.000	Local		80.478900	40,239.45	80.212400	40,106.20	-133.25	0.02
		Base		80.478900	40,239.45	80.212400	40,106.20	-133.25	0.01
16412XAG0	CHENIERE CORP CHRISTI HD SR SECURED 06/27 5.125					5.125	30 Jun 2027		
	430,000.000	Local		99.513798	427,909.33	100.375000	431,612.50	3,703.17	0.22
		Base		99.513798	427,909.33	100.375000	431,612.50	3,703.17	0.15
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125					6.125	15 Feb 2021		
	200,000.000	Local		92.803330	185,606.66	102.500000	205,000.00	19,393.34	0.10
		Base		92.803330	185,606.66	102.500000	205,000.00	19,393.34	0.07
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125	15 Jul 2039		
	101,000.000	Local		142.140950	143,562.36	144.346547	145,790.01	2,227.65	0.07
		Base		142.140950	143,562.36	144.346547	145,790.01	2,227.65	0.05

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17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B					18 Apr 2024		
		228,266.330	Local 100.581619	229,593.97	100.053600	228,388.68	-1,205.29	0.12
			Base 100.581619	229,593.97	100.053600	228,388.68	-1,205.29	0.08
185401AG1	CLEAVER BROOKS INC SR SECURED 144A 03/23 7.875				7.875	01 Mar 2023		
		220,000.000	Local 102.500000	225,500.00	102.250000	224,950.00	-550.00	0.11
			Base 102.500000	225,500.00	102.250000	224,950.00	-550.00	0.08
20162VAG8	AMERICAN COMMERCIAL LINES LLC TERM LOAN					12 Nov 2020		
		0.000	Local 0.000000	-1,613.01	0.000000	0.00	1,613.01	0.00
			Base 0.000000	-1,613.01	0.000000	0.00	1,613.01	0.00
20341UAD1	COMMUNICATIONS SALES + LEASING TERM LOAN B					24 Oct 2022		
		196,008.750	Local 100.449633	196,890.07	95.550000	187,286.36	-9,603.71	0.10
			Base 100.449633	196,890.07	95.550000	187,286.36	-9,603.71	0.07
21684AAF3	COOPERATIEVE RABOBANK UA COMPANY GUAR 07/26 3.75				3.75	21 Jul 2026		
		250,000.000	Local 93.781824	234,454.56	94.450940	236,127.35	1,672.79	0.12
			Base 93.781824	234,454.56	94.450940	236,127.35	1,672.79	0.08
221644AA5	COTT HOLDINGS INC COMPANY GUAR 144A 04/25 5.5				5.5	01 Apr 2025		
		725,000.000	Local 98.316894	712,797.48	97.625000	707,781.25	-5,016.23	0.36
			Base 98.316894	712,797.48	97.625000	707,781.25	-5,016.23	0.25
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR				8.125	29 Dec 2049		
		240,000.000	Local 108.716083	260,918.60	109.997200	263,993.28	3,074.68	0.13
			Base 108.716083	260,918.60	109.997200	263,993.28	3,074.68	0.09
225401AJ7	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR				7.5	31 Dec 2099		
		210,000.000	Local 100.000000	210,000.00	102.875000	216,037.50	6,037.50	0.11
			Base 100.000000	210,000.00	102.875000	216,037.50	6,037.50	0.08
225401AK4	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR				7.25	31 Dec 2099		
		200,000.000	Local 100.000000	200,000.00	100.375000	200,750.00	750.00	0.10
			Base 100.000000	200,000.00	100.375000	200,750.00	750.00	0.07
225447AA9	CREE INC SR UNSECURED 144A 09/23 0.875				0.875	01 Sep 2023		
		70,000.000	Local 100.000000	70,000.00	91.746300	64,222.41	-5,777.59	0.03
			Base 100.000000	70,000.00	91.746300	64,222.41	-5,777.59	0.02

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23311VAB3	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95					4.95	01 Apr 2022		
	150,000.000	Local		101.426100	152,139.15	101.500000	152,250.00	110.85	0.08
		Base		101.426100	152,139.15	101.500000	152,250.00	110.85	0.05
23330JAB7	DP WORLD LTD SR UNSECURED 144A 09/48 5.625					5.625	25 Sep 2048		
	220,000.000	Local		99.350000	218,570.00	99.019200	217,842.24	-727.76	0.11
		Base		99.350000	218,570.00	99.019200	217,842.24	-727.76	0.08
24702NAZ3	DELL INTL LLC REFINANCING TERM B LOANS						07 Sep 2023		
	208,425.000	Local		100.111772	208,657.96	100.191700	208,824.55	166.59	0.11
		Base		100.111772	208,657.96	100.191700	208,824.55	166.59	0.07
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.6	15 Jul 2041		
	10,000.000	Local		101.202300	10,120.23	106.051521	10,605.15	484.92	0.01
		Base		101.202300	10,120.23	106.051521	10,605.15	484.92	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	130,000.000	Local		99.089085	128,815.81	98.504626	128,056.01	-759.80	0.07
		Base		99.089085	128,815.81	98.504626	128,056.01	-759.80	0.05
25278XAC3	DIAMONDBACK ENERGY INC COMPANY GUAR 144A 11/24 4.75					4.75	01 Nov 2024		
	690,000.000	Local		99.750583	688,279.02	100.125000	690,862.50	2,583.48	0.35
		Base		99.750583	688,279.02	100.125000	690,862.50	2,583.48	0.24
25470MAB5	DISH NETWORK CORP SR UNSECURED 08/26 3.375					3.375	15 Aug 2026		
	30,000.000	Local		98.446967	29,534.09	95.376600	28,612.98	-921.11	0.01
		Base		98.446967	29,534.09	95.376600	28,612.98	-921.11	0.01
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75					7.75	01 Jul 2026		
	1,520,000.000	Local		90.022819	1,368,346.85	94.330000	1,433,816.00	65,469.15	0.73
		Base		90.022819	1,368,346.85	94.330000	1,433,816.00	65,469.15	0.50
256604BF5	DOLE FOOD CO INC TERM LOAN B						06 Apr 2024		
	228,535.030	Local		100.045752	228,639.59	99.890600	228,285.01	-354.58	0.12
		Base		100.045752	228,639.59	99.890600	228,285.01	-354.58	0.08
268787AD0	EP ENER/EVEREST ACQ FIN COMPANY GUAR 06/23 6.375					6.375	15 Jun 2023		
	370,000.000	Local		67.039862	248,047.49	66.750000	246,975.00	-1,072.49	0.13
		Base		67.039862	248,047.49	66.750000	246,975.00	-1,072.49	0.09

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288547AD4	ELLINGTON LOAN ACQUISITION TRU ELAT 2007 2 A2C 144A					3.31581	25 May 2037		
	410,000.000	Local		100.528844	412,168.26	100.588070	412,411.09	242.83	0.21
Original Face:	410,000.000	Base		100.528844	412,168.26	100.588070	412,411.09	242.83	0.15
29358QAH2	ENSCO PLC SR UNSECURED 02/26 7.75					7.75	01 Feb 2026		
	40,000.000	Local		100.000000	40,000.00	99.250000	39,700.00	-300.00	0.02
		Base		100.000000	40,000.00	99.250000	39,700.00	-300.00	0.01
30227MAA3	EXTRACTION OIL + GAS INC COMPANY GUAR 144A 05/24 7.375					7.375	15 May 2024		
	260,000.000	Local		99.920950	259,794.47	98.750000	256,750.00	-3,044.47	0.13
		Base		99.920950	259,794.47	98.750000	256,750.00	-3,044.47	0.09
30227MAB1	EXTRACTION OIL + GAS INC COMPANY GUAR 144A 02/26 5.625					5.625	01 Feb 2026		
	210,000.000	Local		89.339124	187,612.16	88.500000	185,850.00	-1,762.16	0.09
		Base		89.339124	187,612.16	88.500000	185,850.00	-1,762.16	0.07
302941AN9	FTI CONSULTING INC SR UNSECURED 144A 08/23 2					2.0	15 Aug 2023		
	210,000.000	Local		100.000000	210,000.00	97.214600	204,150.66	-5,849.34	0.10
		Base		100.000000	210,000.00	97.214600	204,150.66	-5,849.34	0.07
30711XJ62	FANNIE MAE CAS CAS 2018 C03 1B1					5.96581	25 Oct 2030		
	1,250,000.000	Local		100.000000	1,250,000.00	101.422690	1,267,783.63	17,783.63	0.65
Original Face:	1,250,000.000	Base		100.000000	1,250,000.00	101.422690	1,267,783.63	17,783.63	0.45
3137BF4Y4	FREDDIE MAC FHR 4415 IO					1.552314	15 Apr 2041		
	78,021.830	Local		8.123444	6,338.06	4.728720	3,689.43	-2,648.63	0.00
Original Face:	200,000.000	Base		8.123444	6,338.06	4.728720	3,689.43	-2,648.63	0.00
3137G0DF3	FREDDIE MAC STACR STACR 2014 HQ3 M3					6.96581	25 Oct 2024		
	516,613.000	Local		101.938844	526,629.32	110.928400	573,070.54	46,441.22	0.29
Original Face:	600,000.000	Base		101.938844	526,629.32	110.928400	573,070.54	46,441.22	0.20
3137G0FT1	FREDDIE MAC STACR STACR 2015 DNA2 M2					4.81581	25 Dec 2027		
	290,294.990	Local		101.083288	293,439.72	102.048040	296,240.35	2,800.63	0.15
Original Face:	800,000.000	Base		101.083288	293,439.72	102.048040	296,240.35	2,800.63	0.10
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B					9.76581	25 Dec 2027		
	328,650.850	Local		99.996522	328,639.42	123.634230	406,324.95	77,685.53	0.21
Original Face:	330,000.000	Base		99.996522	328,639.42	123.634230	406,324.95	77,685.53	0.14

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3137G0GT0	FREDDIE MAC STACR STACR 2015 DNA3 M2				5.06581	25 Apr 2028		
		318,638.700	Local 102.263661	325,851.60	103.526620	329,875.88	4,024.28	0.17
Original Face:		570,000.000	Base 102.263661	325,851.60	103.526620	329,875.88	4,024.28	0.12
3137G0JF7	FREDDIE MAC STACR STACR 2016 HQA1 M2				4.96581	25 Sep 2028		
		360,566.040	Local 102.099100	368,134.68	102.054420	367,973.58	-161.10	0.19
Original Face:		480,000.000	Base 102.099100	368,134.68	102.054420	367,973.58	-161.10	0.13
3137G0JU4	FREDDIE MAC STACR STACR 2016 DNA2 M3				6.86581	25 Oct 2028		
		570,000.000	Local 102.724516	585,529.74	115.127690	656,227.83	70,698.09	0.33
Original Face:		570,000.000	Base 102.724516	585,529.74	115.127690	656,227.83	70,698.09	0.23
3137G0TH2	FREDDIE MAC STACR STACR 2018 DNA1 M2				4.01581	25 Jul 2030		
		600,000.000	Local 100.000000	600,000.00	99.523300	597,139.80	-2,860.20	0.30
Original Face:		600,000.000	Base 100.000000	600,000.00	99.523300	597,139.80	-2,860.20	0.21
3137G0UB3	FREDDIE MAC STACR STACR 2018 DNA1 B1				5.36581	25 Jul 2030		
		600,000.000	Local 100.000000	600,000.00	98.697500	592,185.00	-7,815.00	0.30
Original Face:		600,000.000	Base 100.000000	600,000.00	98.697500	592,185.00	-7,815.00	0.21
31394UEC2	FANNIE MAE FNR 2005 88 IP				1.28939	25 Oct 2035		
		95,114.240	Local 3.261005	3,101.68	7.468890	7,103.98	4,002.30	0.00
Original Face:		1,400,000.000	Base 3.261005	3,101.68	7.468890	7,103.98	4,002.30	0.00
31395BT78	FANNIE MAE FNR 2006 28 IP				1.37971	25 Apr 2036		
		63,893.960	Local 9.780862	6,249.38	5.586130	3,569.20	-2,680.18	0.00
Original Face:		2,700,000.000	Base 9.779625	6,248.59	5.586130	3,569.20	-2,679.39	0.00
31395NQ59	FANNIE MAE FNR 2006 59 IP				1.85233	25 Jul 2036		
		78,501.120	Local 1.835426	1,440.83	8.720520	6,845.71	5,404.88	0.00
Original Face:		1,400,000.000	Base 1.835426	1,440.83	8.720520	6,845.71	5,404.88	0.00
31396L4S6	FANNIE MAE FNR 2006 118 IP1				1.87974	25 Dec 2036		
		86,043.510	Local 2.118940	1,823.21	7.478250	6,434.55	4,611.34	0.00
Original Face:		1,700,000.000	Base 2.118940	1,823.21	7.478250	6,434.55	4,611.34	0.00
31396L4U1	FANNIE MAE FNR 2006 118 IP2				1.34155	25 Dec 2036		
		89,440.430	Local 0.378386	338.43	7.495850	6,704.32	6,365.89	0.00
Original Face:		1,600,000.000	Base 0.378386	338.43	7.495850	6,704.32	6,365.89	0.00

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31397RCW4	FREDDIE MAC FHR 3422 AI				0.25	15 Jan 2038			
		24,509.920	Local	1.011835	248.00	0.769960	188.72	-59.28	0.00
Original Face:		425,601.240	Base	1.011835	248.00	0.769960	188.72	-59.28	0.00
31787AAP6	FINISAR CORP SR UNSECURED 12/36 0.5				0.5	15 Dec 2036			
		40,000.000	Local	92.952125	37,180.85	91.604300	36,641.72	-539.13	0.02
			Base	92.952125	37,180.85	91.604300	36,641.72	-539.13	0.01
32007UBX6	FIRST DATA CORP 2024A NEW DOLLAR TERM LOANS					26 Apr 2024			
		529,210.340	Local	100.164430	530,080.52	100.053100	529,491.35	-589.17	0.27
			Base	100.164430	530,080.52	100.053100	529,491.35	-589.17	0.19
32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1				3.08581	25 Sep 2034			
		186,452.300	Local	96.896091	180,664.99	100.108090	186,653.84	5,988.85	0.10
Original Face:		420,000.000	Base	96.896091	180,664.99	100.108090	186,653.84	5,988.85	0.07
335934AL9	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/25 7.5				7.5	01 Apr 2025			
		665,000.000	Local	99.337248	660,592.70	94.875000	630,918.75	-29,673.95	0.32
			Base	99.337248	660,592.70	94.875000	630,918.75	-29,673.95	0.22
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375	15 Nov 2031			
		250,000.000	Local	123.508500	308,771.25	129.073380	322,683.45	13,912.20	0.16
			Base	123.508500	308,771.25	129.073380	322,683.45	13,912.20	0.11
33936HAB8	FLEX ACQUISITION CO INC TERM LOAN					29 Dec 2023			
		211,970.110	Local	100.931834	213,945.32	99.895800	211,749.24	-2,196.08	0.11
			Base	100.931834	213,945.32	99.895800	211,749.24	-2,196.08	0.07
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN					30 Nov 2023			
		327,751.250	Local	100.676263	329,967.71	100.017900	327,809.92	-2,157.79	0.17
			Base	100.676263	329,967.71	100.017900	327,809.92	-2,157.79	0.12
35671DBC8	FREEMPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.45	15 Mar 2043			
		1,110,000.000	Local	91.360085	1,014,096.94	91.000000	1,010,100.00	-3,996.94	0.51
			Base	91.360085	1,014,096.94	91.000000	1,010,100.00	-3,996.94	0.36
35671DBJ3	FREEMPORT MCMORAN INC COMPANY GUAR 11/34 5.4				5.4	14 Nov 2034			
		40,000.000	Local	92.121900	36,848.76	94.000000	37,600.00	751.24	0.02
			Base	92.121900	36,848.76	94.000000	37,600.00	751.24	0.01

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36164VAA5	GCI LIBERTY INC SR UNSECURED 144A 09/46 1.75					1.75	30 Sep 2046		
	180,000.000	Local		100.285528	180,513.95	109.904700	197,828.46	17,314.51	0.10
		Base		100.285528	180,513.95	109.904700	197,828.46	17,314.51	0.07
36168QAD6	GFL ENVIRONMENTAL INC SR UNSECURED 144A 03/23 5.375					5.375	01 Mar 2023		
	450,000.000	Local		93.990556	422,957.50	94.000000	423,000.00	42.50	0.22
		Base		93.990556	422,957.50	94.000000	423,000.00	42.50	0.15
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375					5.375	15 Apr 2026		
	10,000.000	Local		100.000000	10,000.00	101.551000	10,155.10	155.10	0.01
		Base		100.000000	10,000.00	101.551000	10,155.10	155.10	0.00
361841AK5	GLP CAPITAL LP / FIN II COMPANY GUAR 06/28 5.75					5.75	01 Jun 2028		
	80,000.000	Local		100.000000	80,000.00	102.875000	82,300.00	2,300.00	0.04
		Base		100.000000	80,000.00	102.875000	82,300.00	2,300.00	0.03
36228FWE2	GSAMP TRUST GSAMP 2003 HE2 A3C					3.25581	25 Aug 2033		
	406,259.310	Local		96.228096	390,935.60	99.189880	402,968.12	12,032.52	0.21
	Original Face: 3,970,000.000	Base		96.228096	390,935.60	99.189880	402,968.12	12,032.52	0.14
36250HAM5	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 C					4.65915	10 Nov 2047		
	0.000	Local		0.000000	0.14	0.000000	0.00	-0.14	0.00
		Base		0.000000	0.14	0.000000	0.00	-0.14	0.00
36251PAL8	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 C					4.12178	10 Oct 2049		
	430,000.000	Local		99.169070	426,427.00	97.003620	417,115.57	-9,311.43	0.21
	Original Face: 430,000.000	Base		99.169070	426,427.00	97.003620	417,115.57	-9,311.43	0.15
36874VAL2	GENERAC PWR SYS INC 2018 REPLACEMENT TERM LOAN						31 May 2023		
	228,502.150	Local		100.456333	229,544.88	100.062500	228,644.96	-899.92	0.12
		Base		100.456333	229,544.88	100.062500	228,644.96	-899.92	0.08
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875	10 Jan 2039		
	270,000.000	Local		129.120248	348,624.67	124.901619	337,234.37	-11,390.30	0.17
		Base		129.120248	348,624.67	124.901619	337,234.37	-11,390.30	0.12
37185LAF9	GENESIS ENERGY LP/GENESI COMPANY GUAR 06/24 5.625					5.625	15 Jun 2024		
	90,000.000	Local		94.669622	85,202.66	94.500000	85,050.00	-152.66	0.04
		Base		94.669622	85,202.66	94.500000	85,050.00	-152.66	0.03

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37185LAG7	GENESIS ENERGY LP/GENESI COMPANY GUAR 05/23 6					6.0	15 May 2023		
	90,000.000	Local	100.000000	90,000.00	98.625000	88,762.50	-1,237.50	0.05	
		Base	100.000000	90,000.00	98.625000	88,762.50	-1,237.50	0.03	
374422AG8	REPUBLIC OF GHANA SR UNSECURED 144A 05/29 7.625					7.625	16 May 2029		
	500,000.000	Local	96.867516	484,337.58	100.094200	500,471.00	16,133.42	0.26	
Original Face:	500,000.000	Base	96.867516	484,337.58	100.094200	500,471.00	16,133.42	0.18	
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875	27 Oct 2027		
	600,000.000	Local	93.942958	563,657.75	92.702600	556,215.60	-7,442.15	0.28	
		Base	93.942958	563,657.75	92.702600	556,215.60	-7,442.15	0.20	
38113YAC3	GOLDEN NUGGET INC COMPANY GUAR 144A 10/25 8.75					8.75	01 Oct 2025		
	855,000.000	Local	104.918063	897,049.44	104.828000	896,279.40	-770.04	0.46	
		Base	104.918063	897,049.44	104.828000	896,279.40	-770.04	0.32	
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.75	01 Oct 2037		
	100,000.000	Local	127.796710	127,796.71	120.295531	120,295.53	-7,501.18	0.06	
		Base	127.796710	127,796.71	120.295531	120,295.53	-7,501.18	0.04	
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA					0.62865	20 Nov 2042		
	75,490.970	Local	8.556904	6,459.69	3.215490	2,427.40	-4,032.29	0.00	
Original Face:	300,000.000	Base	8.556904	6,459.69	3.215490	2,427.40	-4,032.29	0.00	
404119BV0	HCA INC SR SECURED 06/47 5.5					5.5	15 Jun 2047		
	540,000.000	Local	98.971565	534,446.45	101.375000	547,425.00	12,978.55	0.28	
		Base	98.971565	534,446.45	101.375000	547,425.00	12,978.55	0.19	
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625					5.625	01 Sep 2028		
	860,000.000	Local	100.086005	860,739.64	100.500000	864,300.00	3,560.36	0.44	
		Base	100.086005	860,739.64	100.500000	864,300.00	3,560.36	0.30	
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25					4.25	18 Aug 2025		
	240,000.000	Local	104.005167	249,612.40	98.108623	235,460.70	-14,151.70	0.12	
		Base	104.005167	249,612.40	98.108623	235,460.70	-14,151.70	0.08	
404280BN8	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.25	31 Dec 2099		
	200,000.000	Local	100.000000	200,000.00	99.625000	199,250.00	-750.00	0.10	
		Base	100.000000	200,000.00	99.625000	199,250.00	-750.00	0.07	

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404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.5	31 Dec 2099		
	200,000.000	Local		100.000000	200,000.00	96.500000	193,000.00	-7,000.00	0.10
		Base		100.000000	200,000.00	96.500000	193,000.00	-7,000.00	0.07
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583	19 Jun 2029		
	200,000.000	Local		100.000000	200,000.00	100.001572	200,003.14	3.14	0.10
		Base		100.000000	200,000.00	100.001572	200,003.14	3.14	0.07
428040CP2	HERTZ CORP COMPANY GUAR 10/20 5.875					5.875	15 Oct 2020		
	130,000.000	Local		97.074923	126,197.40	99.500000	129,350.00	3,152.60	0.07
		Base		97.074923	126,197.40	99.500000	129,350.00	3,152.60	0.05
432891AK5	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/27 4.875					4.875	01 Apr 2027		
	670,000.000	Local		99.908006	669,383.64	98.573000	660,439.10	-8,944.54	0.34
		Base		99.908006	669,383.64	98.573000	660,439.10	-8,944.54	0.23
44988LAC1	IRB HLDG CORP TERM LOAN B						05 Feb 2025		
	326,857.500	Local		101.070442	330,356.32	100.328100	327,929.92	-2,426.40	0.17
		Base		101.070442	330,356.32	100.328100	327,929.92	-2,426.40	0.12
45112FAE6	ICICI BANK LTD/DUBAI SR UNSECURED REGS 05/19 4.8					4.8	22 May 2019		
	200,000.000	Local		101.208805	202,417.61	100.708700	201,417.40	-1,000.21	0.10
		Base		101.208805	202,417.61	100.708700	201,417.40	-1,000.21	0.07
460599AC7	INTERNATIONAL GAME TECH SR SECURED 144A 02/25 6.5					6.5	15 Feb 2025		
	525,000.000	Local		102.153303	536,304.84	103.750000	544,687.50	8,382.66	0.28
		Base		102.153303	536,304.84	103.750000	544,687.50	8,382.66	0.19
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017	26 Jun 2024		
	1,000,000.000	Local		92.188000	921,880.00	90.238563	902,385.63	-19,494.37	0.46
		Base		92.188000	921,880.00	90.238563	902,385.63	-19,494.37	0.32
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.71	15 Jan 2026		
	800,000.000	Local		92.704898	741,639.18	90.968856	727,750.85	-13,888.33	0.37
		Base		92.704898	741,639.18	90.968856	727,750.85	-13,888.33	0.26
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1						31 Jul 2024		
	208,425.000	Local		100.934552	210,372.84	100.166700	208,772.44	-1,600.40	0.11
		Base		100.934552	210,372.84	100.166700	208,772.44	-1,600.40	0.07

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46284NAQ2	IRON MOUNTAIN INC DEL TERM LOAN B					02 Jan 2026			
		228,850.000	Local 99.762941	228,307.49	98.666700	225,798.74	-2,508.75	0.12	
			Base 99.762941	228,307.49	98.666700	225,798.74	-2,508.75	0.08	
46590RAL3	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP3 C				3.61757	15 Aug 2049			
		400,000.000	Local 97.382205	389,528.82	93.173890	372,695.56	-16,833.26	0.19	
Original Face:		400,000.000	Base 97.382205	389,528.82	93.173890	372,695.56	-16,833.26	0.13	
46639YAW7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 C				3.9582	15 Apr 2046			
		0.000	Local 0.000000	-0.04	0.000000	0.00	0.04	0.00	
			Base 0.000000	-0.04	0.000000	0.00	0.04	0.00	
46645UAZ0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP4 C				3.59512	15 Dec 2049			
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00	
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00	
46647DAB9	JACK OHIO FIN LLC/FIN 1 SECURED 144A 11/22 10.25				10.25	15 Nov 2022			
		240,000.000	Local 109.081008	261,794.42	110.020000	264,048.00	2,253.58	0.13	
			Base 109.081008	261,794.42	110.020000	264,048.00	2,253.58	0.09	
47009YAJ6	JAGUAR HLDG CO II 2017 TERM LOAN					18 Aug 2022			
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00	
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00	
47009YAK3	JAGUAR HLDG CO II 2018 TERM LOAN					18 Aug 2022			
		156,155.020	Local 100.190612	156,452.67	100.037500	156,213.58	-239.09	0.08	
			Base 100.190612	156,452.67	100.037500	156,213.58	-239.09	0.05	
47010BAF1	JAGUAR LAND ROVER AUTOMO COMPANY GUAR 144A 10/27 4.5				4.5	01 Oct 2027			
		280,000.000	Local 83.711929	234,393.40	81.980000	229,544.00	-4,849.40	0.12	
			Base 83.711929	234,393.40	81.980000	229,544.00	-4,849.40	0.08	
470160CA8	GOVERNMENT OF JAMAICA SR UNSECURED 04/28 6.75				6.75	28 Apr 2028			
		400,000.000	Local 107.572355	430,289.42	108.500000	434,000.00	3,710.58	0.22	
Original Face:		400,000.000	Base 107.572355	430,289.42	108.500000	434,000.00	3,710.58	0.15	
48244LAA6	KCA DEUTAG UK FINANCE PL SR SECURED 144A 05/21 7.25				7.25	15 May 2021			
		390,000.000	Local 96.608795	376,774.30	94.250000	367,575.00	-9,199.30	0.19	
			Base 96.608795	376,774.30	94.250000	367,575.00	-9,199.30	0.13	

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48668NAA9	KAZTRANS GAS JSC COMPANY GUAR 144A 09/27 4.375					4.375	26 Sep 2027		
	570,000.000	Local		95.378425	543,657.02	95.155000	542,383.50	-1,273.52	0.28
		Base		95.378425	543,657.02	95.155000	542,383.50	-1,273.52	0.19
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.0	01 Jun 2026		
	10,000.000	Local		91.752500	9,175.25	91.280453	9,128.05	-47.20	0.00
		Base		91.752500	9,175.25	91.280453	9,128.05	-47.20	0.00
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.95	15 Jul 2025		
	100,000.000	Local		98.102530	98,102.53	98.542743	98,542.74	440.21	0.05
		Base		98.102530	98,102.53	98.542743	98,542.74	440.21	0.03
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.2	15 Jul 2045		
	50,000.000	Local		110.344240	55,172.12	97.750480	48,875.24	-6,296.88	0.02
		Base		110.344240	55,172.12	97.750480	48,875.24	-6,296.88	0.02
501797AL8	L BRANDS INC COMPANY GUAR 11/35 6.875					6.875	01 Nov 2035		
	60,000.000	Local		84.289433	50,573.66	84.500000	50,700.00	126.34	0.03
		Base		84.289433	50,573.66	84.500000	50,700.00	126.34	0.02
501797AN4	L BRANDS INC COMPANY GUAR 02/28 5.25					5.25	01 Feb 2028		
	470,000.000	Local		89.784351	421,986.45	86.030000	404,341.00	-17,645.45	0.21
		Base		89.784351	421,986.45	86.030000	404,341.00	-17,645.45	0.14
50179MAH4	LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C6 AJ					5.452	15 Sep 2039		
	320,391.860	Local		87.180973	279,320.74	69.000000	221,070.38	-58,250.36	0.11
Original Face:	635,216.000	Base		87.180973	279,320.74	69.000000	221,070.38	-58,250.36	0.08
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875					4.875	01 Nov 2026		
	400,000.000	Local		99.583105	398,332.42	98.000000	392,000.00	-6,332.42	0.20
		Base		99.583105	398,332.42	98.000000	392,000.00	-6,332.42	0.14
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B						04 Oct 2023		
	321,182.700	Local		100.696868	323,420.92	100.350000	322,306.84	-1,114.08	0.16
		Base		100.696868	323,420.92	100.350000	322,306.84	-1,114.08	0.11
52473JAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2018 GS2 A1 144A					4.0	25 Apr 2058		
	1,656,164.300	Local		99.792521	1,652,728.10	99.467800	1,647,350.19	-5,377.91	0.84
Original Face:	1,690,000.000	Base		99.792521	1,652,728.10	99.467800	1,647,350.19	-5,377.91	0.58

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526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5					4.5	30 Apr 2024		
	100,000.000	Local		100.000000	100,000.00	97.920000	97,920.00	-2,080.00	0.05
		Base		100.000000	100,000.00	97.920000	97,920.00	-2,080.00	0.03
52706YAH6	LESLIES POOLMART INC TERM LOAN						16 Aug 2023		
	76,978.290	Local		100.587984	77,430.91	99.812500	76,833.96	-596.95	0.04
		Base		100.587984	77,430.91	99.812500	76,833.96	-596.95	0.03
52729KAN6	LEVEL 3 FINANCING INC TRANCHE B 2024						22 Feb 2024		
	230,000.000	Local		99.913304	229,800.60	100.222200	230,511.06	710.46	0.12
		Base		99.913304	229,800.60	100.222200	230,511.06	710.46	0.08
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR					7.5	30 Apr 2049		
	200,000.000	Local		102.478365	204,956.73	103.125000	206,250.00	1,293.27	0.11
		Base		102.478365	204,956.73	103.125000	206,250.00	1,293.27	0.07
53944YAB9	LLOYDS BANKING GROUP PLC SUBORDINATED 03/26 4.65					4.65	24 Mar 2026		
	450,000.000	Local		99.850342	449,326.54	98.254529	442,145.38	-7,181.16	0.23
		Base		99.850342	449,326.54	98.254529	442,145.38	-7,181.16	0.16
552704AC2	MEG ENERGY CORP COMPANY GUAR 144A 03/24 7					7.0	31 Mar 2024		
	660,000.000	Local		92.998882	613,792.62	91.250000	602,250.00	-11,542.62	0.31
		Base		92.998882	613,792.62	91.250000	602,250.00	-11,542.62	0.21
552704AD0	MEG ENERGY CORP SECURED 144A 01/25 6.5					6.5	15 Jan 2025		
	150,000.000	Local		99.967587	149,951.38	99.000000	148,500.00	-1,451.38	0.08
		Base		99.967587	149,951.38	99.000000	148,500.00	-1,451.38	0.05
55280FAG6	MA FINANCECO LLC TERM LOAN B						21 Jun 2024		
	11,550.000	Local		99.790043	11,525.75	99.416700	11,482.63	-43.12	0.01
		Base		99.790043	11,525.75	99.416700	11,482.63	-43.12	0.00
55303KAC7	MGM GROWTH PPTYS OPER PARTNER 2016 TERM LOAN B						21 Mar 2025		
	326,160.710	Local		100.381508	327,405.04	100.071400	326,393.59	-1,011.45	0.17
		Base		100.381508	327,405.04	100.071400	326,393.59	-1,011.45	0.11
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B						07 Jun 2023		
	169,277.110	Local		100.859283	170,731.68	100.156200	169,541.52	-1,190.16	0.09
		Base		100.859283	170,731.68	100.156200	169,541.52	-1,190.16	0.06

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55342UAG9	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25					5.25	01 Aug 2026		
	186,000.000	Local		95.717118	178,033.84	99.375000	184,837.50	6,803.66	0.09
		Base		95.717118	178,033.84	99.375000	184,837.50	6,803.66	0.07
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.0	15 Oct 2027		
	675,000.000	Local		96.083153	648,561.28	96.375000	650,531.25	1,969.97	0.33
		Base		96.083153	648,561.28	96.375000	650,531.25	1,969.97	0.23
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875					4.875	01 Dec 2024		
	260,000.000	Local		101.229546	263,196.82	103.752558	269,756.65	6,559.83	0.14
		Base		101.229546	263,196.82	103.752558	269,756.65	6,559.83	0.09
57665RAG1	MATCH GROUP INC SR UNSECURED 144A 12/27 5					5.0	15 Dec 2027		
	380,000.000	Local		93.617597	355,746.87	99.510000	378,138.00	22,391.13	0.19
		Base		93.617597	355,746.87	99.510000	378,138.00	22,391.13	0.13
589433AA9	MEREDITH CORP COMPANY GUAR 144A 02/26 6.875					6.875	01 Feb 2026		
	425,000.000	Local		100.952941	429,050.00	102.500000	435,625.00	6,575.00	0.22
		Base		100.952941	429,050.00	102.500000	435,625.00	6,575.00	0.15
59020UKL8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 OPT1 A1A					2.73581	25 Jun 2035		
	221,992.510	Local		99.697454	221,320.88	99.693280	221,311.61	-9.27	0.11
Original Face:	8,410,000.000	Base		99.697454	221,320.88	99.693280	221,311.61	-9.27	0.08
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					2.60581	25 Aug 2036		
	880,000.000	Local		94.354523	830,319.80	98.673940	868,330.67	38,010.87	0.44
Original Face:	880,000.000	Base		94.354523	830,319.80	98.673940	868,330.67	38,010.87	0.31
594088AQ9	MICHAELS STORES INC TERM LOAN						28 Jan 2023		
	208,309.980	Local		100.000000	208,309.98	99.313000	206,878.89	-1,431.09	0.11
		Base		100.000000	208,309.98	99.313000	206,878.89	-1,431.09	0.07
59511FAB0	MICRON TECHNOLOGY INC TERM LOAN B						26 Apr 2022		
	228,829.520	Local		100.901759	230,893.01	100.250000	229,401.59	-1,491.42	0.12
		Base		100.901759	230,893.01	100.250000	229,401.59	-1,491.42	0.08
61691GAX8	MORGAN STANLEY BAML TRUST MSBAM 2016 C32 C					4.43765	15 Dec 2049		
	410,000.000	Local		97.199934	398,519.73	97.796000	400,963.60	2,443.87	0.20
Original Face:	410,000.000	Base		97.199934	398,519.73	97.796000	400,963.60	2,443.87	0.14

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61946LAA0	MOAIC SOLAR LOANS LLC MSAIC 2018 2GS A 144A					4.2	22 Feb 2044		
	1,032,000.800	Local		99.983961	1,031,835.28	99.722200	1,029,133.90	-2,701.38	0.52
Original Face:	1,080,000.000	Base		99.983961	1,031,835.28	99.722200	1,029,133.90	-2,701.38	0.36
62856RAD7	MYRIAD INTL HOLDINGS BV COMPANY GUAR 144A 07/27 4.85					4.85	06 Jul 2027		
	550,000.000	Local		98.750358	543,126.97	98.250000	540,375.00	-2,751.97	0.28
		Base		98.750358	543,126.97	98.250000	540,375.00	-2,751.97	0.19
629377CA8	NRG ENERGY INC COMPANY GUAR 05/26 7.25					7.25	15 May 2026		
	440,000.000	Local		107.114723	471,304.78	108.500000	477,400.00	6,095.22	0.24
		Base		107.114723	471,304.78	108.500000	477,400.00	6,095.22	0.17
63543PAY2	NATIONAL COLLEGIATE STUDENT LO NCSLT 2004 2 A51					2.69581	26 Dec 2033		
	389,760.230	Local		97.806749	381,211.81	98.430390	383,642.51	2,430.70	0.20
Original Face:	520,000.000	Base		97.806749	381,211.81	98.430390	383,642.51	2,430.70	0.14
64072TAA3	CSC HOLDINGS LLC SR UNSECURED 144A 10/25 10.875					10.875	15 Oct 2025		
	425,000.000	Local		114.771254	487,777.83	116.250000	494,062.50	6,284.67	0.25
		Base		114.771254	487,777.83	116.250000	494,062.50	6,284.67	0.17
64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4					2.84581	25 Sep 2035		
	750,000.000	Local		70.228776	526,715.82	91.308100	684,810.75	158,094.93	0.35
Original Face:	750,000.000	Base		70.228776	526,715.82	91.308100	684,810.75	158,094.93	0.24
64829CAD0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 1A A3 144A					3.75	28 May 2052		
	397,395.890	Local		100.124053	397,888.87	100.052500	397,604.52	-284.35	0.20
Original Face:	1,050,000.000	Base		100.124053	397,888.87	100.052500	397,604.52	-284.35	0.14
67054KAA7	ALTICE FRANCE SA SR SECURED 144A 05/26 7.375					7.375	01 May 2026		
	635,000.000	Local		99.000545	628,653.46	100.000000	635,000.00	6,346.54	0.32
		Base		99.000545	628,653.46	100.000000	635,000.00	6,346.54	0.22
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625	15 Jun 2045		
	30,000.000	Local		99.259300	29,777.79	103.898255	31,169.48	1,391.69	0.02
		Base		99.259300	29,777.79	103.898255	31,169.48	1,391.69	0.01
68389FCG7	OPTION ONE MORTGAGE LOAN TRUST OOMLT 2002 3 A2					2.75581	25 Aug 2032		
	142,172.090	Local		93.146186	132,427.88	98.471750	139,999.35	7,571.47	0.07
Original Face:	13,350,000.000	Base		93.146186	132,427.88	98.471750	139,999.35	7,571.47	0.05

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69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25					4.25	19 Jun 2024		
	240,000.000	Local		100.867425	242,081.82	99.241200	238,178.88	-3,902.94	0.12
		Base		100.867425	242,081.82	99.241200	238,178.88	-3,902.94	0.08
69353FAX2	PQ CORP THIRD AMENDMENT TRANCHE B 1 TE						08 Feb 2025		
	199,530.960	Local		100.469135	200,467.03	100.041700	199,614.16	-852.87	0.10
		Base		100.469135	200,467.03	100.041700	199,614.16	-852.87	0.07
697435AC9	PALO ALTO NETWORKS SR UNSECURED 144A 07/23 0.75					0.75	01 Jul 2023		
	80,000.000	Local		100.574563	80,459.65	104.519500	83,615.60	3,155.95	0.04
		Base		100.574563	80,459.65	104.519500	83,615.60	3,155.95	0.03
698475AP5	PANHANDLE PLAINS HIGHER EDUCAT PPHEA 2011 1 A2					3.28738	01 Jul 2024		
	57,994.240	Local		100.164689	58,089.75	100.153980	58,083.54	-6.21	0.03
	Original Face: 370,000.000	Base		100.164689	58,089.75	100.153980	58,083.54	-6.21	0.02
69946EAT8	PAREXEL INTL CORP TERM LOAN B						27 Sep 2024		
	207,900.000	Local		100.565267	209,075.19	99.343800	206,535.76	-2,539.43	0.11
		Base		100.565267	209,075.19	99.343800	206,535.76	-2,539.43	0.07
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B						19 Aug 2022		
	221,719.930	Local		100.536113	222,908.60	100.632100	223,121.42	212.82	0.11
		Base		100.536113	222,908.60	100.632100	223,121.42	212.82	0.08
71568PAC3	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/27 4.125					4.125	15 May 2027		
	570,000.000	Local		94.095012	536,341.57	93.675647	533,951.19	-2,390.38	0.27
		Base		94.095012	536,341.57	93.675647	533,951.19	-2,390.38	0.19
71579UAF2	PET ACQUISITION MERGER SUB LLC TERM LOAN						26 Jan 2023		
	49,043.990	Local		100.476817	49,277.84	80.975000	39,713.37	-9,564.47	0.02
		Base		100.476817	49,277.84	80.975000	39,713.37	-9,564.47	0.01
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 06/15 6.85					6.85	05 Jun 2115		
	90,000.000	Local		79.706556	71,735.90	85.500000	76,950.00	5,214.10	0.04
		Base		79.706556	71,735.90	85.500000	76,950.00	5,214.10	0.03
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299					5.299	27 Jan 2025		
	470,000.000	Local		91.289419	429,060.27	93.400000	438,980.00	9,919.73	0.22
		Base		91.289419	429,060.27	93.400000	438,980.00	9,919.73	0.15

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71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75					5.75	01 Feb 2029		
	1,280,000.000	Local		91.713166	1,173,928.53	89.285000	1,142,848.00	-31,080.53	0.58
		Base		91.713166	1,173,928.53	89.285000	1,142,848.00	-31,080.53	0.40
71677HAG0	PETSMART INC TERM LOAN B2						11 Mar 2022		
	682,144.130	Local		90.440674	616,935.75	87.458300	596,591.66	-20,344.09	0.30
		Base		90.440674	616,935.75	87.458300	596,591.66	-20,344.09	0.21
730481AJ7	JB POINDEXTER + CO INC SR UNSECURED 144A 04/26 7.125					7.125	15 Apr 2026		
	90,000.000	Local		103.645556	93,281.00	103.750000	93,375.00	94.00	0.05
		Base		103.645556	93,281.00	103.750000	93,375.00	94.00	0.03
73744GAJ1	POST HLDGS INC INCREMENTAL TERM LOAN						24 May 2024		
	327,290.210	Local		100.395227	328,583.75	99.962500	327,167.48	-1,416.27	0.17
		Base		100.395227	328,583.75	99.962500	327,167.48	-1,416.27	0.12
74166MAA4	PRIME SECSRVC BRW/FINANC SECURED 144A 05/23 9.25					9.25	15 May 2023		
	340,000.000	Local		106.012232	360,441.59	106.950000	363,630.00	3,188.41	0.19
		Base		106.012232	360,441.59	106.950000	363,630.00	3,188.41	0.13
744080AJ1	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875					7.875	15 Jun 2027		
	150,000.000	Local		77.221160	115,831.74	83.151000	124,726.50	8,894.76	0.06
Original Face:	150,000.000	Base		77.221160	115,831.74	83.151000	124,726.50	8,894.76	0.04
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					9.125	16 Mar 2024		
	150,000.000	Local		85.961587	128,942.38	92.090000	138,135.00	9,192.62	0.07
Original Face:	150,000.000	Base		85.961587	128,942.38	92.090000	138,135.00	9,192.62	0.05
74839XAF6	QUIKRETE HLDGS INC TERM LOAN						15 Nov 2023		
	326,713.810	Local		100.491966	328,321.13	100.125000	327,122.20	-1,198.93	0.17
		Base		100.491966	328,321.13	100.125000	327,122.20	-1,198.93	0.12
74840LAB8	QUICKEN LOANS INC COMPANY GUAR 144A 01/28 5.25					5.25	15 Jan 2028		
	475,000.000	Local		92.927280	441,404.58	92.875000	441,156.25	-248.33	0.22
		Base		92.927280	441,404.58	92.875000	441,156.25	-248.33	0.16
74966UAP5	RPI FIN TR TERM B 6						27 Mar 2023		
	118,653.870	Local		100.730469	119,520.60	100.328100	119,043.17	-477.43	0.06
		Base		100.730469	119,520.60	100.328100	119,043.17	-477.43	0.04

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75049EAK0	RADNET MGMT INC TERM LOAN B1	132,727.280	Local 99.791181	132,450.12	100.562500	30 Jun 2023 133,473.87	1,023.75	0.07
			Base 99.791181	132,450.12	100.562500	133,473.87	1,023.75	0.05
75605NAQ3	REALOGY CORP TERM LOAN B	229,423.560	Local 100.827321	231,321.63	100.250000	08 Feb 2025 229,997.12	-1,324.51	0.12
			Base 100.827321	231,321.63	100.250000	229,997.12	-1,324.51	0.08
75915QAC2	REGIONALCARE HOSPITAL PR SR SECURED 144A 05/23 8.25	230,000.000	Local 104.943774	241,370.68	8.25 105.000000	01 May 2023 241,500.00	129.32	0.12
			Base 104.943774	241,370.68	105.000000	241,500.00	129.32	0.08
75952AAJ6	NRG REMA LLC PASS THRU CE 07/26 9.681	343,120.590	Local 106.852672	366,633.52	9.681 70.500000	02 Jul 2026 241,900.02	-124,733.50	0.12
		Original Face: 290,321.760	Base 106.852672	366,633.52	70.500000	241,900.02	-124,733.50	0.09
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS	334,704.180	Local 100.423090	336,120.28	100.444400	05 Feb 2023 336,191.61	71.33	0.17
			Base 100.423090	336,120.28	100.444400	336,191.61	71.33	0.12
76680YAB8	RING CONTAINER TECHNOLOGIES TERM LOAN B	228,846.880	Local 100.351528	229,651.34	100.062500	31 Oct 2024 228,989.91	-661.43	0.12
			Base 100.351528	229,651.34	100.062500	228,989.91	-661.43	0.08
77714TAB7	SEMGROUP/ROSE ROCK FIN COMPANY GUAR 11/23 5.625	250,000.000	Local 98.587496	246,468.74	5.625 97.250000	15 Nov 2023 243,125.00	-3,343.74	0.12
			Base 98.587496	246,468.74	97.250000	243,125.00	-3,343.74	0.09
780097AZ4	ROYAL BK SCOTLND GRP PLC SUBORDINATED 12/23 6	100,000.000	Local 105.633930	105,633.93	6.0 104.031972	19 Dec 2023 104,031.97	-1,601.96	0.05
			Base 105.633930	105,633.93	104.031972	104,031.97	-1,601.96	0.04
780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR	200,000.000	Local 99.901120	199,802.24	8.625 107.125000	29 Dec 2049 214,250.00	14,447.76	0.11
			Base 99.901120	199,802.24	107.125000	214,250.00	14,447.76	0.08
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125	120,000.000	Local 100.468242	120,561.89	5.125 100.076125	28 May 2024 120,091.35	-470.54	0.06
			Base 100.468242	120,561.89	100.076125	120,091.35	-470.54	0.04

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78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4					2.66413	15 Jun 2039		
	279,685.510	Local		90.531572	253,203.69	98.772000	276,250.97	23,047.28	0.14
Original Face:	280,000.000	Base		90.531572	253,203.69	98.772000	276,250.97	23,047.28	0.10
78443DAD4	SLM STUDENT LOAN TRUST SLMA 2007 A A4A					2.57413	16 Dec 2041		
	600,000.000	Local		90.380755	542,284.53	97.675890	586,055.34	43,770.81	0.30
Original Face:	600,000.000	Base		90.380755	542,284.53	97.675890	586,055.34	43,770.81	0.21
78444LAD5	SLC STUDENT LOAN TRUST SLCLT 2008 1 A4A					3.93413	15 Dec 2032		
	399,188.750	Local		103.051171	411,368.68	103.885700	414,700.03	3,331.35	0.21
Original Face:	610,000.000	Base		103.051171	411,368.68	103.885700	414,700.03	3,331.35	0.15
78468VAA0	NEOVIA LOGISTICS SERVICE SR SECURED 144A 08/20 8.875					8.875	01 Aug 2020		
	400,000.000	Local		88.464518	353,858.07	90.500000	362,000.00	8,141.93	0.18
		Base		88.464518	353,858.07	90.500000	362,000.00	8,141.93	0.13
80007RAC9	SANDS CHINA LTD SR UNSECURED 144A 08/25 5.125					5.125	08 Aug 2025		
	300,000.000	Local		99.914510	299,743.53	99.775077	299,325.23	-418.30	0.15
		Base		99.914510	299,743.53	99.775077	299,325.23	-418.30	0.11
80281LAA3	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/25 4.75					4.75	15 Sep 2025		
	370,000.000	Local		97.657065	361,331.14	97.471700	360,645.29	-685.85	0.18
		Base		97.657065	361,331.14	97.471700	360,645.29	-685.85	0.13
80874YAQ3	SCIENTIFIC GAMES INTERNA COMPANY GUAR 05/21 6.625					6.625	15 May 2021		
	450,000.000	Local		102.111251	459,500.63	99.500000	447,750.00	-11,750.63	0.23
		Base		102.111251	459,500.63	99.500000	447,750.00	-11,750.63	0.16
80874YAU4	SCIENTIFIC GAMES INTERNA COMPANY GUAR 12/22 10					10.0	01 Dec 2022		
	420,000.000	Local		105.774707	444,253.77	105.875000	444,675.00	421.23	0.23
		Base		105.774707	444,253.77	105.875000	444,675.00	421.23	0.16
80874YAW0	SCIENTIFIC GAMES INTERNA SR SECURED 144A 10/25 5					5.0	15 Oct 2025		
	475,000.000	Local		96.622971	458,959.11	95.000000	451,250.00	-7,709.11	0.23
		Base		96.622971	458,959.11	95.000000	451,250.00	-7,709.11	0.16
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5						14 Aug 2024		
	327,802.740	Local		100.118443	328,191.00	99.812500	327,188.11	-1,002.89	0.17
		Base		100.118443	328,191.00	99.812500	327,188.11	-1,002.89	0.12

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81271EAB7	SEATTLE SPINCO INC TERM LOAN B					21 Jun 2024		
		78,000.000	Local 99.790167	77,836.33	99.275000	77,434.50	-401.83	0.04
			Base 99.790167	77,836.33	99.275000	77,434.50	-401.83	0.03
81720TAD7	REPUBLIC OF SENEGAL SR UNSECURED 144A 03/48 6.75				6.75	13 Mar 2048		
		1,190,000.000	Local 86.033336	1,023,796.70	89.404000	1,063,907.60	40,110.90	0.54
Original Face:		1,190,000.000	Base 86.033336	1,023,796.70	89.404000	1,063,907.60	40,110.90	0.37
817565BT0	SERVICE CORP INTL SR UNSECURED 04/27 7.5				7.5	01 Apr 2027		
		1,125,000.000	Local 112.877942	1,269,876.85	112.438000	1,264,927.50	-4,949.35	0.64
			Base 112.877942	1,269,876.85	112.438000	1,264,927.50	-4,949.35	0.45
81760HAE2	SERVICEMASTER CO LLC TERM LOAN B					08 Nov 2023		
		90,760.280	Local 100.578777	91,285.58	100.300000	91,032.56	-253.02	0.05
			Base 100.578777	91,285.58	100.300000	91,032.56	-253.02	0.03
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1				2.845	10 Mar 2027		
		141,684.980	Local 100.000000	141,684.98	96.771400	137,110.54	-4,574.44	0.07
Original Face:		150,000.000	Base 100.000000	141,684.98	96.771400	137,110.54	-4,574.44	0.05
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75				5.75	15 Jul 2025		
		620,000.000	Local 98.795385	612,531.39	101.000000	626,200.00	13,668.61	0.32
			Base 98.795385	612,531.39	101.000000	626,200.00	13,668.61	0.22
847788AT3	SPEEDWAY MOTORSPORTS INC COMPANY GUAR 02/23 5.125				5.125	01 Feb 2023		
		30,000.000	Local 100.298333	30,089.50	99.875000	29,962.50	-127.00	0.02
			Base 100.298333	30,089.50	99.875000	29,962.50	-127.00	0.01
848637AA2	SPLUNK INC SR UNSECURED 144A 09/23 0.5				0.5	15 Sep 2023		
		90,000.000	Local 100.000000	90,000.00	103.224400	92,901.96	2,901.96	0.05
			Base 100.000000	90,000.00	103.224400	92,901.96	2,901.96	0.03
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75				8.75	15 Mar 2032		
		1,190,000.000	Local 112.254978	1,335,834.24	112.500000	1,338,750.00	2,915.76	0.68
			Base 112.254978	1,335,834.24	112.500000	1,338,750.00	2,915.76	0.47
85207UAF2	SPRINT CORP COMPANY GUAR 09/23 7.875				7.875	15 Sep 2023		
		575,000.000	Local 105.161640	604,679.43	107.875000	620,281.25	15,601.82	0.32
			Base 105.161640	604,679.43	107.875000	620,281.25	15,601.82	0.22

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85207UAH8	SPRINT CORP COMPANY GUAR 06/24 7.125					7.125	15 Jun 2024		
	80,000.000	Local		98.603750	78,883.00	103.750000	83,000.00	4,117.00	0.04
		Base		98.603750	78,883.00	103.750000	83,000.00	4,117.00	0.03
85207UAK1	SPRINT CORP COMPANY GUAR 03/26 7.625					7.625	01 Mar 2026		
	140,000.000	Local		100.000000	140,000.00	105.875000	148,225.00	8,225.00	0.08
		Base		100.000000	140,000.00	105.875000	148,225.00	8,225.00	0.05
853496AD9	STANDARD INDUSTRIES INC SR UNSECURED 144A 01/28 4.75					4.75	15 Jan 2028		
	480,000.000	Local		93.663810	449,586.29	92.370000	443,376.00	-6,210.29	0.23
		Base		93.663810	449,586.29	92.370000	443,376.00	-6,210.29	0.16
86358ELZ7	STRUCTURED ASSET INVESTMENT LO SAIL 2004 8 M1					3.11581	25 Sep 2034		
	128,695.680	Local		96.333676	123,977.28	99.780260	128,412.88	4,435.60	0.07
	Original Face:	560,000.000	Base	96.333676	123,977.28	99.780260	128,412.88	4,435.60	0.05
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					2.93581	25 Sep 2035		
	505,945.060	Local		93.648119	473,808.03	99.610040	503,972.08	30,164.05	0.26
	Original Face:	620,000.000	Base	93.648119	473,808.03	99.610040	503,972.08	30,164.05	0.18
86964WAC6	SUZANO AUSTRIA GMBH SR UNSECURED 144A 01/29 6					6.0	15 Jan 2029		
	540,000.000	Local		100.349787	541,888.85	100.400000	542,160.00	271.15	0.28
		Base		100.349787	541,888.85	100.400000	542,160.00	271.15	0.19
87264AAP0	T MOBILE USA INC COMPANY GUAR 01/26 6.5					6.5	15 Jan 2026		
	660,000.000	Local		104.399386	689,035.95	104.770000	691,482.00	2,446.05	0.35
		Base		104.399386	689,035.95	104.770000	691,482.00	2,446.05	0.24
87264AAV7	T MOBILE USA INC COMPANY GUAR 02/28 4.75					4.75	01 Feb 2028		
	140,000.000	Local		100.000000	140,000.00	94.125000	131,775.00	-8,225.00	0.07
		Base		100.000000	140,000.00	94.125000	131,775.00	-8,225.00	0.05
87612BAP7	TARGA RESOURCES PARTNERS COMPANY GUAR 11/23 4.25					4.25	15 Nov 2023		
	210,000.000	Local		95.199643	199,919.25	97.625000	205,012.50	5,093.25	0.10
		Base		95.199643	199,919.25	97.625000	205,012.50	5,093.25	0.07
878744AB7	TECK RESOURCES LIMITED COMPANY GUAR 03/42 5.2					5.2	01 Mar 2042		
	250,000.000	Local		90.771364	226,928.41	92.250000	230,625.00	3,696.59	0.12
		Base		90.771364	226,928.41	92.250000	230,625.00	3,696.59	0.08

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87927VAR9	TELECOM ITALIA CAPITAL COMPANY GUAR 07/36 7.2					7.2	18 Jul 2036		
	390,000.000	Local		104.767303	408,592.48	103.750000	404,625.00	-3,967.48	0.21
		Base		104.767303	408,592.48	103.750000	404,625.00	-3,967.48	0.14
88033GCP3	TENET HEALTHCARE CORP SECURED 144A 01/22 7.5					7.5	01 Jan 2022		
	100,000.000	Local		104.475970	104,475.97	104.375000	104,375.00	-100.97	0.05
		Base		104.475970	104,475.97	104.375000	104,375.00	-100.97	0.04
880394AE1	PACTIV LLC SR UNSECURED 04/27 8.375					8.375	15 Apr 2027		
	30,000.000	Local		112.367233	33,710.17	108.000000	32,400.00	-1,310.17	0.02
		Base		112.367233	33,710.17	108.000000	32,400.00	-1,310.17	0.01
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95					2.95	18 Dec 2022		
	100,000.000	Local		91.868120	91,868.12	92.859412	92,859.41	991.29	0.05
		Base		91.868120	91,868.12	92.859412	92,859.41	991.29	0.03
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2					2.2	21 Jul 2021		
	40,000.000	Local		92.212550	36,885.02	93.970000	37,588.00	702.98	0.02
		Base		92.212550	36,885.02	93.970000	37,588.00	702.98	0.01
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.8	21 Jul 2023		
	50,000.000	Local		89.250000	44,625.00	89.044133	44,522.07	-102.93	0.02
		Base		89.250000	44,625.00	89.044133	44,522.07	-102.93	0.02
88233FAJ9	TEXAS COMPETITIVE ELEC HLDGS TERM LOAN B						14 Dec 2023		
	108,891.680	Local		100.782805	109,744.09	100.200000	109,109.46	-634.63	0.06
		Base		100.782805	109,744.09	100.200000	109,109.46	-634.63	0.04
88327HAL7	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL D 144A					4.1205	11 Nov 2034		
	908,860.980	Local		100.743432	915,617.74	100.500230	913,407.38	-2,210.36	0.47
Original Face:	1,050,000.000	Base		100.743432	915,617.74	100.500230	913,407.38	-2,210.36	0.32
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875	15 Nov 2040		
	60,000.000	Local		96.399433	57,839.66	100.961213	60,576.73	2,737.07	0.03
		Base		96.399433	57,839.66	100.961213	60,576.73	2,737.07	0.02
89334GAU8	TRANS UNION LLC TERM LOAN B 3						10 Apr 2023		
	377,666.520	Local		100.042966	377,828.79	100.187500	378,374.64	545.85	0.19
		Base		100.042966	377,828.79	100.187500	378,374.64	545.85	0.13

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893870AX3	TRANSPORT DE GAS DEL SUR SR UNSECURED 144A 05/25 6.75					6.75	02 May 2025		
	610,000.000	Local		91.232084	556,515.71	96.000000	585,600.00	29,084.29	0.30
		Base		91.232084	556,515.71	96.000000	585,600.00	29,084.29	0.21
90184LAD4	TWITTER INC SR UNSECURED 09/21 1					1.0	15 Sep 2021		
	110,000.000	Local		95.032300	104,535.53	92.063700	101,270.07	-3,265.46	0.05
		Base		95.032300	104,535.53	92.063700	101,270.07	-3,265.46	0.04
90266UAC7	UFC HLDGS LLC TERM LOAN						18 Aug 2023		
	196,500.000	Local		100.572244	197,624.46	100.500000	197,482.50	-141.96	0.10
		Base		100.572244	197,624.46	100.500000	197,482.50	-141.96	0.07
907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5					4.5	10 Sep 2048		
	290,000.000	Local		100.975852	292,829.97	101.989399	295,769.26	2,939.29	0.15
		Base		100.975852	292,829.97	101.989399	295,769.26	2,939.29	0.10
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.75	08 Mar 2044		
	3,170,000.000	Local		93.428162	2,961,672.74	95.550000	3,028,935.00	67,262.26	1.54
		Base		93.428162	2,961,672.74	95.550000	3,028,935.00	67,262.26	1.07
91087BAA8	UNITED MEXICAN STATES SR UNSECURED 01/25 3.6					3.6	30 Jan 2025		
	240,000.000	Local		101.335654	243,205.57	97.100000	233,040.00	-10,165.57	0.12
		Base		101.335654	243,205.57	97.100000	233,040.00	-10,165.57	0.08
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875	15 Jan 2028		
	545,000.000	Local		96.485558	525,846.29	93.750000	510,937.50	-14,908.79	0.26
		Base		96.485558	525,846.29	93.750000	510,937.50	-14,908.79	0.18
912810RZ3	US TREASURY N/B 11/47 2.75					2.75	15 Nov 2047		
	1,000,000.000	Local		93.346842	933,468.42	91.542969	915,429.69	-18,038.73	0.47
		Base		93.346842	933,468.42	91.542969	915,429.69	-18,038.73	0.32
912810SC3	US TREASURY N/B 05/48 3.125					3.125	15 May 2048		
	2,250,000.000	Local		101.541610	2,284,686.23	98.667969	2,220,029.30	-64,656.93	1.13
		Base		101.541610	2,284,686.23	98.667969	2,220,029.30	-64,656.93	0.78
9128283F5	US TREASURY N/B 11/27 2.25					2.25	15 Nov 2027		
	2,180,000.000	Local		94.295507	2,055,642.05	93.601562	2,040,514.05	-15,128.00	1.04
		Base		94.295507	2,055,642.05	93.601562	2,040,514.05	-15,128.00	0.72

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912828W97	US TREASURY N/B 03/19 1.25					1.25	31 Mar 2019		
	4,608,000.000	Local		99.438395	4,582,121.26	99.414062	4,580,999.98	-1,121.28	2.33
		Base		99.438395	4,582,121.26	99.414062	4,580,999.98	-1,121.28	1.61
913017CY3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/28 4.125					4.125	16 Nov 2028		
	240,000.000	Local		99.964358	239,914.46	99.317033	238,360.88	-1,553.58	0.12
		Base		99.964358	239,914.46	99.317033	238,360.88	-1,553.58	0.08
914906AR3	UNIVISION COMMUNICATIONS SR SECURED 144A 05/23 5.125					5.125	15 May 2023		
	290,000.000	Local		95.033148	275,596.13	95.500000	276,950.00	1,353.87	0.14
		Base		95.033148	275,596.13	95.500000	276,950.00	1,353.87	0.10
914906AS1	UNIVISION COMMUNICATIONS SR SECURED 144A 02/25 5.125					5.125	15 Feb 2025		
	475,000.000	Local		92.427992	439,032.96	93.500000	444,125.00	5,092.04	0.23
		Base		92.427992	439,032.96	93.500000	444,125.00	5,092.04	0.16
914908AX6	UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW						15 Mar 2024		
	205,570.680	Local		99.907166	205,379.84	97.125000	199,660.52	-5,719.32	0.10
		Base		99.907166	205,379.84	97.125000	199,660.52	-5,719.32	0.07
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.0	15 Feb 2028		
	90,000.000	Local		96.768922	87,092.03	96.104000	86,493.60	-598.43	0.04
		Base		96.768922	87,092.03	96.104000	86,493.60	-598.43	0.03
91911KAE2	BAUSCH HEALTH COS INC COMPANY GUAR 144A 03/23 5.5					5.5	01 Mar 2023		
	450,000.000	Local		95.052087	427,734.39	96.250000	433,125.00	5,390.61	0.22
		Base		95.052087	427,734.39	96.250000	433,125.00	5,390.61	0.15
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875	10 Nov 2039		
	370,000.000	Local		101.577473	375,836.65	117.150000	433,455.00	57,618.35	0.22
		Base		101.577473	375,836.65	117.150000	433,455.00	57,618.35	0.15
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.25	10 Aug 2026		
	90,000.000	Local		100.000000	90,000.00	109.590000	98,631.00	8,631.00	0.05
		Base		100.000000	90,000.00	109.590000	98,631.00	8,631.00	0.03
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522	15 Sep 2048		
	80,000.000	Local		98.139113	78,511.29	95.097482	76,077.99	-2,433.30	0.04
		Base		98.139113	78,511.29	95.097482	76,077.99	-2,433.30	0.03

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92565EAB9	VICI PPTYS 1 LLC TERM LOAN	235,000.000	Local	100.492694	236,157.83	100.152800	235,359.08	-798.75	0.12
			Base	100.492694	236,157.83	100.152800	235,359.08	-798.75	0.08
92676XAD9	VIKING CRUISES LTD COMPANY GUAR 144A 09/27 5.875	770,000.000	Local	98.385199	757,566.03	97.580000	751,366.00	-6,200.03	0.38
			Base	98.385199	757,566.03	97.580000	751,366.00	-6,200.03	0.26
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375	350,000.000	Local	98.973180	346,406.13	98.522712	344,829.49	-1,576.64	0.18
			Base	98.973180	346,406.13	98.522712	344,829.49	-1,576.64	0.12
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25	110,000.000	Local	100.231427	110,254.57	100.399304	110,439.23	184.66	0.06
			Base	100.231427	110,254.57	100.399304	110,439.23	184.66	0.04
92890FAZ9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C	400,000.000	Local	99.985298	399,941.19	96.513130	386,052.52	-13,888.67	0.20
		Original Face:	400,000.000	Base	99.985298	399,941.19	96.513130	386,052.52	-13,888.67
92890KBG9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 C	900,000.000	Local	96.372161	867,349.45	94.068560	846,617.04	-20,732.41	0.43
		Original Face:	900,000.000	Base	96.372161	867,349.45	94.068560	846,617.04	-20,732.41
933NKCII6	MURRAY ENERGY CORPORATION 2018 TERM LOAN B2	88,583.450	Local	96.708381	85,667.62	91.500000	81,053.86	-4,613.76	0.04
			Base	96.708381	85,667.62	91.500000	81,053.86	-4,613.76	0.03
933NMR11	AMERICAN MEDIA INC BRIDGE TERM LOAN	430,000.000	Local	98.372044	422,999.79	98.250000	422,475.00	-524.79	0.22
			Base	98.372044	422,999.79	98.250000	422,475.00	-524.79	0.15
933XLAI17	PLY GEM INDUSTRIES INC. 2018 TERM LOAN B	230,000.000	Local	100.947417	232,179.06	100.541700	231,245.91	-933.15	0.12
			Base	100.947417	232,179.06	100.541700	231,245.91	-933.15	0.08
94107JAA1	WASTE PRO USA INC SR UNSECURED 144A 02/26 5.5	670,000.000	Local	96.568599	647,009.61	97.750000	654,925.00	7,915.39	0.33
			Base	96.568599	647,009.61	97.750000	654,925.00	7,915.39	0.23

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948626AA4	WEIGHT WATCHERS INTL INC COMPANY GUAR 144A 12/25 8.625					8.625	01 Dec 2025		
	700,000.000	Local	109.101040	763,707.28	108.030000	756,210.00	-7,497.28	0.39	
		Base	109.101040	763,707.28	108.030000	756,210.00	-7,497.28	0.27	
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.3	22 Jul 2027		
	190,000.000	Local	99.842337	189,700.44	99.621338	189,280.54	-419.90	0.10	
		Base	99.842337	189,700.44	99.621338	189,280.54	-419.90	0.07	
94988XBA3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 C					4.458	15 Aug 2050		
	1,900,000.000	Local	99.189934	1,884,608.75	98.069270	1,863,316.13	-21,292.62	0.95	
Original Face:	1,900,000.000	Base	99.189934	1,884,608.75	98.069270	1,863,316.13	-21,292.62	0.66	
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4						29 Apr 2023		
	173,163.150	Local	100.328465	173,731.93	100.089300	173,317.78	-414.15	0.09	
		Base	100.328465	173,731.93	100.089300	173,317.78	-414.15	0.06	
963RKKI2	AIR CANADA 2018 TERM LOAN						06 Oct 2023		
	203,006.440	Local	100.503890	204,029.37	100.250000	203,513.96	-515.41	0.10	
		Base	100.503890	204,029.37	100.250000	203,513.96	-515.41	0.07	
963SFH13	LIONS GATE ENTERTAINMENT CORP 2018 TERM LOAN B						24 Mar 2025		
	233,618.040	Local	100.301381	234,322.12	100.125000	233,910.06	-412.06	0.12	
		Base	100.301381	234,322.12	100.125000	233,910.06	-412.06	0.08	
96926DAH3	WILLIAM LYON HOMES INC COMPANY GUAR 08/22 7					7.0	15 Aug 2022		
	230,000.000	Local	101.114970	232,564.43	101.875000	234,312.50	1,748.07	0.12	
		Base	101.114970	232,564.43	101.875000	234,312.50	1,748.07	0.08	
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.75	15 Mar 2032		
	780,000.000	Local	123.916158	966,546.03	133.246241	1,039,320.68	72,774.65	0.53	
		Base	123.916158	966,546.03	133.246241	1,039,320.68	72,774.65	0.37	
97381LAE8	WINDSTREAM SRVC / FIN SECURED 144A 06/24 10.5					10.5	30 Jun 2024		
	330,000.000	Local	90.994736	300,282.63	85.000000	280,500.00	-19,782.63	0.14	
		Base	90.994736	300,282.63	85.000000	280,500.00	-19,782.63	0.10	
97417AAB6	WINK HOLDCO INC TERM LOAN						02 Dec 2024		
	66,696.000	Local	100.908720	67,302.08	99.625000	66,445.89	-856.19	0.03	
		Base	100.908720	67,302.08	99.625000	66,445.89	-856.19	0.02	

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98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25					8.25	01 Aug 2023		
	250,000.000	Local		110.149224	275,373.06	113.500000	283,750.00	8,376.94	0.14
		Base		110.149224	275,373.06	113.500000	283,750.00	8,376.94	0.10
98212BAH6	WPX ENERGY INC SR UNSECURED 06/26 5.75					5.75	01 Jun 2026		
	30,000.000	Local		100.000000	30,000.00	101.250000	30,375.00	375.00	0.02
		Base		100.000000	30,000.00	101.250000	30,375.00	375.00	0.01
98212EAB3	WRANGLER BUYER CORP TERM LOAN B						27 Sep 2024		
	497,493.730	Local		100.242096	498,698.14	100.479200	499,877.72	1,179.58	0.25
		Base		100.242096	498,698.14	100.479200	499,877.72	1,179.58	0.18
98310CAC6	WYNDHAM HOTELS + RESORTS INC TERM LOAN B						30 May 2025		
	330,000.000	Local		100.150509	330,496.68	100.275000	330,907.50	410.82	0.17
		Base		100.150509	330,496.68	100.275000	330,907.50	410.82	0.12
98379EAE6	XPO LOGISTICS INC REPRICING TRANCHE 2018						24 Feb 2025		
	0.000	Local		0.000000	33.92	0.000000	0.00	-33.92	0.00
		Base		0.000000	33.92	0.000000	0.00	-33.92	0.00
98462YAB6	YAMANA GOLD INC COMPANY GUAR 07/24 4.95					4.95	15 Jul 2024		
	500,000.000	Local		96.377852	481,889.26	98.580000	492,900.00	11,010.74	0.25
		Base		96.377852	481,889.26	98.580000	492,900.00	11,010.74	0.17
A9890AAA8	SUZANO AUSTRIA GMBH COMPANY GUAR REGS 07/26 5.75					5.75	14 Jul 2026		
	450,000.000	Local		101.520338	456,841.52	100.875000	453,937.50	-2,904.02	0.23
		Base		101.520338	456,841.52	100.875000	453,937.50	-2,904.02	0.16
ACI075TP0	PROSPEROUS RAY LTD COMPANY GUAR REGS 11/23 4.625					4.625	12 Nov 2023		
	250,000.000	Local		103.460416	258,651.04	101.718500	254,296.25	-4,354.79	0.13
		Base		103.460416	258,651.04	101.718500	254,296.25	-4,354.79	0.09
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375					4.375	19 Jun 2024		
	400,000.000	Local		101.042650	404,170.60	99.651800	398,607.20	-5,563.40	0.20
		Base		101.042650	404,170.60	99.651800	398,607.20	-5,563.40	0.14
ACI09DDF0	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125					8.125	18 Jan 2026		
	210,000.000	Local		102.450962	215,147.02	103.870000	218,127.00	2,979.98	0.11
Original Face:	210,000.000	Base		102.450962	215,147.02	103.870000	218,127.00	2,979.98	0.08

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ACIOCC8Z0	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5				4.5	22 Oct 2025			
		430,000.000	Local	99.571502	428,157.46	96.000000	412,800.00	-15,357.46	0.21
			Base	99.571502	428,157.46	96.000000	412,800.00	-15,357.46	0.15
ACIOFGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125				5.125	21 Jul 2025			
		410,000.000	Local	99.721854	408,859.60	107.550000	440,955.00	32,095.40	0.22
			Base	99.721854	408,859.60	107.550000	440,955.00	32,095.40	0.16
ACI0NWD13	REPUBLIC OF ECUADOR SR UNSECURED REGS 03/22 10.75				10.75	28 Mar 2022			
		200,000.000	Local	100.000000	200,000.00	106.250000	212,500.00	12,500.00	0.11
			Base	100.000000	200,000.00	106.250000	212,500.00	12,500.00	0.07
ACIOVJD88	REPUBLIC OF ECUADOR SR UNSECURED 144A 06/27 9.625				9.625	02 Jun 2027			
		800,000.000	Local	92.379499	739,035.99	98.870000	790,960.00	51,924.01	0.40
			Base	92.379499	739,035.99	98.870000	790,960.00	51,924.01	0.28
C4R803AF3	HUBBAY MINERALS INC COMPANY GUAR REGS 01/25 7.625				7.625	15 Jan 2025			
		320,000.000	Local	106.686750	341,397.60	103.250000	330,400.00	-10,997.60	0.17
			Base	106.686750	341,397.60	103.250000	330,400.00	-10,997.60	0.12
C6901LAE7	1011778 B C UNLIMITED LIABILI TERM LOAN B 3					16 Feb 2024			
		232,006.110	Local	100.306932	232,718.21	100.017900	232,047.64	-670.57	0.12
			Base	100.306932	232,718.21	100.017900	232,047.64	-670.57	0.08
C94143AM3	BAUSCH HEALTH COS INC COMPANY GUAR REGS 12/25 9				9.0	15 Dec 2025			
		700,000.000	Local	100.000000	700,000.00	107.625000	753,375.00	53,375.00	0.38
			Base	100.000000	700,000.00	107.625000	753,375.00	53,375.00	0.27
D6710TAC4	IHO VERWALTUNGS GMBH SR SECURED REGS 09/26 4.75				4.75	15 Sep 2026			
		300,000.000	Local	98.357897	295,073.69	94.250000	282,750.00	-12,323.69	0.14
			Base	98.357897	295,073.69	94.250000	282,750.00	-12,323.69	0.10
D8545JAE9	UNITYMEDIA HESSEN GMBH CO KG TERM LOAN B FACILITY					30 Sep 2025			
		330,000.000	Local	100.241039	330,795.43	100.062500	330,206.25	-589.18	0.17
			Base	100.241039	330,795.43	100.062500	330,206.25	-589.18	0.12
F6628RAA1	ALTICE FRANCE SA SR SECURED REGS 05/26 7.375				7.375	01 May 2026			
		250,000.000	Local	102.060924	255,152.31	100.000000	250,000.00	-5,152.31	0.13
			Base	102.060924	255,152.31	100.000000	250,000.00	-5,152.31	0.09

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G0086CAA1	ADIANT GLOBAL HOLDINGS COMPANY GUAR REGS 08/26 4.875					4.875	15 Aug 2026		
	400,000.000	Local		100.415783	401,663.13	88.875000	355,500.00	-46,163.13	0.18
		Base		100.415783	401,663.13	88.875000	355,500.00	-46,163.13	0.13
G24524AH6	COUNTRY GARDEN HLDGS SR SECURED REGS 04/21 7.25					7.25	04 Apr 2021		
	250,000.000	Local		101.691464	254,228.66	100.544500	251,361.25	-2,867.41	0.13
		Base		101.691464	254,228.66	100.544500	251,361.25	-2,867.41	0.09
G5222MAA3	KCA DEUTAG UK FINANCE PL SR SECURED REGS 05/21 7.25					7.25	15 May 2021		
	460,000.000	Local		95.760741	440,499.41	94.250000	433,550.00	-6,949.41	0.22
		Base		95.760741	440,499.41	94.250000	433,550.00	-6,949.41	0.15
G6436QAG1	NCL CORP LTD SR UNSECURED REGS 12/21 4.75					4.75	15 Dec 2021		
	100,000.000	Local		101.227990	101,227.99	100.625000	100,625.00	-602.99	0.05
		Base		101.227990	101,227.99	100.625000	100,625.00	-602.99	0.04
G6935LAB9	PARK AEROSPACE HOLDINGS COMPANY GUAR REGS 02/24 5.5					5.5	15 Feb 2024		
	410,000.000	Local		103.918800	426,067.08	102.500000	420,250.00	-5,817.08	0.21
		Base		103.918800	426,067.08	102.500000	420,250.00	-5,817.08	0.15
G9368PAY0	VIRGIN MEDIA INVT HLDGS LTD TERM LOAN K						15 Jan 2026		
	325,495.000	Local		100.177742	326,073.54	100.125000	325,901.87	-171.67	0.17
		Base		100.177742	326,073.54	100.125000	325,901.87	-171.67	0.11
L0179ZAA2	ALTICE LUXEMBOURG SA COMPANY GUAR REGS 05/22 7.75					7.75	15 May 2022		
	200,000.000	Local		92.873800	185,747.60	97.125000	194,250.00	8,502.40	0.10
		Base		92.873800	185,747.60	97.125000	194,250.00	8,502.40	0.07
N02175AB8	ALCOA NEDERLAND HOLDING COMPANY GUAR REGS 09/26 7					7.0	30 Sep 2026		
	420,000.000	Local		107.428771	451,200.84	107.375000	450,975.00	-225.84	0.23
		Base		107.428771	451,200.84	107.375000	450,975.00	-225.84	0.16
N55218AP1	LUKOIL INTL FINANCE BV COMPANY GUAR REGS 11/26 4.75					4.75	02 Nov 2026		
	460,000.000	Local		100.185793	460,854.65	98.640200	453,744.92	-7,109.73	0.23
		Base		100.185793	460,854.65	98.640200	453,744.92	-7,109.73	0.16
P1910WNX3	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 02/23 6.5					6.5	15 Feb 2023		
	1,230,000.000	Local		85.271985	1,048,845.41	87.251000	1,073,187.30	24,341.89	0.55
Original Face:	1,230,000.000	Base		85.271985	1,048,845.41	87.251000	1,073,187.30	24,341.89	0.38

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# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
P19110AG3	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 06/21 9.95				9.95	09 Jun 2021		
		200,000.000	Local 96.625375	193,250.75	97.930000	195,860.00	2,609.25	0.10
Original Face:		200,000.000	Base 96.625375	193,250.75	97.930000	195,860.00	2,609.25	0.07
P3143KEZ9	ITAU CORPBANCA SR UNSECURED REGS 09/19 3.875				3.875	22 Sep 2019		
		430,000.000	Local 100.333402	431,433.63	100.246097	431,058.22	-375.41	0.22
			Base 100.333402	431,433.63	100.246097	431,058.22	-375.41	0.15
P5178RAC2	HONDURAS GOVERNMENT SR UNSECURED REGS 01/27 6.25				6.25	19 Jan 2027		
		410,000.000	Local 103.336115	423,678.07	102.635000	420,803.50	-2,874.57	0.21
			Base 103.336115	423,678.07	102.635000	420,803.50	-2,874.57	0.15
P8054QAM5	REPUBLIC OF ECUADOR SR UNSECURED REGS 03/22 10.75				10.75	28 Mar 2022		
		200,000.000	Local 104.903145	209,806.29	107.727000	215,454.00	5,647.71	0.11
			Base 104.903145	209,806.29	107.727000	215,454.00	5,647.71	0.08
P989MJBG5	YPF SOCIEDAD ANONIMA SR UNSECURED REGS 03/21 8.5				8.5	23 Mar 2021		
		800,000.000	Local 99.159344	793,274.75	100.750000	806,000.00	12,725.25	0.41
			Base 99.159344	793,274.75	100.750000	806,000.00	12,725.25	0.28
U04503AC9	ASHTEAD CAPITAL INC SECURED REGS 08/25 4.125				4.125	15 Aug 2025		
		200,000.000	Local 98.339385	196,678.77	95.000000	190,000.00	-6,678.77	0.10
			Base 98.339385	196,678.77	95.000000	190,000.00	-6,678.77	0.07
U0943CAA8	BLUELINE RENTAL CRP / LL SECURED REGS 03/24 9.25				9.25	15 Mar 2024		
		400,000.000	Local 107.474665	429,898.66	105.125000	420,500.00	-9,398.66	0.21
			Base 107.474665	429,898.66	105.125000	420,500.00	-9,398.66	0.15
U16450AT2	CHESAPEAKE ENERGY CORP SECURED REGS 12/22 8				8.0	15 Dec 2022		
		121,000.000	Local 104.556826	126,513.76	104.500000	126,445.00	-68.76	0.06
			Base 104.556826	126,513.76	104.500000	126,445.00	-68.76	0.04
U2201LAA1	COVEY PARK ENERGY LLC/FI COMPANY GUAR REGS 05/25 7.5				7.5	15 May 2025		
		500,000.000	Local 101.802058	509,010.29	101.375000	506,875.00	-2,135.29	0.26
			Base 101.802058	509,010.29	101.375000	506,875.00	-2,135.29	0.18
U22023AA0	COTT HOLDINGS INC COMPANY GUAR REGS 04/25 5.5				5.5	01 Apr 2025		
		100,000.000	Local 100.323180	100,323.18	97.625000	97,625.00	-2,698.18	0.05
			Base 100.323180	100,323.18	97.625000	97,625.00	-2,698.18	0.03

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# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
U24437AE2	HANESBRANDS INC COMPANY GUAR REGS 05/26 4.875					4.875	15 May 2026		
	620,000.000	Local		99.130600	614,609.72	95.625000	592,875.00	-21,734.72	0.30
		Base		99.130600	614,609.72	95.625000	592,875.00	-21,734.72	0.21
U2937LAD6	EP ENER/EVEREST ACQ FIN SECURED REGS 02/25 8					8.0	15 Feb 2025		
	250,000.000	Local		76.616192	191,540.48	76.500000	191,250.00	-290.48	0.10
		Base		76.616192	191,540.48	76.500000	191,250.00	-290.48	0.07
U40462AA8	HC2 HOLDINGS INC SR SECURED REGS 12/19 11					11.0	01 Dec 2019		
	250,000.000	Local		99.139916	247,849.79	100.500000	251,250.00	3,400.21	0.13
		Base		99.139916	247,849.79	100.500000	251,250.00	3,400.21	0.09
U5256PAB7	LAMB WESTON HLD COMPANY GUAR REGS 11/26 4.875					4.875	01 Nov 2026		
	210,000.000	Local		101.865586	213,917.73	98.000000	205,800.00	-8,117.73	0.10
		Base		101.865586	213,917.73	98.000000	205,800.00	-8,117.73	0.07
U64060AB9	CSC HOLDINGS LLC COMPANY GUAR REGS 10/25 6.625					6.625	15 Oct 2025		
	200,000.000	Local		106.711305	213,422.61	105.375000	210,750.00	-2,672.61	0.11
		Base		106.711305	213,422.61	105.375000	210,750.00	-2,672.61	0.07
U7467LAA9	QUICKEN LOANS INC COMPANY GUAR REGS 05/25 5.75					5.75	01 May 2025		
	400,000.000	Local		97.199945	388,799.78	99.875000	399,500.00	10,700.22	0.20
		Base		97.199945	388,799.78	99.875000	399,500.00	10,700.22	0.14
U74935AF1	URBAN ONE INC SR SECURED REGS 04/22 7.375					7.375	15 Apr 2022		
	250,000.000	Local		101.310208	253,275.52	99.000000	247,500.00	-5,775.52	0.13
		Base		101.310208	253,275.52	99.000000	247,500.00	-5,775.52	0.09
U75111AG6	ROCKIES EXPRESS PIPELINE SR UNSECURED REGS 04/40 6.875					6.875	15 Apr 2040		
	750,000.000	Local		117.738693	883,040.20	114.000000	855,000.00	-28,040.20	0.44
		Base		117.738693	883,040.20	114.000000	855,000.00	-28,040.20	0.30
U87286AD9	TAYLOR MORR COMM/HLDGS COMPANY GUAR REGS 03/24 5.625					5.625	01 Mar 2024		
	330,000.000	Local		103.212188	340,600.22	98.500000	325,050.00	-15,550.22	0.17
		Base		103.212188	340,600.22	98.500000	325,050.00	-15,550.22	0.11
U98737AC0	ZF NA CAPITAL COMPANY GUAR REGS 04/25 4.75					4.75	29 Apr 2025		
	210,000.000	Local		102.519619	215,291.20	99.971399	209,939.94	-5,351.26	0.11
		Base		102.519619	215,291.20	99.971399	209,939.94	-5,351.26	0.07

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WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
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STATE STREET

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View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
V3R60FAZ7	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125				8.125	18 Jan 2026			
		200,000.000	Local	103.249830	206,499.66	103.870000	207,740.00	1,240.34	0.11
Original Face:		200,000.000	Base	103.249830	206,499.66	103.870000	207,740.00	1,240.34	0.07
V6811PAA4	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5				4.5	22 Oct 2025			
		300,000.000	Local	96.599313	289,797.94	96.000000	288,000.00	-1,797.94	0.15
			Base	96.599313	289,797.94	96.000000	288,000.00	-1,797.94	0.10
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25				5.25	17 Jan 2042			
		3,250,000.000	Local	100.368655	3,261,981.28	101.914400	3,312,218.00	50,236.72	1.69
			Base	100.368655	3,261,981.28	101.914400	3,312,218.00	50,236.72	1.17
Y62150AC4	NAVIOS MARITIME ACQ CORP SR SECURED REGS 11/21 8.125				8.125	15 Nov 2021			
		500,000.000	Local	93.567736	467,838.68	82.600000	413,000.00	-54,838.68	0.21
			Base	93.567736	467,838.68	82.600000	413,000.00	-54,838.68	0.15
Y7276LDE5	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125				5.125	21 Jul 2025			
		300,000.000	Local	105.174113	315,522.34	107.550000	322,650.00	7,127.66	0.16
			Base	105.174113	315,522.34	107.550000	322,650.00	7,127.66	0.11
<b>US DOLLAR Total</b>									
		136,298,398.070	Local		133,584,538.36		133,854,353.58	269,815.22	68.22
Original Face:		100,771,139.000	Base		133,584,537.57		133,854,353.58	269,816.01	47.11
<b>FIXED INCOME Total</b>									
		59,064,232,398.070	Base		158,338,165.97		156,644,177.12	-1,693,988.85	55.13
Original Face:		102,881,139.000							

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 WESTERN ASSET MANAGEMENT COMPANY  
 FUND: HBCY



STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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## OPTIONS PURCHASED - 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
ADI13YY22	US 10YR FUT OPTN DEC18C 120 NOV18 120 CALL					23 Nov 2018		
61,000.000	Local	61.000	0.376800	22,984.80	0.203125	12,390.63	-10,594.17	0.01
	Base		0.376800	22,984.80	0.203125	12,390.63	-10,594.17	0.00

US DOLLAR Total								
61,000.000	Local	61.000		22,984.80		12,390.63	-10,594.17	0.01
	Base			22,984.80		12,390.63	-10,594.17	0.00

## OPTIONS PURCHASED - CALLS Total

61,000.000	Base	61.000		22,984.80		12,390.63	-10,594.17	0.00
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# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

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

## OPTIONS PURCHASED - PUTS

US DOLLAR									
								Exchange Rate:	1.000000
99ZX43994	9WP024848 SWAPTION PAYER 3.15 230202 3.15 PUT					02 Feb 2023			
7,230,000.000	7,230,000.000	Local	5.130000	370,899.00	4.640428		335,502.94	-35,396.06	0.17
		Base	5.130000	370,899.00	4.640428		335,502.94	-35,396.06	0.12
ADI13WVB9	US 10YR FUT OPTN DEC18P 118 NOV18 118 PUT					23 Nov 2018			
30,000.000	30,000	Local	0.423675	12,710.25	0.312500		9,375.00	-3,335.25	0.00
		Base	0.423675	12,710.25	0.312500		9,375.00	-3,335.25	0.00
ADI13YF49	US 10YR FUT OPTN DEC18P 119 NOV18 119 PUT					23 Nov 2018			
15,000.000	15,000	Local	0.519809	7,797.13	0.718750		10,781.25	2,984.12	0.01
		Base	0.519809	7,797.13	0.718750		10,781.25	2,984.12	0.00
ADI14B8Y0	S+P EMINI 3RD WK OCT18P 2550 OCT18 2550 PUT					19 Oct 2018			
1,650.000	33,000	Local	14.786000	24,396.90	1.550000		2,557.50	-21,839.40	0.00
		Base	14.786000	24,396.90	1.550000		2,557.50	-21,839.40	0.00
ADI14DYH4	S+P EMINI 3RD WK OCT18P 2600 OCT18 2600 PUT					19 Oct 2018			
4,850.000	97,000	Local	8.893216	43,132.10	1.900000		9,215.00	-33,917.10	0.00
		Base	8.893216	43,132.10	1.900000		9,215.00	-33,917.10	0.00
ADI14TV74	S+P EMINI 3RD WK NOV18P 2600 NOV18 2600 PUT					16 Nov 2018			
2,400.000	48,000	Local	13.036000	31,286.40	6.000000		14,400.00	-16,886.40	0.01
		Base	13.036000	31,286.40	6.000000		14,400.00	-16,886.40	0.01
ADI152C16	S+P EMINI 3RD WK NOV18P 2650 NOV18 2650 PUT					16 Nov 2018			
2,800.000	56,000	Local	10.000286	28,000.80	7.500000		21,000.00	-7,000.80	0.01
		Base	10.000286	28,000.80	7.500000		21,000.00	-7,000.80	0.01
AEI112672	USAUP0012 USD PUT AUD CALL.739 NOV18 .7396 PUT					21 Nov 2018			
1,587,000.000	1,587,000.000	Local	0.007682	12,191.19	0.004152		6,589.22	-5,601.97	0.00
		Base	0.007682	12,191.19	0.004152		6,589.22	-5,601.97	0.00
AEI112680	USIDP0003 USD PUT IDR CALL1474 NOV18 14745 PUT					21 Nov 2018			
797,000.000	797,000.000	Local	0.009250	7,372.25	0.005174		4,123.68	-3,248.57	0.00
		Base	0.009250	7,372.25	0.005174		4,123.68	-3,248.57	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
AEI112698	USCOP0008 USD PUT COP CALL 294 NOV18 2947.04 PUT					21 Nov 2018		
811,000.000	811,000.000	Local	0.012725	10,319.98	0.015929	12,918.42	2,598.44	0.01
		Base	0.012725	10,319.98	0.015929	12,918.42	2,598.44	0.00
AEI114843	USCOP0009 USD PUT COP CALL 292 NOV18 2927 PUT					26 Nov 2018		
828,000.000	828,000.000	Local	0.011680	9,671.04	0.013813	11,437.16	1,766.12	0.01
		Base	0.011680	9,671.04	0.013813	11,437.16	1,766.12	0.00
AEI114876	USIDP0004 USD PUT IDR CALL 1474 NOV18 14740 PUT					26 Nov 2018		
865,000.000	865,000.000	Local	0.007785	6,734.03	0.005553	4,803.35	-1,930.68	0.00
		Base	0.007785	6,734.03	0.005553	4,803.35	-1,930.68	0.00
<b>US DOLLAR Total</b>								
12,174,700.000	12,118,279.000	Local		564,511.07		442,703.52	-121,807.55	0.23
		Base		564,511.07		442,703.52	-121,807.55	0.16
<b>OPTIONS PURCHASED - PUTS Total</b>								
12,174,700.000	12,118,279.000	Base		564,511.07		442,703.52	-121,807.55	0.16

# Holdings

WESTERN ASSET INCOME CIF  
 WESTERN ASSET MANAGEMENT COMPANY  
 FUND: HBCY



STATE STREET

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

US DOLLAR								Exchange Rate:	1.000000
ADI14MCQ8	US 10YR FUT OPTN DEC18C 122 NOV18 122 CALL					23 Nov 2018			
-11,000.000	-11.000	Local	0.325645	-3,582.10	0.046875	-515.63	3,066.47	0.00	
		Base	0.325645	-3,582.10	0.046875	-515.63	3,066.47	0.00	
ADI14MCX3	US 10YR FUT OPTN DEC18C 122.5 NOV18 122.5 CALL					23 Nov 2018			
-11,000.000	-11.000	Local	0.326325	-3,589.58	0.031250	-343.75	3,245.83	0.00	
		Base	0.326325	-3,589.58	0.031250	-343.75	3,245.83	0.00	
<b>US DOLLAR Total</b>									
-22,000.000	-22.000	Local		-7,171.68		-859.38	6,312.30	0.00	
		Base		-7,171.68		-859.38	6,312.30	0.00	
<b>OPTIONS WRITTEN - CALLS Total</b>									
-22,000.000	-22.000	Base		-7,171.68		-859.38	6,312.30	0.00	

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

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

## OPTIONS WRITTEN - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI13YF56	US 10YR FUT OPTN DEC18P 116.5 NOV18 116.5 PUT					23 Nov 2018			
-30,000.000		-30.000	Local	0.162263	-4,867.88	0.078125	-2,343.75	2,524.13	0.00
			Base	0.162263	-4,867.88	0.078125	-2,343.75	2,524.13	0.00

ADI14B7X3	S+P EMINI 3RD WK OCT18P 2450 OCT18 2450 PUT					19 Oct 2018			
-5,150.000		-103.000	Local	6.639243	-34,192.10	1.050000	-5,407.50	28,784.60	0.00
			Base	6.639243	-34,192.10	1.050000	-5,407.50	28,784.60	0.00

ADI14TTP7	S+P EMINI 3RD WK NOV18P 2400 NOV18 2400 PUT					16 Nov 2018			
-5,200.000		-104.000	Local	4.930346	-25,637.80	2.850000	-14,820.00	10,817.80	0.01
			Base	4.930346	-25,637.80	2.850000	-14,820.00	10,817.80	0.01

<b>US DOLLAR Total</b>									
-40,350.000		-237.000	Local		-64,697.78		-22,571.25	42,126.53	0.01
			Base		-64,697.78		-22,571.25	42,126.53	0.01

## OPTIONS WRITTEN - PUTS Total

-40,350.000		-237.000	Base		-64,697.78		-22,571.25	42,126.53	0.01
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## SWAPS FIXED INCOME

BRAZILIAN REAL Exchange Rate: 4.038550

99S0P4V03	OWP278997 IRS BRL R F 1.07856					1.0785613	04 Jan 2021		
		11,226,103.530	Local	77.937415	8,749,334.86	116.220687	13,047,054.65	4,297,719.79	34.16
			Base	21.194293	2,379,293.27	28.777825	3,230,628.48	851,335.21	1.14

99S0P4V11	OWP278997 IRS BRL P V 00MCDI BZDIOVRA/					1.0	04 Jan 2021		
		-11,226,103.530	Local	77.937415	-8,749,334.86	100.000000	-11,226,103.53	-2,476,768.67	29.39
			Base	21.194293	-2,379,293.27	24.761362	-2,779,736.18	-400,442.91	0.98

<b>BRAZILIAN REAL Total</b>									
			Local		0.00		1,820,951.12	1,820,951.12	63.55
			Base		0.00		450,892.30	450,892.30	2.12

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

Books Open

Prepared by State Street

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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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## CANADIAN DOLLAR

Exchange Rate: 1.291650

99S10YRU1	BWS027466 IRS CAD R V 03MCDOR 1 CCPVANILLA				1.98	05 Mar 2020		
	19,590,000.000	Local	100.000903	19,590,176.92	100.000000	19,590,000.00	-176.92	37.26
		Base	76.994845	15,083,290.09	77.420354	15,166,647.31	83,357.22	5.34
99S10YRV9	BWS027466 IRS CAD P F 2.14000 2 CCPVANILLA				2.14	05 Mar 2020		
	-19,590,000.000	Local	100.000000	-19,590,000.00	99.548014	-19,501,455.94	88,544.06	37.10
		Base	76.994148	-15,083,153.68	77.070425	-15,098,096.19	-14,942.51	5.31

## CANADIAN DOLLAR Total

	Local			176.92		88,544.06	88,367.14	74.36
	Base			136.41		68,551.12	68,414.71	10.65

## EURO CURRENCY

Exchange Rate: 0.861289

### GERMANY

99S0Y7WX3	BWS02616S IRS EUR R F 1.49800 BWS026161/DUMMY TRADE				1.498	23 Aug 2047		
	229,200.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	0.001374	3.15	0.000000	0.00	-3.15	0.00
99S0Y7WY1	BWS02616S IRS EUR P V 06MEURIB EUR006M/BWS026161/DUMMY TRADE				0.266	23 Aug 2047		
	-229,200.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	0.005449	-12.49	0.000000	0.00	12.49	0.00

## GERMANY Total

	Base			-9.34		0.00	9.34	0.00
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## UNITED STATES OF AMERICA (THE)

99S0Y7W39	BWS026161 IRS EUR R V 06MEURIB 1 CCPVANILLA /BWS02616S					23 Aug 2047		
	229,200.000	Local	100.055493	229,327.19	100.000000	229,200.00	-127.19	23.29
		Base	118.128002	270,749.38	116.105047	266,112.77	-4,636.61	0.09
99S0Y7W47	BWS026161 IRS EUR P F 1.49800 2 CCPVANILLA/BWS02616S				1.498	23 Aug 2047		
	-229,200.000	Local	100.000000	-229,200.00	99.094348	-227,124.25	2,075.75	23.08
		Base	118.063765	-270,602.15	115.053540	-263,702.72	6,899.43	0.09

## UNITED STATES OF AMERICA (THE) Total

& Issue has redenominated but Local is not converted  
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# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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		147.23		2,410.05	2,262.82	0.19
<b>EURO CURRENCY Total</b>								
		Local		127.19		2,075.75	1,948.56	46.36
		Base		137.89		2,410.05	2,272.16	0.19
<b>MEXICAN PESO</b>							Exchange Rate:	18.714000
99S11IOL8	SWS027862 IRS MXN R F 7.35050 2 CCPVANILLA				7.3505	05 Apr 2021		
	138,090,000.000	Local	99.987847	138,073,218.23	98.738679	136,348,241.83	-1,724,976.40	28.62
		Base	5.487628	7,577,865.30	5.276193	7,285,895.15	-291,970.15	2.56
99S11IOM6	SWS027862 IRS MXN P V 01MTIIE 1 CCPVANILLA				8.12	05 Apr 2021		
	-138,090,000.000	Local	100.000000	-138,090,000.00	100.000000	-138,090,000.00	0.00	28.99
		Base	5.488301	-7,578,795.02	5.343593	-7,378,967.62	199,827.40	2.60
99S11K104	SWS027904 IRS MXN R F 7.33000 SWS027904 IRS MXN R F 7.33				7.33	06 Apr 2022		
	94,600,000.000	Local	99.960314	94,562,456.75	98.291452	92,983,713.59	-1,578,743.16	19.52
		Base	5.483097	5,187,009.58	5.252295	4,968,671.24	-218,338.34	1.75
99S11K112	SWS027904 IRS MXN P V 01MTIIE SWS027904 IRS MXN P V 01MTIIE				8.1043	06 Apr 2022		
	-94,600,000.000	Local	100.000000	-94,600,000.00	100.000000	-94,600,000.00	0.00	19.86
		Base	5.485249	-5,189,045.90	5.343593	-5,055,039.01	134,006.89	1.78
<b>MEXICAN PESO Total</b>								
		Local		-54,325.02		-3,358,044.58	-3,303,719.56	96.99
		Base		-2,966.04		-179,440.24	-176,474.20	8.69
<b>SWEDISH KRONA</b>							Exchange Rate:	8.887400
99S0W9DU8	BWS024588 IRS SEK R V 03MSTIBO CCP CMENA IR SWAP BW02458S					14 Mar 2019		
	0.000	Local	0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base	0.000000	0.00	0.000000	0.00	0.00	0.00
<b>SWEDISH KRONA Total</b>								
		Local		0.02		0.00	-0.02	0.00
		Base		0.00		0.00	0.00	0.00

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Books Open

Prepared by State Street

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
99S0YZ5S2	OWP290638 IRS USD P F 2.21500				2.215	17 Oct 2047			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
99S10HWX6	SWS027045 IRS USD R F 3.15000 2 CCPVANILLA				3.15	06 Feb 2033			
		3,180,000.000	Local	100.000000	3,180,000.00	99.704374	3,170,599.09	-9,400.91	1.62
			Base	100.000000	3,180,000.00	99.704374	3,170,599.09	-9,400.91	1.12
99S10HWY4	SWS027045 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.0	06 Feb 2033			
		-3,180,000.000	Local	100.000000	-3,180,000.00	100.000000	-3,180,000.00	0.00	1.62
			Base	100.000000	-3,180,000.00	100.000000	-3,180,000.00	0.00	1.12
99S10YM36	SWS027441 IRS USD R F 2.50500 2 CCPVANILLA				2.505	07 Mar 2020			
		15,150,000.000	Local	100.000000	15,150,000.00	99.462461	15,068,562.84	-81,437.16	7.68
			Base	100.000000	15,150,000.00	99.462461	15,068,562.84	-81,437.16	5.30
99S10YM44	SWS027441 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.31681	07 Mar 2020			
		-15,150,000.000	Local	100.000000	-15,150,000.00	100.000000	-15,150,000.00	0.00	7.72
			Base	100.000000	-15,150,000.00	100.000000	-15,150,000.00	0.00	5.33
99S11ATC0	OWP292139 CDS USD R V 03MEVENT OWP292139-OWR292137_PRO				1.0	20 Jun 2023			
		860,000.000	Local	96.397947	829,022.34	96.232839	827,602.42	-1,419.92	0.42
			Base	96.397947	829,022.34	96.232839	827,602.42	-1,419.92	0.29
99S11ATD8	OWP292139 CDS USD P F 1.00000 OWP292139-OWR292137_FEE SOVERE				1.0	20 Jun 2023			
		-860,000.000	Local	100.000000	-860,000.00	100.000000	-860,000.00	0.00	0.44
			Base	100.000000	-860,000.00	100.000000	-860,000.00	0.00	0.30
99S11NUO4	SWS028027 IRS USD R F 2.85000 2 CCPVANILLA				2.85	31 Aug 2022			
		5,408,000.000	Local	99.799552	5,397,159.77	99.246359	5,367,243.09	-29,916.68	2.74
			Base	99.799552	5,397,159.77	99.246359	5,367,243.09	-29,916.68	1.89
99S11NUP1	SWS028027 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.31263	31 Aug 2022			
		-5,408,000.000	Local	100.000000	-5,408,000.00	100.000000	-5,408,000.00	0.00	2.76
			Base	100.000000	-5,408,000.00	100.000000	-5,408,000.00	0.00	1.90
99S145WC4	BWS028506 IRS USD R V 03MFEDL FEDL01+ 31BPS/OWS028506/CCP				1.0	19 Dec 2023			
		4,994,000.000	Local	100.000000	4,994,000.00	100.027554	4,995,376.05	1,376.05	2.55

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Books Open

Prepared by State Street

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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	4,994,000.00	100.027554	4,995,376.05	1,376.05	1.76
99S145WD2	BWS028506 IRS USD P V 03MLIBOR 0WS028506/CCP				1.0	19 Dec 2023		
		-4,994,000.00 Local	100.000000	-4,994,000.00	100.000000	-4,994,000.00	0.00	2.55
		Base	100.000000	-4,994,000.00	100.000000	-4,994,000.00	0.00	1.76
99S14K598	0WP293715 CDS USD R V 03MEVENT 1 CORPORATE				1.0	20 Dec 2023		
		823,000.000 Local	97.532977	802,696.40	97.484713	802,299.19	-397.21	0.41
		Base	97.532977	802,696.40	97.484713	802,299.19	-397.21	0.28
99S14K5A5	0WP293715 CDS USD P F 1.00000 2 CORPORATE				1.0	20 Dec 2023		
		-823,000.000 Local	100.000000	-823,000.00	100.000000	-823,000.00	0.00	0.42
		Base	100.000000	-823,000.00	100.000000	-823,000.00	0.00	0.29
<b>US DOLLAR Total</b>								
		Local		-62,121.50		-183,317.32	-121,195.82	30.91
		Base		-62,121.50		-183,317.32	-121,195.82	21.34
<b>SWAPS FIXED INCOME Total</b>								
		0.000 Base		-64,813.24		159,095.91	223,909.15	42.98



# Holdings

WESTERN ASSET INCOME CIF  
 WESTERN ASSET MANAGEMENT COMPANY  
 FUND: HBCY



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
12,173,350.000	60,236,945,548.120	Base		163,498,472.50		161,985,172.00	-1,513,300.50	99.95
Original Face:	102,881,139.000							

# Holdings - Futures Contracts

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

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

### EURO CURRENCY

Exchange Rate: 0.861289

#### GERMANY

ADI124P60	EURO-BTP FUTURE DEC18 XEUR 20181206	06 Dec 2018	2.000	200,000.000	Local	247,680.00	243,232.40	123.840000	4,447.60	9,727.60	-5,280.00	
					Base	287,568.98		143.784490	5,163.89	11,294.23	-6,130.34	0.00

#### GERMANY Total

2.000	200,000.000	Local	247,680.00	243,232.40		4,447.60	9,727.60	-5,280.00			
		Base				5,163.89	11,294.23	-6,130.34			0.00

#### EURO CURRENCY Total

2.000	200,000.000	Local	247,680.00	243,232.40		4,447.60	9,727.60	-5,280.00			
		Base				5,163.89	11,294.23	-6,130.34			0.00

### US DOLLAR

Exchange Rate: 1.000000

99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216	16 Dec 2019	79.000	19,750,000.000	Local	19,129,850.00	19,209,342.20	96.860000	-79,492.20	-83,442.20	3,950.00	
					Base	19,129,850.00		96.860000	-79,492.20	-83,442.20	3,950.00	0.00

ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615	15 Jun 2020	93.000	23,250,000.000	Local	22,512,975.00	22,637,529.90	96.830000	-124,554.90	-128,042.40	3,487.50	
					Base	22,512,975.00		96.830000	-124,554.90	-128,042.40	3,487.50	0.00

ADI124P11	US ULTRA BOND CBT DEC18 XCBT 20181219	19 Dec 2018	15.000	1,500,000.000	Local	2,314,218.75	2,402,675.67	154.281250	-88,456.92	-83,300.67	-5,156.25	
					Base	2,314,218.75		154.281250	-88,456.92	-83,300.67	-5,156.25	0.00

ADI125JD9	US 10YR NOTE (CBT)DEC18 XCBT 20181219	19 Dec 2018	272.000	27,200,000.000	Local	32,308,500.00	32,677,320.94	118.781250	-368,820.94	-377,320.94	8,500.00	
					Base	32,308,500.00		118.781250	-368,820.94	-377,320.94	8,500.00	0.00

ADI12Z878	US 10YR ULTRA FUT DEC18 XCBT 20181219	19 Dec 2018	3.000	300,000.000	Local	378,000.00	384,494.92	126.000000	-6,494.92	-6,494.92	0.00	
					Base	378,000.00		126.000000	-6,494.92	-6,494.92	0.00	0.00

& Issue has redenominated but Local is not converted  
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# Holdings - Futures Contracts

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

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								
<b>US DOLLAR Total</b>									
462.000	72,000,000.000	Local	76,643,543.75		-667,819.88		-678,601.13	10,781.25	
		Base			-667,819.88		-678,601.13	10,781.25	0.01
<b>FUTURES LONG Total</b>									
464.000	72,200,000.000	Base			-662,655.99		-667,306.90	4,650.91	0.01

# Holdings - Futures Contracts

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

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: 0.861289

#### GERMANY

ADI125JM9	EURO-BUND FUTURE DEC18 XEUR 20181206	06 Dec 2018							
-124.000	-12,400,000.000	Local	-19,689,960.00	-19,849,371.20	158.790000	159,411.20	249,931.20	-90,520.00	
		Base	-22,861,037.35		184.363204	185,084.45	290,182.74	-105,098.29	0.04

<b>GERMANY Total</b>									
-124.000	-12,400,000.000	Local	-19,689,960.00	-19,849,371.20		159,411.20	249,931.20	-90,520.00	
		Base				185,084.45	290,182.74	-105,098.29	0.04

<b>EURO CURRENCY Total</b>									
-124.000	-12,400,000.000	Local	-19,689,960.00	-19,849,371.20		159,411.20	249,931.20	-90,520.00	
		Base				185,084.45	290,182.74	-105,098.29	0.04

**US DOLLAR** Exchange Rate: 1.000000

99ZE44663	90DAY EUR FUTR DEC18 XCME 20181217	17 Dec 2018							
-48.000	-12,000,000.000	Local	-11,680,800.00	-11,710,288.60	97.340000	29,488.60	31,288.60	-1,800.00	
		Base	-11,680,800.00		97.340000	29,488.60	31,288.60	-1,800.00	0.00

ADI124BV0	US LONG BOND(CBT) DEC18 XCBT 20181219	19 Dec 2018							
-20.000	-2,000,000.000	Local	-2,810,000.00	-2,891,153.39	140.500000	81,153.39	78,028.39	3,125.00	
		Base	-2,810,000.00		140.500000	81,153.39	78,028.39	3,125.00	0.00

ADI125HJ8	US 5YR NOTE (CBT) DEC18 XCBT 20181231	31 Dec 2018							
-102.000	-10,200,000.000	Local	-11,472,609.43	-11,564,769.53	112.476563	92,160.10	97,738.28	-5,578.18	
		Base	-11,472,609.43		112.476563	92,160.10	97,738.28	-5,578.18	0.00

ADI125JK3	US 2YR NOTE (CBT) DEC18 XCBT 20181231	31 Dec 2018							
-2.000	-400,000.000	Local	-421,468.75	-422,621.40	105.367188	1,152.65	1,246.40	-93.75	
		Base	-421,468.75		105.367188	1,152.65	1,246.40	-93.75	0.00

<b>US DOLLAR Total</b>									
-172.000	-24,600,000.000	Local	-26,384,878.18	-26,588,832.92		203,954.74	208,301.67	-4,346.93	
		Base				203,954.74	208,301.67	-4,346.93	0.00

# Holdings - Futures Contracts

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

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	
<b>FUTURES SHORT Total</b>									
-296.000	-37,000,000.000	Base				389,039.19	498,484.41	-109,445.22	0.04

# Holdings - Futures Contracts

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

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								
<b>FUTURES Total</b>									
168.000	35,200,000.000 Base				-273,616.80		-168,822.49	-104,794.31	0.05

# Holdings



WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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: 41.290000

ARS	ARGENTINE PESO								
		873,558.710	Local	1.000000	873,558.71	1.000000	873,558.71	0.00	8.21
			Base	0.026810	23,419.80	0.024219	21,156.67	-2,263.13	0.01

### ARGENTINE PESO Total

		873,558.710	Local		873,558.71		873,558.71	0.00	8.21
			Base		23,419.80		21,156.67	-2,263.13	0.01

### CASH Total

		873,558.710	Base		23,419.80		21,156.67	-2,263.13	0.01
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## CASH EQUIVALENT

### US DOLLAR

Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX					1.9989225	31 Dec 2030		
		2,929,347.370	Local	100.000000	2,929,347.37	100.000000	2,929,347.37	0.00	1.21
			Base	100.000000	2,929,347.37	100.000000	2,929,347.37	0.00	1.21

### US DOLLAR Total

		2,929,347.370	Local		2,929,347.37		2,929,347.37	0.00	1.21
			Base		2,929,347.37		2,929,347.37	0.00	1.21

### CASH EQUIVALENT Total

		2,929,347.370	Base		2,929,347.37		2,929,347.37	0.00	1.21
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## EQUITY

### US DOLLAR

Exchange Rate: 1.000000

14309L201	CARLYLE GROUP LP PREFERRED STOCK 5.875								
		13,200.000	Local	25.000000	330,000.00	22.640000	298,848.00	-31,152.00	0.12
			Base	25.000000	330,000.00	22.640000	298,848.00	-31,152.00	0.12

# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCX



STATE STREET

As of: September 28, 2018

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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
173080201	CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR							
		5,975.000	Local 26.230827	156,729.19	26.850000	160,428.75	3,699.56	0.07
			Base 26.230827	156,729.19	26.850000	160,428.75	3,699.56	0.07
247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR							
		3,200.000	Local 24.990000	79,968.00	23.000000	73,600.00	-6,368.00	0.03
			Base 24.990000	79,968.00	23.000000	73,600.00	-6,368.00	0.03
79970Y402	SANCHEZ ENERGY CORP PREFERRED STOCK 4.875							
		3,550.000	Local 26.100000	92,655.00	6.440000	22,862.00	-69,793.00	0.01
			Base 26.100000	92,655.00	6.440000	22,862.00	-69,793.00	0.01
<b>US DOLLAR Total</b>		25,925.000	Local	659,352.19		555,738.75	-103,613.44	0.23
			Base	659,352.19		555,738.75	-103,613.44	0.23
<b>EQUITY Total</b>		25,925.000	Base	659,352.19		555,738.75	-103,613.44	0.23
<b>FIXED INCOME</b>								
<b>ARGENTINE PESO</b>							Exchange Rate: 41.290000	
ACI0VSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				42.81915	21 Jun 2020		
		8,100,000.000	Local 102.005799	8,262,469.70	120.500000	9,760,500.00	1,498,030.30	91.79
			Base 6.235325	505,061.34	2.918382	236,388.96	-268,672.38	0.10
<b>ARGENTINE PESO Total</b>		8,100,000.000	Local	8,262,469.70		9,760,500.00	1,498,030.30	91.79
			Base	505,061.34		236,388.96	-268,672.38	0.10
<b>US DOLLAR</b>							Exchange Rate: 1.000000	
00077TAA2	NATWEST MARKETS NV SUBORDINATED 05/23 7.75				7.75	15 May 2023		
		140,000.000	Local 108.116264	151,362.77	110.608303	154,851.62	3,488.85	0.06
			Base 108.116264	151,362.77	110.608303	154,851.62	3,488.85	0.06
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55				5.55	15 Aug 2041		



# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 28, 2018

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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
	110,000.000	Local		101.520664	111,672.73	101.175050	111,292.56	-380.17	0.05
		Base		101.520664	111,672.73	101.175050	111,292.56	-380.17	0.05
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.35	15 Jun 2045		
	30,000.000	Local		92.010467	27,603.14	86.147235	25,844.17	-1,758.97	0.01
		Base		92.010467	27,603.14	86.147235	25,844.17	-1,758.97	0.01
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8					4.8	15 Jun 2044		
	330,000.000	Local		98.859385	326,235.97	92.224506	304,340.87	-21,895.10	0.13
		Base		98.859385	326,235.97	92.224506	304,340.87	-21,895.10	0.13
00206RCP5	AT+T INC SR UNSECURED 05/35 4.5					4.5	15 May 2035		
	230,000.000	Local		100.734948	231,690.38	93.426425	214,880.78	-16,809.60	0.09
		Base		100.734948	231,690.38	93.426425	214,880.78	-16,809.60	0.09
00206RDE9	AT+T INC SR UNSECURED 03/40 6.35					6.35	15 Mar 2040		
	70,000.000	Local		109.733357	76,813.35	109.967470	76,977.23	163.88	0.03
		Base		109.733357	76,813.35	109.967470	76,977.23	163.88	0.03
00206RDH2	AT+T INC SR UNSECURED 03/42 5.15					5.15	15 Mar 2042		
	20,000.000	Local		97.622900	19,524.58	96.515584	19,303.12	-221.46	0.01
		Base		97.622900	19,524.58	96.515584	19,303.12	-221.46	0.01
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5					4.5	09 Mar 2048		
	3,540,000.000	Local		91.813605	3,250,201.63	87.258701	3,088,958.02	-161,243.61	1.28
		Base		91.813605	3,250,201.63	87.258701	3,088,958.02	-161,243.61	1.28
00206RDS8	AT+T INC SR UNSECURED 03/47 5.45					5.45	01 Mar 2047		
	120,000.000	Local		99.481042	119,377.25	99.908867	119,890.64	513.39	0.05
		Base		99.481042	119,377.25	99.908867	119,890.64	513.39	0.05
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.75	30 Nov 2036		
	330,000.000	Local		105.043285	346,642.84	106.424160	351,199.73	4,556.89	0.15
		Base		105.043285	346,642.84	106.424160	351,199.73	4,556.89	0.15
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.9	30 Nov 2046		
	390,000.000	Local		107.907572	420,839.53	108.604117	423,556.06	2,716.53	0.18
		Base		107.907572	420,839.53	108.604117	423,556.06	2,716.53	0.18
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7					4.7	14 May 2045		

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WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCX



STATE STREET

As of: September 28, 2018

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		250,000.000	Local 101.556032	253,890.08	96.078305	240,195.76	-13,694.32	0.10
			Base 101.556032	253,890.08	96.078305	240,195.76	-13,694.32	0.10
00388WAG6	ABU DHABI NATIONAL ENER G SR UNSECURED 144A 04/30 4.875				4.875	23 Apr 2030		
		400,000.000	Local 99.956233	399,824.93	100.100000	400,400.00	575.07	0.17
			Base 99.956233	399,824.93	100.100000	400,400.00	575.07	0.17
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55				4.55	15 Mar 2035		
		720,000.000	Local 102.991865	741,541.43	97.270905	700,350.52	-41,190.91	0.29
			Base 102.991865	741,541.43	97.270905	700,350.52	-41,190.91	0.29
00507UAU5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75				4.75	15 Mar 2045		
		491,000.000	Local 98.941807	485,804.27	97.224458	477,372.09	-8,432.18	0.20
			Base 98.941807	485,804.27	97.224458	477,372.09	-8,432.18	0.20
00774MAC9	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/25 3.5				3.5	15 Jan 2025		
		300,000.000	Local 98.932903	296,798.71	94.233679	282,701.04	-14,097.67	0.12
			Base 98.932903	296,798.71	94.233679	282,701.04	-14,097.67	0.12
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875				3.875	15 Aug 2047		
		483,000.000	Local 98.384354	475,196.43	88.183865	425,928.07	-49,268.36	0.18
			Base 98.384354	475,196.43	88.183865	425,928.07	-49,268.36	0.18
01026CAD3	ALABAMA ECON SETTLEMENT AUTH B ABMGEN 09/32 FIXED 4.263				4.263	15 Sep 2032		
		120,000.000	Local 100.000000	120,000.00	101.842000	122,210.40	2,210.40	0.05
			Base 100.000000	120,000.00	101.842000	122,210.40	2,210.40	0.05
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75				6.75	30 Sep 2024		
		200,000.000	Local 100.000000	200,000.00	105.750000	211,500.00	11,500.00	0.09
			Base 100.000000	200,000.00	105.750000	211,500.00	11,500.00	0.09
013822AB7	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/26 7				7.0	30 Sep 2026		
		200,000.000	Local 101.393745	202,787.49	107.375000	214,750.00	11,962.51	0.09
			Base 101.393745	202,787.49	107.375000	214,750.00	11,962.51	0.09
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR				6.5	15 May 2067		
		110,000.000	Local 90.323255	99,355.58	111.000000	122,100.00	22,744.42	0.05
			Base 90.323255	99,355.58	111.000000	122,100.00	22,744.42	0.05
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25				4.25	09 Aug 2042		

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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
	100,000.000	Local		103.106860	103,106.86	92.780245	92,780.25	-10,326.61	0.04
		Base		103.106860	103,106.86	92.780245	92,780.25	-10,326.61	0.04
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875	16 Sep 2046		
	450,000.000	Local		98.621007	443,794.53	87.468512	393,608.30	-50,186.23	0.16
		Base		98.621007	443,794.53	87.468512	393,608.30	-50,186.23	0.16
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875	22 Aug 2037		
	410,000.000	Local		101.915756	417,854.60	97.905009	401,410.54	-16,444.06	0.17
		Base		101.915756	417,854.60	97.905009	401,410.54	-16,444.06	0.17
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05					4.05	22 Aug 2047		
	340,000.000	Local		99.275353	337,536.20	98.506824	334,923.20	-2,613.00	0.14
		Base		99.275353	337,536.20	98.506824	334,923.20	-2,613.00	0.14
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375					6.375	01 Mar 2035		
	200,000.000	Local		127.440345	254,880.69	118.616563	237,233.13	-17,647.56	0.10
		Base		127.440345	254,880.69	118.616563	237,233.13	-17,647.56	0.10
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125					6.125	15 Nov 2037		
	110,000.000	Local		91.908300	101,099.13	116.164396	127,780.84	26,681.71	0.05
		Base		91.908300	101,099.13	116.164396	127,780.84	26,681.71	0.05
026874BE6	AMERICAN INTL GROUP JR SUBORDINA 03/87 VAR					6.25	15 Mar 2087		
	125,000.000	Local		82.638176	103,297.72	100.500000	125,625.00	22,327.28	0.05
		Base		82.638176	103,297.72	100.500000	125,625.00	22,327.28	0.05
026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5					4.5	16 Jul 2044		
	80,000.000	Local		103.248325	82,598.66	94.378220	75,502.58	-7,096.08	0.03
		Base		103.248325	82,598.66	94.378220	75,502.58	-7,096.08	0.03
026874DL8	AMERICAN INTL GROUP SR UNSECURED 04/48 4.75					4.75	01 Apr 2048		
	340,000.000	Local		99.695982	338,966.34	98.306414	334,241.81	-4,724.53	0.14
		Base		99.695982	338,966.34	98.306414	334,241.81	-4,724.53	0.14
03073EAQ8	AMERISOURCEBERGEN CORP SR UNSECURED 12/47 4.3					4.3	15 Dec 2047		
	80,000.000	Local		99.520675	79,616.54	90.583269	72,466.62	-7,149.92	0.03
		Base		99.520675	79,616.54	90.583269	72,466.62	-7,149.92	0.03
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4					4.4	01 May 2045		

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WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		130,000.000	Local 97.890954	127,258.24	96.803299	125,844.29	-1,413.95	0.05
			Base 97.890954	127,258.24	96.803299	125,844.29	-1,413.95	0.05
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663	15 Jun 2051		
		237,000.000	Local 104.294570	247,178.13	98.931742	234,468.23	-12,709.90	0.10
			Base 104.294570	247,178.13	98.931742	234,468.23	-12,709.90	0.10
032510AC3	ANADARKO PETROLEUM CORP SR UNSECURED 03/40 6.2				6.2	15 Mar 2040		
		200,000.000	Local 112.607315	225,214.63	110.887572	221,775.14	-3,439.49	0.09
			Base 112.607315	225,214.63	110.887572	221,775.14	-3,439.49	0.09
032511AY3	ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45				6.45	15 Sep 2036		
		350,000.000	Local 119.295737	417,535.08	114.107837	399,377.43	-18,157.65	0.17
			Base 119.295737	417,535.08	114.107837	399,377.43	-18,157.65	0.17
032511BG1	ANADARKO PETROLEUM CORP SR UNSECURED 06/39 7.95				7.95	15 Jun 2039		
		470,000.000	Local 131.520302	618,145.42	129.533542	608,807.65	-9,337.77	0.25
			Base 131.520302	618,145.42	129.533542	608,807.65	-9,337.77	0.25
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5				4.5	15 Jul 2044		
		410,000.000	Local 96.456271	395,470.71	91.592889	375,530.84	-19,939.87	0.16
			Base 96.456271	395,470.71	91.592889	375,530.84	-19,939.87	0.16
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6				6.6	15 Mar 2046		
		1,300,000.000	Local 118.365602	1,538,752.83	117.599373	1,528,791.85	-9,960.98	0.63
			Base 118.365602	1,538,752.83	117.599373	1,528,791.85	-9,960.98	0.63
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75				4.75	10 Apr 2027		
		670,000.000	Local 100.989999	676,632.99	97.488630	653,173.82	-23,459.17	0.27
			Base 100.989999	676,632.99	97.488630	653,173.82	-23,459.17	0.27
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4				4.0	11 Sep 2027		
		400,000.000	Local 99.655743	398,622.97	92.169790	368,679.16	-29,943.81	0.15
			Base 99.655743	398,622.97	92.169790	368,679.16	-29,943.81	0.15
03523TBT4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 10/48 4.439				4.439	06 Oct 2048		
		737,000.000	Local 105.358501	776,492.15	93.853566	691,700.78	-84,791.37	0.29
			Base 105.358501	776,492.15	93.853566	691,700.78	-84,791.37	0.29
035240AM2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/38 4.375				4.375	15 Apr 2038		

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# Holdings

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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
	360,000.000	Local	98.577306	354,878.30	96.230608	346,430.19	-8,448.11	0.14	
		Base	98.577306	354,878.30	96.230608	346,430.19	-8,448.11	0.14	
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6					4.6	15 Apr 2048		
	370,000.000	Local	99.438368	367,921.96	96.868416	358,413.14	-9,508.82	0.15	
		Base	99.438368	367,921.96	96.868416	358,413.14	-9,508.82	0.15	
035242AM8	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/36 4.7					4.7	01 Feb 2036		
	160,000.000	Local	105.130144	168,208.23	100.134204	160,214.73	-7,993.50	0.07	
		Base	105.130144	168,208.23	100.134204	160,214.73	-7,993.50	0.07	
035242AN6	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4.9					4.9	01 Feb 2046		
	1,920,000.000	Local	105.838502	2,032,099.23	101.132093	1,941,736.19	-90,363.04	0.81	
		Base	105.838502	2,032,099.23	101.132093	1,941,736.19	-90,363.04	0.80	
036752AD5	ANTHEM INC SR UNSECURED 12/47 4.375					4.375	01 Dec 2047		
	820,000.000	Local	101.234617	830,123.86	94.836061	777,655.70	-52,468.16	0.32	
		Base	101.234617	830,123.86	94.836061	777,655.70	-52,468.16	0.32	
036752AG8	ANTHEM INC SR UNSECURED 03/28 4.101					4.101	01 Mar 2028		
	170,000.000	Local	100.000000	170,000.00	98.491143	167,434.94	-2,565.06	0.07	
		Base	100.000000	170,000.00	98.491143	167,434.94	-2,565.06	0.07	
036752AH6	ANTHEM INC SR UNSECURED 03/48 4.55					4.55	01 Mar 2048		
	640,000.000	Local	99.621000	637,574.40	96.690051	618,816.33	-18,758.07	0.26	
		Base	99.621000	637,574.40	96.690051	618,816.33	-18,758.07	0.26	
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.0	15 Jan 2037		
	28,000.000	Local	116.586464	32,644.21	109.278051	30,597.85	-2,046.36	0.01	
		Base	116.586464	32,644.21	109.278051	30,597.85	-2,046.36	0.01	
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.1	01 Sep 2040		
	390,000.000	Local	102.363446	399,217.44	98.903503	385,723.66	-13,493.78	0.16	
		Base	102.363446	399,217.44	98.903503	385,723.66	-13,493.78	0.16	
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.25	01 Feb 2042		
	140,000.000	Local	97.429436	136,401.21	100.520445	140,728.62	4,327.41	0.06	
		Base	97.429436	136,401.21	100.520445	140,728.62	4,327.41	0.06	
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.75	15 Apr 2043		

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# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	530,000.000	Local		100.697687	533,697.74	94.483355	500,761.78	-32,935.96	0.21
		Base		100.697687	533,697.74	94.483355	500,761.78	-32,935.96	0.21
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.25	15 Jan 2044		
	660,000.000	Local		96.642812	637,842.56	88.646553	585,067.25	-52,775.31	0.24
		Base		96.642812	637,842.56	88.646553	585,067.25	-52,775.31	0.24
037833BA7	APPLE INC SR UNSECURED 02/45 3.45					3.45	09 Feb 2045		
	370,000.000	Local		93.261816	345,068.72	89.720181	331,964.67	-13,104.05	0.14
		Base		93.261816	345,068.72	89.720181	331,964.67	-13,104.05	0.14
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.85	04 Aug 2046		
	260,000.000	Local		100.937665	262,437.93	95.896383	249,330.60	-13,107.33	0.10
		Base		100.937665	262,437.93	95.896383	249,330.60	-13,107.33	0.10
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7					7.0	15 Oct 2039		
	20,000.000	Local		114.295500	22,859.10	116.235245	23,247.05	387.95	0.01
		Base		114.295500	22,859.10	116.235245	23,247.05	387.95	0.01
03938LAS3	ARCELORMITTAL SR UNSECURED 03/41 6.75					6.75	01 Mar 2041		
	250,000.000	Local		112.236728	280,591.82	114.112688	285,281.72	4,689.90	0.12
		Base		112.236728	280,591.82	114.112688	285,281.72	4,689.90	0.12
040114GY0	REPUBLIC OF ARGENTINA SR UNSECURED 04/46 7.625					7.625	22 Apr 2046		
	1,180,000.000	Local		103.382465	1,219,913.09	81.101000	956,991.80	-262,921.29	0.40
		Base		103.382465	1,219,913.09	81.101000	956,991.80	-262,921.29	0.40
040114HL7	REPUBLIC OF ARGENTINA SR UNSECURED 01/27 6.875					6.875	26 Jan 2027		
	40,000.000	Local		99.222450	39,688.98	85.000000	34,000.00	-5,688.98	0.01
		Base		99.222450	39,688.98	85.000000	34,000.00	-5,688.98	0.01
040114HQ6	REPUBLIC OF ARGENTINA SR UNSECURED 01/28 5.875					5.875	11 Jan 2028		
	1,270,000.000	Local		95.554161	1,213,537.84	79.150000	1,005,205.00	-208,332.84	0.42
		Base		95.554161	1,213,537.84	79.150000	1,005,205.00	-208,332.84	0.42
040114HR4	REPUBLIC OF ARGENTINA SR UNSECURED 01/48 6.875					6.875	11 Jan 2048		
	50,000.000	Local		99.067020	49,533.51	77.000000	38,500.00	-11,033.51	0.02
		Base		99.067020	49,533.51	77.000000	38,500.00	-11,033.51	0.02
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35					5.35	01 Sep 2040		

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		3,000.000	Local 107.373333	3,221.20	99.173254	2,975.20	-246.00	0.00	
			Base 107.373333	3,221.20	99.173254	2,975.20	-246.00	0.00	
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125				5.125	01 Oct 2023			
		330,000.000	Local 100.000000	330,000.00	101.078000	333,557.40	3,557.40	0.14	
			Base 100.000000	330,000.00	101.078000	333,557.40	3,557.40	0.14	
05526DBC8	BAT CAPITAL CORP COMPANY GUAR 144A 08/37 4.39				4.39	15 Aug 2037			
		140,000.000	Local 101.811536	142,536.15	93.033237	130,246.53	-12,289.62	0.05	
			Base 101.811536	142,536.15	93.033237	130,246.53	-12,289.62	0.05	
05526DBE4	BAT CAPITAL CORP COMPANY GUAR 144A 08/47 4.54				4.54	15 Aug 2047			
		660,000.000	Local 99.320661	655,516.36	92.118183	607,980.01	-47,536.35	0.25	
			Base 99.320661	655,516.36	92.118183	607,980.01	-47,536.35	0.25	
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR				6.75	19 Oct 2075			
		600,000.000	Local 106.666538	639,999.23	109.625000	657,750.00	17,750.77	0.27	
			Base 106.666538	639,999.23	109.625000	657,750.00	17,750.77	0.27	
05565AGF4	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR				7.0	31 Dec 2099			
		350,000.000	Local 100.000000	350,000.00	100.675000	352,362.50	2,362.50	0.15	
			Base 100.000000	350,000.00	100.675000	352,362.50	2,362.50	0.15	
05578QAB9	BPCE SA SUBORDINATED 144A 07/24 5.15				5.15	21 Jul 2024			
		340,000.000	Local 105.023621	357,080.31	101.702773	345,789.43	-11,290.88	0.14	
			Base 105.023621	357,080.31	101.702773	345,789.43	-11,290.88	0.14	
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625				4.625	13 Mar 2027			
		540,000.000	Local 102.050406	551,072.19	98.707271	533,019.26	-18,052.93	0.22	
			Base 102.050406	551,072.19	98.707271	533,019.26	-18,052.93	0.22	
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR				7.625	31 Dec 2099			
		700,000.000	Local 105.976943	741,838.60	101.001000	707,007.00	-34,831.60	0.29	
			Base 105.976943	741,838.60	101.001000	707,007.00	-34,831.60	0.29	
05964HAF2	BANCO SANTANDER SA SR UNSECURED 02/28 3.8				3.8	23 Feb 2028			
		200,000.000	Local 99.667260	199,334.52	90.855218	181,710.44	-17,624.08	0.08	
			Base 99.667260	199,334.52	90.855218	181,710.44	-17,624.08	0.08	
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379				4.379	12 Apr 2028			

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	800,000.000	Local		100.127935	801,023.48	94.847134	758,777.07	-42,246.41	0.31
		Base		100.127935	801,023.48	94.847134	758,777.07	-42,246.41	0.31
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.0	21 Jan 2044		
	800,000.000	Local		107.944658	863,557.26	106.528188	852,225.50	-11,331.76	0.35
		Base		107.944658	863,557.26	106.528188	852,225.50	-11,331.76	0.35
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR					4.443	20 Jan 2048		
	550,000.000	Local		103.029904	566,664.47	99.420321	546,811.77	-19,852.70	0.23
		Base		103.029904	566,664.47	99.420321	546,811.77	-19,852.70	0.23
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593	21 Jul 2028		
	990,000.000	Local		100.194223	991,922.81	95.340408	943,870.04	-48,052.77	0.39
		Base		100.194223	991,922.81	95.340408	943,870.04	-48,052.77	0.39
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271	23 Jul 2029		
	600,000.000	Local		100.000000	600,000.00	99.879419	599,276.51	-723.49	0.25
		Base		100.000000	600,000.00	99.879419	599,276.51	-723.49	0.25
06738EAW5	BARCLAYS PLC SUBORDINATED 05/28 4.836					4.836	09 May 2028		
	370,000.000	Local		102.569924	379,508.72	93.890125	347,393.46	-32,115.26	0.14
		Base		102.569924	379,508.72	93.890125	347,393.46	-32,115.26	0.14
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR					7.75	31 Dec 2099		
	540,000.000	Local		100.000000	540,000.00	100.250000	541,350.00	1,350.00	0.22
		Base		100.000000	540,000.00	100.250000	541,350.00	1,350.00	0.22
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR					4.972	16 May 2029		
	430,000.000	Local		100.341330	431,467.72	98.466990	423,408.06	-8,059.66	0.18
		Base		100.341330	431,467.72	98.466990	423,408.06	-8,059.66	0.18
06740L8C2	BARCLAYS BANK PLC SUBORDINATED 11/22 7.625					7.625	21 Nov 2022		
	250,000.000	Local		111.388980	278,472.45	108.400000	271,000.00	-7,472.45	0.11
		Base		111.388980	278,472.45	108.400000	271,000.00	-7,472.45	0.11
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.25	01 Apr 2042		
	10,000.000	Local		96.092600	9,609.26	104.139407	10,413.94	804.68	0.00
		Base		96.092600	9,609.26	104.139407	10,413.94	804.68	0.00
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.75	01 May 2043		

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	470,000.000	Local		117.785377	553,591.27	111.019795	521,793.04	-31,798.23	0.22
		Base		117.785377	553,591.27	111.019795	521,793.04	-31,798.23	0.22
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.95	15 Oct 2039		
	370,000.000	Local		115.592341	427,691.66	109.647772	405,696.76	-21,994.90	0.17
		Base		115.592341	427,691.66	109.647772	405,696.76	-21,994.90	0.17
07284RAA0	BAYLOR COLLEGE OF MEDIC SECURED 11/46 5.259					5.259	15 Nov 2046		
	120,000.000	Local		104.821792	125,786.15	109.256974	131,108.37	5,322.22	0.05
		Base		104.821792	125,786.15	109.256974	131,108.37	5,322.22	0.05
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685	15 Dec 2044		
	470,000.000	Local		103.973791	488,676.82	98.600314	463,421.48	-25,255.34	0.19
		Base		103.973791	488,676.82	98.600314	463,421.48	-25,255.34	0.19
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875					4.875	15 May 2044		
	40,000.000	Local		109.175950	43,670.38	97.408868	38,963.55	-4,706.83	0.02
		Base		109.175950	43,670.38	97.408868	38,963.55	-4,706.83	0.02
075887BX6	BECTON DICKINSON AND CO SR UNSECURED 06/47 4.669					4.669	06 Jun 2047		
	320,000.000	Local		101.876819	326,005.82	98.906688	316,501.40	-9,504.42	0.13
		Base		101.876819	326,005.82	98.906688	316,501.40	-9,504.42	0.13
084664CQ2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/48 4.2					4.2	15 Aug 2048		
	940,000.000	Local		99.494091	935,244.46	99.330003	933,702.03	-1,542.43	0.39
		Base		99.494091	935,244.46	99.330003	933,702.03	-1,542.43	0.39
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5					5.0	15 Jun 2044		
	110,000.000	Local		98.670936	108,538.03	100.854535	110,939.99	2,401.96	0.05
		Base		98.670936	108,538.03	100.854535	110,939.99	2,401.96	0.05
09659W2F0	BNP PARIBAS SR UNSECURED 144A 08/28 4.4					4.4	14 Aug 2028		
	440,000.000	Local		99.469623	437,666.34	98.133735	431,788.43	-5,877.91	0.18
		Base		99.469623	437,666.34	98.133735	431,788.43	-5,877.91	0.18
097023AU9	BOEING CO SR UNSECURED 02/33 6.125					6.125	15 Feb 2033		
	70,000.000	Local		103.364543	72,355.18	122.667946	85,867.56	13,512.38	0.04
		Base		103.364543	72,355.18	122.667946	85,867.56	13,512.38	0.04
097023AX3	BOEING CO SR UNSECURED 03/39 6.875					6.875	15 Mar 2039		

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		200,000.000	Local 146.466390	292,932.78	135.957741	271,915.48	-21,017.30	0.11
			Base 146.466390	292,932.78	135.957741	271,915.48	-21,017.30	0.11
097023BA2	BOEING CO SR UNSECURED 02/40 5.875				5.875	15 Feb 2040		
		50,000.000	Local 122.136800	61,068.40	123.626910	61,813.46	745.06	0.03
			Base 122.136800	61,068.40	123.626910	61,813.46	745.06	0.03
10922NAF0	BRIGHTHOUSE FINANCIAL IN SR UNSECURED 06/47 4.7				4.7	22 Jun 2047		
		470,000.000	Local 99.725472	468,709.72	82.758262	388,963.83	-79,745.89	0.16
			Base 99.725472	468,709.72	82.758262	388,963.83	-79,745.89	0.16
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625				9.625	15 Dec 2030		
		420,000.000	Local 144.615643	607,385.70	142.037437	596,557.24	-10,828.46	0.25
			Base 144.615643	607,385.70	142.037437	596,557.24	-10,828.46	0.25
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95				4.95	15 Sep 2041		
		280,000.000	Local 103.353654	289,390.23	109.918987	307,773.16	18,382.93	0.13
			Base 103.353654	289,390.23	109.918987	307,773.16	18,382.93	0.13
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55				4.55	01 Sep 2044		
		30,000.000	Local 99.506967	29,852.09	104.058028	31,217.41	1,365.32	0.01
			Base 99.506967	29,852.09	104.058028	31,217.41	1,365.32	0.01
12201PAN6	BURLINGTON RESOURCES FIN COMPANY GUAR 12/31 7.4				7.4	01 Dec 2031		
		40,000.000	Local 137.596725	55,038.69	129.961703	51,984.68	-3,054.01	0.02
			Base 137.596725	55,038.69	129.961703	51,984.68	-3,054.01	0.02
125509BW8	CIGNA CORP SR UNSECURED 10/47 3.875				3.875	15 Oct 2047		
		180,000.000	Local 99.840072	179,712.13	85.293523	153,528.34	-26,183.79	0.06
			Base 99.840072	179,712.13	85.293523	153,528.34	-26,183.79	0.06
12572QAH8	CME GROUP INC SR UNSECURED 06/48 4.15				4.15	15 Jun 2048		
		220,000.000	Local 99.543177	218,994.99	99.354199	218,579.24	-415.75	0.09
			Base 99.543177	218,994.99	99.354199	218,579.24	-415.75	0.09
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3				5.3	05 Dec 2043		
		210,000.000	Local 103.954090	218,303.59	104.506170	219,462.96	1,159.37	0.09
			Base 103.954090	218,303.59	104.506170	219,462.96	1,159.37	0.09
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125	20 Jul 2045		

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	520,000.000	Local		108.245469	562,876.44	102.803519	534,578.30	-28,298.14	0.22
		Base		108.245469	562,876.44	102.803519	534,578.30	-28,298.14	0.22
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78					4.78	25 Mar 2038		
	770,000.000	Local		98.531677	758,693.91	99.520918	766,311.07	7,617.16	0.32
		Base		98.531677	758,693.91	99.520918	766,311.07	7,617.16	0.32
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.05	25 Mar 2048		
	2,180,000.000	Local		99.960994	2,179,149.67	102.284376	2,229,799.40	50,649.73	0.92
		Base		99.960994	2,179,149.67	102.284376	2,229,799.40	50,649.73	0.92
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7					4.7	01 Nov 2111		
	150,000.000	Local		99.086813	148,630.22	102.309478	153,464.22	4,834.00	0.06
		Base		99.086813	148,630.22	102.309478	153,464.22	4,834.00	0.06
13063A5E0	CALIFORNIA ST CAS 04/34 FIXED 7.5					7.5	01 Apr 2034		
	500,000.000	Local		147.500714	737,503.57	138.273000	691,365.00	-46,138.57	0.29
		Base		147.500714	737,503.57	138.273000	691,365.00	-46,138.57	0.29
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55					7.55	01 Apr 2039		
	1,295,000.000	Local		148.409713	1,921,905.78	145.958000	1,890,156.10	-31,749.68	0.78
		Base		148.409713	1,921,905.78	145.958000	1,890,156.10	-31,749.68	0.78
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3					7.3	01 Oct 2039		
	220,000.000	Local		108.549945	238,809.88	139.621000	307,166.20	68,356.32	0.13
		Base		108.549945	238,809.88	139.621000	307,166.20	68,356.32	0.13
14149YBM9	CARDINAL HEALTH INC SR UNSECURED 06/47 4.368					4.368	15 Jun 2047		
	100,000.000	Local		99.851980	99,851.98	88.977706	88,977.71	-10,874.27	0.04
		Base		99.851980	99,851.98	88.977706	88,977.71	-10,874.27	0.04
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625					5.625	30 Mar 2043		
	600,000.000	Local		111.447332	668,683.99	98.706772	592,240.63	-76,443.36	0.25
		Base		111.447332	668,683.99	98.706772	592,240.63	-76,443.36	0.25
14314CAA3	CARLYLE FINANCE LLC COMPANY GUAR 144A 09/48 5.65					5.65	15 Sep 2048		
	180,000.000	Local		99.914056	179,845.30	100.153070	180,275.53	430.23	0.07
		Base		99.914056	179,845.30	100.153070	180,275.53	430.23	0.07
144141DD7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/43 4.1					4.1	15 Mar 2043		

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# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCX



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	160,000.000	Local		107.340875	171,745.40	98.144561	157,031.30	-14,714.10	0.07
		Base		107.340875	171,745.40	98.144561	157,031.30	-14,714.10	0.07
14916RAD6	CATHOLIC HEALTH INITIATI SECURED 11/42 4.35					4.35	01 Nov 2042		
	440,000.000	Local		96.838311	426,088.57	90.103041	396,453.38	-29,635.19	0.16
		Base		96.838311	426,088.57	90.103041	396,453.38	-29,635.19	0.16
151020AM6	CELGENE CORP SR UNSECURED 05/44 4.625					4.625	15 May 2044		
	90,000.000	Local		98.812500	88,931.25	94.105054	84,694.55	-4,236.70	0.04
		Base		98.812500	88,931.25	94.105054	84,694.55	-4,236.70	0.04
151020AU8	CELGENE CORP SR UNSECURED 08/45 5					5.0	15 Aug 2045		
	360,000.000	Local		107.953619	388,633.03	99.376291	357,754.65	-30,878.38	0.15
		Base		107.953619	388,633.03	99.376291	357,754.65	-30,878.38	0.15
151020AW4	CELGENE CORP SR UNSECURED 11/47 4.35					4.35	15 Nov 2047		
	70,000.000	Local		88.854729	62,198.31	89.518936	62,663.26	464.95	0.03
		Base		88.854729	62,198.31	89.518936	62,663.26	464.95	0.03
15135UAF6	CENOVUS ENERGY INC SR UNSECURED 11/39 6.75					6.75	15 Nov 2039		
	140,000.000	Local		119.773436	167,682.81	112.772997	157,882.20	-9,800.61	0.07
		Base		119.773436	167,682.81	112.772997	157,882.20	-9,800.61	0.07
15135UAH2	CENOVUS ENERGY INC SR UNSECURED 09/42 4.45					4.45	15 Sep 2042		
	70,000.000	Local		99.797743	69,858.42	86.483728	60,538.61	-9,319.81	0.03
		Base		99.797743	69,858.42	86.483728	60,538.61	-9,319.81	0.03
15135UAP4	CENOVUS ENERGY INC SR UNSECURED 06/37 5.25					5.25	15 Jun 2037		
	230,000.000	Local		98.796739	227,232.50	98.883366	227,431.74	199.24	0.09
		Base		98.796739	227,232.50	98.883366	227,431.74	199.24	0.09
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5					4.5	01 Apr 2044		
	240,000.000	Local		103.898342	249,356.02	105.394018	252,945.64	3,589.62	0.10
		Base		103.898342	249,356.02	105.394018	252,945.64	3,589.62	0.10
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375					5.375	01 May 2047		
	1,790,000.000	Local		103.763862	1,857,373.13	94.750533	1,696,034.54	-161,338.59	0.70
		Base		103.763862	1,857,373.13	94.750533	1,696,034.54	-161,338.59	0.70
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375	01 Apr 2038		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	100,000.000	Local		99.217650	99,217.65	97.269160	97,269.16	-1,948.49	0.04
		Base		99.217650	99,217.65	97.269160	97,269.16	-1,948.49	0.04
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75					5.75	01 Apr 2048		
	1,670,000.000	Local		99.671204	1,664,509.11	100.063419	1,671,059.10	6,549.99	0.69
		Base		99.671204	1,664,509.11	100.063419	1,671,059.10	6,549.99	0.69
167486SD2	CHICAGO IL CHI 01/44 FIXED 6.314					6.314	01 Jan 2044		
	480,000.000	Local		105.354519	505,701.69	99.175000	476,040.00	-29,661.69	0.20
		Base		105.354519	505,701.69	99.175000	476,040.00	-29,661.69	0.20
16772PAQ9	CHICAGO IL TRANSIT AUTH SALES CHITRN 12/40 FIXED 6.2					6.2	01 Dec 2040		
	220,000.000	Local		129.176577	284,188.47	121.067000	266,347.40	-17,841.07	0.11
		Base		129.176577	284,188.47	121.067000	266,347.40	-17,841.07	0.11
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625	15 Jun 2032		
	410,000.000	Local		121.780634	499,300.60	117.997337	483,789.08	-15,511.52	0.20
		Base		121.780634	499,300.60	117.997337	483,789.08	-15,511.52	0.20
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125					6.125	25 Aug 2036		
	212,000.000	Local		93.325316	197,849.67	113.963119	241,601.81	43,752.14	0.10
		Base		93.325316	197,849.67	113.963119	241,601.81	43,752.14	0.10
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125	15 Jul 2039		
	750,000.000	Local		151.584812	1,136,886.09	144.346547	1,082,599.10	-54,286.99	0.45
		Base		151.584812	1,136,886.09	144.346547	1,082,599.10	-54,286.99	0.45
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.5	13 Sep 2025		
	140,000.000	Local		104.701586	146,582.22	106.533543	149,146.96	2,564.74	0.06
		Base		104.701586	146,582.22	106.533543	149,146.96	2,564.74	0.06
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.45	29 Sep 2027		
	1,060,000.000	Local		102.368309	1,085,104.08	98.844565	1,047,752.39	-37,351.69	0.43
		Base		102.368309	1,085,104.08	98.844565	1,047,752.39	-37,351.69	0.43
172967KJ9	CITIGROUP INC SUBORDINATED 03/26 4.6					4.6	09 Mar 2026		
	70,000.000	Local		99.844429	69,891.10	100.661578	70,463.10	572.00	0.03
		Base		99.844429	69,891.10	100.661578	70,463.10	572.00	0.03
172967KU4	CITIGROUP INC SUBORDINATED 07/28 4.125					4.125	25 Jul 2028		

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WESTERN ASSET LONG DURATION CR  
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FUND: HBCX



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		340,000.000	Local 101.014097	343,447.93	96.613214	328,484.93	-14,963.00	0.14
			Base 101.014097	343,447.93	96.613214	328,484.93	-14,963.00	0.14
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65				4.65	23 Jul 2048		
		410,000.000	Local 99.952144	409,803.79	101.134119	414,649.89	4,846.10	0.17
			Base 99.952144	409,803.79	101.134119	414,649.89	4,846.10	0.17
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625				7.625	01 Dec 2036		
		450,000.000	Local 118.439082	532,975.87	126.972641	571,376.88	38,401.01	0.24
			Base 118.439082	532,975.87	126.972641	571,376.88	38,401.01	0.24
17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623				5.623	15 Nov 2043		
		390,000.000	Local 115.668187	451,105.93	116.074438	452,690.31	1,584.38	0.19
			Base 115.668187	451,105.93	116.074438	452,690.31	1,584.38	0.19
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858				4.858	01 Jan 2114		
		30,000.000	Local 100.000000	30,000.00	104.707511	31,412.25	1,412.25	0.01
			Base 100.000000	30,000.00	104.707511	31,412.25	1,412.25	0.01
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125				6.125	18 Jan 2041		
		690,000.000	Local 118.975099	820,928.18	113.250000	781,425.00	-39,503.18	0.32
			Base 118.975099	820,928.18	113.250000	781,425.00	-39,503.18	0.32
19624GAG5	COLONY MORTGAGE CAPITAL LTD CLNY 2014 FL1 D 144A				5.83256	08 Apr 2031		
		310,000.000	Local 100.000000	310,000.00	100.000000	310,000.00	0.00	0.13
Original Face:		310,000.000	Base 100.000000	310,000.00	100.000000	310,000.00	0.00	0.13
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05				7.05	15 Mar 2033		
		110,000.000	Local 132.206536	145,427.19	124.229768	136,652.74	-8,774.45	0.06
			Base 132.206536	145,427.19	124.229768	136,652.74	-8,774.45	0.06
20030NAX9	COMCAST CORP COMPANY GUAR 05/38 6.4				6.4	15 May 2038		
		119,000.000	Local 110.522941	131,522.30	118.414834	140,913.65	9,391.35	0.06
			Base 110.522941	131,522.30	118.414834	140,913.65	9,391.35	0.06
20030NBE0	COMCAST CORP COMPANY GUAR 07/42 4.65				4.65	15 Jul 2042		
		250,000.000	Local 108.213420	270,533.55	98.952358	247,380.90	-23,152.65	0.10
			Base 108.213420	270,533.55	98.952358	247,380.90	-23,152.65	0.10
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969				3.969	01 Nov 2047		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	300,000.000	Local		87.070363	261,211.09	89.250552	267,751.66	6,540.57	0.11
		Base		87.070363	261,211.09	89.250552	267,751.66	6,540.57	0.11
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999					3.999	01 Nov 2049		
	273,000.000	Local		100.037114	273,101.32	88.994159	242,954.05	-30,147.27	0.10
		Base		100.037114	273,101.32	88.994159	242,954.05	-30,147.27	0.10
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049					4.049	01 Nov 2052		
	686,000.000	Local		99.453257	682,249.34	88.677888	608,330.31	-73,919.03	0.25
		Base		99.453257	682,249.34	88.677888	608,330.31	-73,919.03	0.25
20030NCK5	COMCAST CORP COMPANY GUAR 03/48 4					4.0	01 Mar 2048		
	450,000.000	Local		87.549122	393,971.05	89.752725	403,887.26	9,916.21	0.17
		Base		87.549122	393,971.05	89.752725	403,887.26	9,916.21	0.17
202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4					4.0	01 Mar 2048		
	430,000.000	Local		99.981149	429,918.94	96.496021	414,932.89	-14,986.05	0.17
		Base		99.981149	429,918.94	96.496021	414,932.89	-14,986.05	0.17
20605PAL5	CONCHO RESOURCES INC COMPANY GUAR 08/48 4.85					4.85	15 Aug 2048		
	300,000.000	Local		99.690277	299,070.83	100.307548	300,922.64	1,851.81	0.12
		Base		99.690277	299,070.83	100.307548	300,922.64	1,851.81	0.12
207597EG6	CONNECTICUT LIGHT + PWR 1ST REF MORT 04/44 4.3					4.3	15 Apr 2044		
	40,000.000	Local		100.000000	40,000.00	102.307299	40,922.92	922.92	0.02
		Base		100.000000	40,000.00	102.307299	40,922.92	922.92	0.02
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95					6.95	15 Apr 2029		
	160,000.000	Local		112.370869	179,793.39	124.865838	199,785.34	19,991.95	0.08
		Base		112.370869	179,793.39	124.865838	199,785.34	19,991.95	0.08
20825CAQ7	CONOCOPHILLIPS COMPANY GUAR 02/39 6.5					6.5	01 Feb 2039		
	380,000.000	Local		132.575029	503,785.11	129.817413	493,306.17	-10,478.94	0.20
		Base		132.575029	503,785.11	129.817413	493,306.17	-10,478.94	0.20
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.9	01 Jun 2044		
	230,000.000	Local		97.391083	223,999.49	98.746550	227,117.07	3,117.58	0.09
		Base		97.391083	223,999.49	98.746550	227,117.07	3,117.58	0.09
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375	15 Jan 2028		

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	340,000.000	Local		100.000000	340,000.00	99.252513	337,458.54	-2,541.46	0.14
		Base		100.000000	340,000.00	99.252513	337,458.54	-2,541.46	0.14
21684AAD8	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/45 5.25					5.25	04 Aug 2045		
	730,000.000	Local		112.073315	818,135.20	105.034376	766,750.94	-51,384.26	0.32
		Base		112.073315	818,135.20	105.034376	766,750.94	-51,384.26	0.32
221602AC9	COSTA RICA GOVERNMENT SR UNSECURED 144A 04/44 7					7.0	04 Apr 2044		
	200,000.000	Local		100.242725	200,485.45	87.656000	175,312.00	-25,173.45	0.07
		Base		100.242725	200,485.45	87.656000	175,312.00	-25,173.45	0.07
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125	29 Dec 2049		
	490,000.000	Local		115.690122	566,881.60	109.997200	538,986.28	-27,895.32	0.22
		Base		115.690122	566,881.60	109.997200	538,986.28	-27,895.32	0.22
225401AJ7	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					7.5	31 Dec 2099		
	510,000.000	Local		100.453888	512,314.83	102.875000	524,662.50	12,347.67	0.22
		Base		100.453888	512,314.83	102.875000	524,662.50	12,347.67	0.22
225401AK4	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR					7.25	31 Dec 2099		
	530,000.000	Local		100.375825	531,991.87	100.375000	531,987.50	-4.37	0.22
		Base		100.375825	531,991.87	100.375000	531,987.50	-4.37	0.22
225436AA2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/49 VAR					6.25	29 Dec 2049		
	700,000.000	Local		104.192694	729,348.86	98.625000	690,375.00	-38,973.86	0.29
		Base		104.192694	729,348.86	98.625000	690,375.00	-38,973.86	0.29
23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75					3.75	15 Aug 2047		
	230,000.000	Local		99.947126	229,878.39	92.825095	213,497.72	-16,380.67	0.09
		Base		99.947126	229,878.39	92.825095	213,497.72	-16,380.67	0.09
247131AF2	DELPHI FINANCIAL GROUP SR UNSECURED 01/20 7.875					7.875	31 Jan 2020		
	80,000.000	Local		99.997450	79,997.96	105.594204	84,475.36	4,477.40	0.04
		Base		99.997450	79,997.96	105.594204	84,475.36	4,477.40	0.03
25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75					8.75	15 Jun 2030		
	80,000.000	Local		136.655800	109,324.64	134.295681	107,436.54	-1,888.10	0.04
		Base		136.655800	109,324.64	134.295681	107,436.54	-1,888.10	0.04
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.6	15 Jul 2041		

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	690,000.000	Local		109.938139	758,573.16	106.051521	731,755.49	-26,817.67	0.30
		Base		109.938139	758,573.16	106.051521	731,755.49	-26,817.67	0.30
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.75	15 May 2042		
	90,000.000	Local		80.680322	72,612.29	95.453302	85,907.97	13,295.68	0.04
		Base		80.680322	72,612.29	95.453302	85,907.97	13,295.68	0.04
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	320,000.000	Local		100.348397	321,114.87	98.504626	315,214.80	-5,900.07	0.13
		Base		100.348397	321,114.87	98.504626	315,214.80	-5,900.07	0.13
25272KAR4	DELL INT LLC / EMC CORP SR SECURED 144A 07/46 8.35					8.35	15 Jul 2046		
	140,000.000	Local		119.097421	166,736.39	124.475491	174,265.69	7,529.30	0.07
		Base		119.097421	166,736.39	124.475491	174,265.69	7,529.30	0.07
25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95					5.95	15 Jun 2035		
	100,000.000	Local		113.905200	113,905.20	112.283848	112,283.85	-1,621.35	0.05
		Base		113.905200	113,905.20	112.283848	112,283.85	-1,621.35	0.05
25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9					4.9	01 Aug 2041		
	290,000.000	Local		110.043728	319,126.81	102.503735	297,260.83	-21,865.98	0.12
		Base		110.043728	319,126.81	102.503735	297,260.83	-21,865.98	0.12
25746UCC1	DOMINION ENERGY INC SR UNSECURED 12/44 4.7					4.7	01 Dec 2044		
	70,000.000	Local		108.462686	75,923.88	100.968289	70,677.80	-5,246.08	0.03
		Base		108.462686	75,923.88	100.968289	70,677.80	-5,246.08	0.03
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2					4.2	15 Mar 2042		
	150,000.000	Local		99.828347	149,742.52	97.256467	145,884.70	-3,857.82	0.06
		Base		99.828347	149,742.52	97.256467	145,884.70	-3,857.82	0.06
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1					6.1	01 Jun 2037		
	540,000.000	Local		125.979987	680,291.93	121.225771	654,619.16	-25,672.77	0.27
		Base		125.979987	680,291.93	121.225771	654,619.16	-25,672.77	0.27
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4					4.0	30 Sep 2042		
	10,000.000	Local		99.264800	9,926.48	96.846696	9,684.67	-241.81	0.00
		Base		99.264800	9,926.48	96.846696	9,684.67	-241.81	0.00
26442RAB7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/44 4.375					4.375	30 Mar 2044		

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WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCX



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	190,000.000	Local		100.323563	190,614.77	101.387005	192,635.31	2,020.54	0.08
		Base		100.323563	190,614.77	101.387005	192,635.31	2,020.54	0.08
26442UAG9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 09/28 3.7					3.7	01 Sep 2028		
	290,000.000	Local		99.981190	289,945.45	99.154530	287,548.14	-2,397.31	0.12
		Base		99.981190	289,945.45	99.154530	287,548.14	-2,397.31	0.12
26874QAB6	ENSCO INTERNATIONAL INC COMPANY GUAR 11/27 7.2					7.2	15 Nov 2027		
	80,000.000	Local		84.159238	67,327.39	93.750000	75,000.00	7,672.61	0.03
		Base		84.159238	67,327.39	93.750000	75,000.00	7,672.61	0.03
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.15	02 Nov 2042		
	230,000.000	Local		100.554326	231,274.95	94.726079	217,869.98	-13,404.97	0.09
		Base		100.554326	231,274.95	94.726079	217,869.98	-13,404.97	0.09
278865AM2	ECOLAB INC SR UNSECURED 12/41 5.5					5.5	08 Dec 2041		
	7,000.000	Local		108.197571	7,573.83	116.508586	8,155.60	581.77	0.00
		Base		108.197571	7,573.83	116.508586	8,155.60	581.77	0.00
278865BA7	ECOLAB INC SR UNSECURED 12/47 3.95					3.95	01 Dec 2047		
	55,000.000	Local		101.279564	55,703.76	95.008745	52,254.81	-3,448.95	0.02
		Base		101.279564	55,703.76	95.008745	52,254.81	-3,448.95	0.02
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875	28 May 2045		
	768,000.000	Local		97.571990	749,352.88	98.900000	759,552.00	10,199.12	0.32
		Base		97.571990	749,352.88	98.900000	759,552.00	10,199.12	0.31
279158AL3	ECOPETROL SA SR UNSECURED 06/26 5.375					5.375	26 Jun 2026		
	870,000.000	Local		100.145592	871,266.65	103.125000	897,187.50	25,920.85	0.37
		Base		100.145592	871,266.65	103.125000	897,187.50	25,920.85	0.37
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125					4.125	11 Oct 2047		
	500,000.000	Local		99.129786	495,648.93	95.500000	477,500.00	-18,148.93	0.20
		Base		99.129786	495,648.93	95.500000	477,500.00	-18,148.93	0.20
29273RAF6	ENERGY TRANSFER PARTNERS COMPANY GUAR 10/36 6.625					6.625	15 Oct 2036		
	120,000.000	Local		112.032908	134,439.49	111.593597	133,912.32	-527.17	0.06
		Base		112.032908	134,439.49	111.593597	133,912.32	-527.17	0.06
29278NAD5	ENERGY TRANSFER PARTNERS COMPANY GUAR 06/38 5.8					5.8	15 Jun 2038		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	210,000.000	Local		103.191224	216,701.57	103.874293	218,136.02	1,434.45	0.09
		Base		103.191224	216,701.57	103.874293	218,136.02	1,434.45	0.09
29278NAE3	ENERGY TRANSFER PARTNERS COMPANY GUAR 06/48 6					6.0	15 Jun 2048		
	520,000.000	Local		98.904177	514,301.72	106.620106	554,424.55	40,122.83	0.23
		Base		98.904177	514,301.72	106.620106	554,424.55	40,122.83	0.23
29278NAF0	ENERGY TRANSFER PARTNERS COMPANY GUAR 06/28 4.95					4.95	15 Jun 2028		
	330,000.000	Local		99.823455	329,417.40	101.810210	335,973.69	6,556.29	0.14
		Base		99.823455	329,417.40	101.810210	335,973.69	6,556.29	0.14
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125					6.125	15 Oct 2039		
	290,000.000	Local		101.332486	293,864.21	117.000606	339,301.76	45,437.55	0.14
		Base		101.332486	293,864.21	117.000606	339,301.76	45,437.55	0.14
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55					7.55	15 Apr 2038		
	168,000.000	Local		140.629696	236,257.89	131.257094	220,511.92	-15,745.97	0.09
		Base		140.629696	236,257.89	131.257094	220,511.92	-15,745.97	0.09
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95					5.95	01 Feb 2041		
	40,000.000	Local		99.361425	39,744.57	115.784406	46,313.76	6,569.19	0.02
		Base		99.361425	39,744.57	115.784406	46,313.76	6,569.19	0.02
29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25					4.25	15 Feb 2048		
	520,000.000	Local		99.866427	519,305.42	94.135819	489,506.26	-29,799.16	0.20
		Base		99.866427	519,305.42	94.135819	489,506.26	-29,799.16	0.20
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625					5.625	15 Jun 2035		
	780,000.000	Local		106.904314	833,853.65	111.842085	872,368.26	38,514.61	0.36
		Base		106.904314	833,853.65	111.842085	872,368.26	38,514.61	0.36
30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45					4.45	15 Apr 2046		
	260,000.000	Local		103.913127	270,174.13	96.943210	252,052.35	-18,121.78	0.10
		Base		103.913127	270,174.13	96.943210	252,052.35	-18,121.78	0.10
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114	01 Mar 2046		
	140,000.000	Local		104.621543	146,470.16	101.372648	141,921.71	-4,548.45	0.06
		Base		104.621543	146,470.16	101.372648	141,921.71	-4,548.45	0.06
315786AC7	FIDELITY + GUARANTY LIFE SR UNSECURED 144A 05/25 5.5					5.5	01 May 2025		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	400,000.000	Local		99.526383	398,105.53	99.120000	396,480.00	-1,625.53	0.16
		Base		99.526383	398,105.53	99.120000	396,480.00	-1,625.53	0.16
335934AF2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 02/21 7					7.0	15 Feb 2021		
	520,000.000	Local		100.215348	521,119.81	98.875000	514,150.00	-6,969.81	0.21
		Base		100.215348	521,119.81	98.875000	514,150.00	-6,969.81	0.21
337358BD6	WELLS FARGO + CO SUBORDINATED 10/35 6.55					6.55	15 Oct 2035		
	750,000.000	Local		127.027963	952,709.72	118.271014	887,032.61	-65,677.11	0.37
		Base		127.027963	952,709.72	118.271014	887,032.61	-65,677.11	0.37
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	1,502,000.000	Local		126.169727	1,895,069.30	129.073380	1,938,682.17	43,612.87	0.80
		Base		126.169727	1,895,069.30	129.073380	1,938,682.17	43,612.87	0.80
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.85	15 Jul 2047		
	700,000.000	Local		105.400543	737,803.80	101.725922	712,081.45	-25,722.35	0.30
		Base		105.400543	737,803.80	101.725922	712,081.45	-25,722.35	0.30
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45					7.45	16 Jul 2031		
	270,000.000	Local		123.933337	334,620.01	111.073455	299,898.33	-34,721.68	0.12
		Base		123.933337	334,620.01	111.073455	299,898.33	-34,721.68	0.12
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75					4.75	15 Jan 2043		
	110,000.000	Local		97.622445	107,384.69	83.267568	91,594.32	-15,790.37	0.04
		Base		97.622445	107,384.69	83.267568	91,594.32	-15,790.37	0.04
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45					5.45	15 Mar 2043		
	40,000.000	Local		85.342275	34,136.91	91.000000	36,400.00	2,263.09	0.02
		Base		85.342275	34,136.91	91.000000	36,400.00	2,263.09	0.02
36164QNA2	GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418					4.418	15 Nov 2035		
	457,000.000	Local		104.113923	475,800.63	94.115456	430,107.63	-45,693.00	0.18
		Base		104.113923	475,800.63	94.115456	430,107.63	-45,693.00	0.18
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375					5.375	15 Apr 2026		
	40,000.000	Local		100.440425	40,176.17	101.551000	40,620.40	444.23	0.02
		Base		100.440425	40,176.17	101.551000	40,620.40	444.23	0.02
361841AJ8	GLP CAPITAL LP / FIN II COMPANY GUAR 06/25 5.25					5.25	01 Jun 2025		

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	90,000.000	Local	100.610067	90,549.06	101.620000	91,458.00	908.94	0.04	
		Base	100.610067	90,549.06	101.620000	91,458.00	908.94	0.04	
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5					4.5	11 Mar 2044		
	440,000.000	Local	110.115514	484,508.26	94.321555	415,014.84	-69,493.42	0.17	
		Base	110.115514	484,508.26	94.321555	415,014.84	-69,493.42	0.17	
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15					6.15	07 Aug 2037		
	397,000.000	Local	117.387360	466,027.82	114.536792	454,711.06	-11,316.76	0.19	
		Base	117.387360	466,027.82	114.536792	454,711.06	-11,316.76	0.19	
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875	14 Jan 2038		
	760,000.000	Local	124.643299	947,289.07	111.624653	848,347.36	-98,941.71	0.35	
		Base	124.643299	947,289.07	111.624653	848,347.36	-98,941.71	0.35	
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875	10 Jan 2039		
	2,351,000.000	Local	139.490215	3,279,414.95	124.901619	2,936,437.06	-342,977.89	1.22	
		Base	139.490215	3,279,414.95	124.901619	2,936,437.06	-342,977.89	1.22	
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.6	01 Apr 2036		
	350,000.000	Local	113.356157	396,746.55	106.611897	373,141.64	-23,604.91	0.15	
		Base	113.356157	396,746.55	106.611897	373,141.64	-23,604.91	0.15	
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75					6.75	01 Apr 2046		
	490,000.000	Local	118.800547	582,122.68	108.240463	530,378.27	-51,744.41	0.22	
		Base	118.800547	582,122.68	108.240463	530,378.27	-51,744.41	0.22	
374422AH6	REPUBLIC OF GHANA SR UNSECURED 144A 06/49 8.627					8.627	16 Jun 2049		
	430,000.000	Local	100.000000	430,000.00	100.000000	430,000.00	0.00	0.18	
Original Face:	430,000.000	Base	100.000000	430,000.00	100.000000	430,000.00	0.00	0.18	
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65					5.65	01 Dec 2041		
	50,000.000	Local	99.787540	49,893.77	114.939182	57,469.59	7,575.82	0.02	
		Base	99.787540	49,893.77	114.939182	57,469.59	7,575.82	0.02	
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8					4.8	01 Apr 2044		
	100,000.000	Local	99.818060	99,818.06	103.375584	103,375.58	3,557.52	0.04	
		Base	99.818060	99,818.06	103.375584	103,375.58	3,557.52	0.04	
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5					4.5	01 Feb 2045		

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	330,000.000	Local		105.981885	349,740.22	99.348581	327,850.32	-21,889.90	0.14
		Base		105.981885	349,740.22	99.348581	327,850.32	-21,889.90	0.14
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.75	01 Mar 2046		
	100,000.000	Local		104.204850	104,204.85	103.075542	103,075.54	-1,129.31	0.04
		Base		104.204850	104,204.85	103.075542	103,075.54	-1,129.31	0.04
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4					4.0	01 Sep 2036		
	440,000.000	Local		102.827048	452,439.01	96.337728	423,886.00	-28,553.01	0.18
		Base		102.827048	452,439.01	96.337728	423,886.00	-28,553.01	0.18
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.0	27 Mar 2027		
	230,000.000	Local		95.817683	220,380.67	93.862365	215,883.44	-4,497.23	0.09
		Base		95.817683	220,380.67	93.862365	215,883.44	-4,497.23	0.09
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875					3.875	27 Oct 2027		
	270,000.000	Local		99.462500	268,548.75	92.702600	250,297.02	-18,251.73	0.10
		Base		99.462500	268,548.75	92.702600	250,297.02	-18,251.73	0.10
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8					4.8	08 Jul 2044		
	250,000.000	Local		99.541760	248,854.40	102.056191	255,140.48	6,286.08	0.11
		Base		99.541760	248,854.40	102.056191	255,140.48	6,286.08	0.11
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.75	01 Oct 2037		
	1,170,000.000	Local		112.605724	1,317,486.97	120.295531	1,407,457.71	89,970.74	0.58
		Base		112.605724	1,317,486.97	120.295531	1,407,457.71	89,970.74	0.58
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.25	01 Feb 2041		
	370,000.000	Local		99.386892	367,731.50	120.193306	444,715.23	76,983.73	0.18
		Base		99.386892	367,731.50	120.193306	444,715.23	76,983.73	0.18
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.75	21 Oct 2045		
	860,000.000	Local		108.566720	933,673.79	101.718685	874,780.69	-58,893.10	0.36
		Base		108.566720	933,673.79	101.718685	874,780.69	-58,893.10	0.36
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.15	22 May 2045		
	860,000.000	Local		103.090685	886,579.89	102.057872	877,697.70	-8,882.19	0.36
		Base		103.090685	886,579.89	102.057872	877,697.70	-8,882.19	0.36
38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTRN 10/42 FIXED 5.184					5.184	01 Oct 2042		

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	60,000.000	Local		100.000000	60,000.00	114.172000	68,503.20	8,503.20	0.03
		Base		100.000000	60,000.00	114.172000	68,503.20	8,503.20	0.03
404119BV0	HCA INC SR SECURED 06/47 5.5					5.5	15 Jun 2047		
	560,000.000	Local		101.307027	567,319.35	101.375000	567,700.00	380.65	0.24
		Base		101.307027	567,319.35	101.375000	567,700.00	380.65	0.24
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5					6.5	15 Sep 2037		
	600,000.000	Local		128.533287	771,199.72	118.591800	711,550.80	-59,648.92	0.30
		Base		128.533287	771,199.72	118.591800	711,550.80	-59,648.92	0.29
404280BK4	HSBC HOLDINGS PLC SR UNSECURED 03/28 VAR					4.041	13 Mar 2028		
	570,000.000	Local		101.238814	577,061.24	96.334338	549,105.73	-27,955.51	0.23
		Base		101.238814	577,061.24	96.334338	549,105.73	-27,955.51	0.23
404280BL2	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.0	31 Dec 2099		
	530,000.000	Local		100.000000	530,000.00	95.925000	508,402.50	-21,597.50	0.21
		Base		100.000000	530,000.00	95.925000	508,402.50	-21,597.50	0.21
404280BN8	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.25	31 Dec 2099		
	290,000.000	Local		101.065303	293,089.38	99.625000	288,912.50	-4,176.88	0.12
		Base		101.065303	293,089.38	99.625000	288,912.50	-4,176.88	0.12
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR					6.5	31 Dec 2099		
	710,000.000	Local		99.471861	706,250.21	96.500000	685,150.00	-21,100.21	0.28
		Base		99.471861	706,250.21	96.500000	685,150.00	-21,100.21	0.28
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR					4.583	19 Jun 2029		
	320,000.000	Local		100.000000	320,000.00	100.001572	320,005.03	5.03	0.13
		Base		100.000000	320,000.00	100.001572	320,005.03	5.03	0.13
40573LAU0	HALFMOON PARENT INC SR SECURED 144A 08/38 4.8					4.8	15 Aug 2038		
	730,000.000	Local		99.839186	728,826.06	100.280380	732,046.77	3,220.71	0.30
		Base		99.839186	728,826.06	100.280380	732,046.77	3,220.71	0.30
40573LAW6	HALFMOON PARENT INC SR UNSECURED 144A 12/48 4.9					4.9	15 Dec 2048		
	740,000.000	Local		99.775127	738,335.94	99.277682	734,654.85	-3,681.09	0.30
		Base		99.775127	738,335.94	99.277682	734,654.85	-3,681.09	0.30
406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75					4.75	01 Aug 2043		

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WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCX



STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		230,000.000	Local 99.807474	229,557.19	102.319172	235,334.10	5,776.91	0.10
			Base 99.807474	229,557.19	102.319172	235,334.10	5,776.91	0.10
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85				4.85	15 Nov 2035		
		450,000.000	Local 106.547931	479,465.69	104.602362	470,710.63	-8,755.06	0.20
			Base 106.547931	479,465.69	104.602362	470,710.63	-8,755.06	0.20
406216BK6	HALLIBURTON CO SR UNSECURED 11/45 5				5.0	15 Nov 2045		
		200,000.000	Local 107.161535	214,323.07	106.795294	213,590.59	-732.48	0.09
			Base 107.161535	214,323.07	106.795294	213,590.59	-732.48	0.09
413875AS4	HARRIS CORPORATION SR UNSECURED 04/35 4.854				4.854	27 Apr 2035		
		580,000.000	Local 105.766824	613,447.58	102.627926	595,241.97	-18,205.61	0.25
			Base 105.766824	613,447.58	102.627926	595,241.97	-18,205.61	0.25
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054				5.054	27 Apr 2045		
		300,000.000	Local 108.810703	326,432.11	105.214027	315,642.08	-10,790.03	0.13
			Base 108.810703	326,432.11	105.214027	315,642.08	-10,790.03	0.13
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125				7.125	01 Aug 2039		
		90,000.000	Local 123.585689	111,227.12	120.614853	108,553.37	-2,673.75	0.05
			Base 123.585689	111,227.12	120.614853	108,553.37	-2,673.75	0.04
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4				4.4	15 Mar 2045		
		120,000.000	Local 101.515717	121,818.86	103.924678	124,709.61	2,890.75	0.05
			Base 101.515717	121,818.86	103.924678	124,709.61	2,890.75	0.05
437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25				4.25	01 Apr 2046		
		200,000.000	Local 109.398580	218,797.16	102.133321	204,266.64	-14,530.52	0.08
			Base 109.398580	218,797.16	102.133321	204,266.64	-14,530.52	0.08
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625				4.625	01 Dec 2042		
		150,000.000	Local 101.214247	151,821.37	99.015226	148,522.84	-3,298.53	0.06
			Base 101.214247	151,821.37	99.015226	148,522.84	-3,298.53	0.06
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.95	01 Oct 2044		
		690,000.000	Local 109.755516	757,313.06	103.843788	716,522.14	-40,790.92	0.30
			Base 109.755516	757,313.06	103.843788	716,522.14	-40,790.92	0.30
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8				4.8	15 Mar 2047		

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		640,000.000	Local Base	107.665139 107.665139	689,056.89 689,056.89	101.992632 101.992632	652,752.84 652,752.84	-36,304.05 -36,304.05	0.27 0.27
446413AL0	HUNTINGTON INGALLS INDUS COMPANY GUAR 12/27 3.483				3.483	01 Dec 2027			
		250,000.000	Local Base	100.000000 100.000000	250,000.00 250,000.00	93.660000 93.660000	234,150.00 234,150.00	-15,850.00 -15,850.00	0.10 0.10
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR				4.78	21 Dec 2065			
		240,000.000	Local Base	78.496363 78.496363	188,391.27 188,391.27	91.000000 91.000000	218,400.00 218,400.00	30,008.73 30,008.73	0.09 0.09
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR				5.03	21 Dec 2065			
		110,000.000	Local Base	97.724727 97.724727	107,497.20 107,497.20	90.500000 90.500000	99,550.00 99,550.00	-7,947.20 -7,947.20	0.04 0.04
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1				5.1	01 Jun 2033			
		330,000.000	Local Base	96.753494 96.753494	319,286.53 319,286.53	95.975000 95.975000	316,717.50 316,717.50	-2,569.03 -2,569.03	0.13 0.13
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63				6.63	01 Feb 2035			
		305,000.000	Local Base	102.714557 102.714557	313,279.40 313,279.40	105.440000 105.440000	321,592.00 321,592.00	8,312.60 8,312.60	0.13 0.13
452152GS4	ILLINOIS ST ILS 07/35 FIXED 7.35				7.35	01 Jul 2035			
		50,000.000	Local Base	117.498980 117.498980	58,749.49 58,749.49	110.127000 110.127000	55,063.50 55,063.50	-3,685.99 -3,685.99	0.02 0.02
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65				5.65	01 Dec 2038			
		110,000.000	Local Base	103.528355 103.528355	113,881.19 113,881.19	97.615000 97.615000	107,376.50 107,376.50	-6,504.69 -6,504.69	0.04 0.04
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35				4.35	11 Jan 2048			
		640,000.000	Local Base	99.400722 99.400722	636,164.62 636,164.62	91.584200 91.584200	586,138.88 586,138.88	-50,025.74 -50,025.74	0.24 0.24
45685EAJ5	VOYA FINANCIAL INC COMPANY GUAR 07/43 5.7				5.7	15 Jul 2043			
		70,000.000	Local Base	110.526643 110.526643	77,368.65 77,368.65	109.722034 109.722034	76,805.42 76,805.42	-563.23 -563.23	0.03 0.03
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734				3.734	08 Dec 2047			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	174,000.000	Local	100.487241	174,847.80	93.188429	162,147.87	-12,699.93	0.07	
		Base	100.487241	174,847.80	93.188429	162,147.87	-12,699.93	0.07	
45866FAH7	INTERCONTINENTALEXCHANGE SR UNSECURED 09/48 4.25					4.25	21 Sep 2048		
	890,000.000	Local	99.332637	884,060.47	98.485400	876,520.06	-7,540.41	0.36	
		Base	99.332637	884,060.47	98.485400	876,520.06	-7,540.41	0.36	
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625	15 Jan 2022		
	210,000.000	Local	113.763029	238,902.36	113.653366	238,672.07	-230.29	0.10	
		Base	113.763029	238,902.36	113.653366	238,672.07	-230.29	0.10	
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017	26 Jun 2024		
	400,000.000	Local	100.621933	402,487.73	90.238563	360,954.25	-41,533.48	0.15	
		Base	100.621933	402,487.73	90.238563	360,954.25	-41,533.48	0.15	
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.71	15 Jan 2026		
	740,000.000	Local	98.500701	728,905.19	90.968856	673,169.53	-55,735.66	0.28	
		Base	98.500701	728,905.19	90.968856	673,169.53	-55,735.66	0.28	
46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875					3.875	14 Jul 2027		
	2,060,000.000	Local	100.044411	2,060,914.87	85.340689	1,758,018.19	-302,896.68	0.73	
		Base	100.044411	2,060,914.87	85.340689	1,758,018.19	-302,896.68	0.73	
46115HBE6	INTESA SANPAOLO SPA SR UNSECURED 144A 01/48 4.375					4.375	12 Jan 2048		
	1,400,000.000	Local	90.562110	1,267,869.54	75.777547	1,060,885.66	-206,983.88	0.44	
		Base	90.562110	1,267,869.54	75.777547	1,060,885.66	-206,983.88	0.44	
46513YJJ8	STATE OF ISRAEL SR UNSECURED 01/48 4.125					4.125	17 Jan 2048		
	340,000.000	Local	99.108900	336,970.26	95.516000	324,754.40	-12,215.86	0.13	
		Base	99.108900	336,970.26	95.516000	324,754.40	-12,215.86	0.13	
46625HJM3	JPMORGAN CHASE + CO SUBORDINATED 08/43 5.625					5.625	16 Aug 2043		
	260,000.000	Local	114.005523	296,414.36	113.629682	295,437.17	-977.19	0.12	
		Base	114.005523	296,414.36	113.629682	295,437.17	-977.19	0.12	
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.95	01 Jun 2045		
	540,000.000	Local	101.376593	547,433.60	104.864999	566,270.99	18,837.39	0.23	
		Base	101.376593	547,433.60	104.864999	566,270.99	18,837.39	0.23	
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625	01 Dec 2027		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	220,000.000	Local	99.905695	219,792.53	94.311143	207,484.51	-12,308.02	0.09	
		Base	99.905695	219,792.53	94.311143	207,484.51	-12,308.02	0.09	
46629PAE8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP9 AM				5.372	15 May 2047			
	35,392.720	Local	104.781011	37,084.85	100.272950	35,489.32	-1,595.53	0.01	
Original Face:	113,000.000	Base	104.781011	37,084.85	100.272950	35,489.32	-1,595.53	0.01	
46644YBD1	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 D				4.27094	15 Aug 2048			
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
46647PAA4	JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR				4.26	22 Feb 2048			
	450,000.000	Local	102.366100	460,647.45	96.217819	432,980.19	-27,667.26	0.18	
		Base	102.366100	460,647.45	96.217819	432,980.19	-27,667.26	0.18	
46647PAR7	JPMORGAN CHASE + CO SR UNSECURED 04/29 VAR				4.005	23 Apr 2029			
	610,000.000	Local	100.000000	610,000.00	98.305818	599,665.49	-10,334.51	0.25	
		Base	100.000000	610,000.00	98.305818	599,665.49	-10,334.51	0.25	
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR				4.203	23 Jul 2029			
	140,000.000	Local	100.000000	140,000.00	99.702653	139,583.71	-416.29	0.06	
		Base	100.000000	140,000.00	99.702653	139,583.71	-416.29	0.06	
47770VAZ3	JOB SOHIO BEVERAGE SYS STWD LIQ JOBGEN 01/35 FIXED 4.532				4.532	01 Jan 2035			
	190,000.000	Local	110.100279	209,190.53	105.768000	200,959.20	-8,231.33	0.08	
		Base	110.100279	209,190.53	105.768000	200,959.20	-8,231.33	0.08	
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95				5.95	15 Aug 2037			
	20,000.000	Local	104.829550	20,965.91	125.596877	25,119.38	4,153.47	0.01	
		Base	104.829550	20,965.91	125.596877	25,119.38	4,153.47	0.01	
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5				4.5	01 Sep 2040			
	20,000.000	Local	105.331700	21,066.34	106.658640	21,331.73	265.39	0.01	
		Base	105.331700	21,066.34	106.658640	21,331.73	265.39	0.01	
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7				3.7	01 Mar 2046			
	70,000.000	Local	102.537414	71,776.19	95.152893	66,607.03	-5,169.16	0.03	
		Base	102.537414	71,776.19	95.152893	66,607.03	-5,169.16	0.03	
478160CL6	JOHNSON + JOHNSON SR UNSECURED 01/38 3.4				3.4	15 Jan 2038			

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		210,000.000	Local 99.712295	209,395.82	93.400251	196,140.53	-13,255.29	0.08
			Base 99.712295	209,395.82	93.400251	196,140.53	-13,255.29	0.08
478160CM4	JOHNSON + JOHNSON SR UNSECURED 01/48 3.5				3.5	15 Jan 2048		
		200,000.000	Local 99.629395	199,258.79	91.624041	183,248.08	-16,010.71	0.08
			Base 99.629395	199,258.79	91.624041	183,248.08	-16,010.71	0.08
48126BAA1	JPMORGAN CHASE + CO SR UNSECURED 01/42 5.4				5.4	06 Jan 2042		
		330,000.000	Local 122.199100	403,257.03	112.424744	371,001.66	-32,255.37	0.15
			Base 122.199100	403,257.03	112.424744	371,001.66	-32,255.37	0.15
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5				5.5	01 Feb 2043		
		420,000.000	Local 115.338540	484,421.87	103.204329	433,458.18	-50,963.69	0.18
			Base 115.338540	484,421.87	103.204329	433,458.18	-50,963.69	0.18
48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125				5.125	01 Jun 2044		
		1,510,000.000	Local 105.306581	1,590,129.37	99.287813	1,499,245.98	-90,883.39	0.62
			Base 105.306581	1,590,129.37	99.287813	1,499,245.98	-90,883.39	0.62
48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15				4.15	01 May 2047		
		340,000.000	Local 102.695294	349,164.00	99.874414	339,573.01	-9,590.99	0.14
			Base 102.695294	349,164.00	99.874414	339,573.01	-9,590.99	0.14
48667QAS4	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 10/48 6.375				6.375	24 Oct 2048		
		260,000.000	Local 99.009731	257,425.30	104.862000	272,641.20	15,215.90	0.11
			Base 99.009731	257,425.30	104.862000	272,641.20	15,215.90	0.11
491798AH7	REPUBLIC OF KENYA SR UNSECURED 144A 02/48 8.25				8.25	28 Feb 2048		
		270,000.000	Local 100.000000	270,000.00	96.508000	260,571.60	-9,428.40	0.11
			Base 100.000000	270,000.00	96.508000	260,571.60	-9,428.40	0.11
492386AT4	KERR MCGEE CORP COMPANY GUAR 09/31 7.875				7.875	15 Sep 2031		
		60,000.000	Local 123.817283	74,290.37	124.549340	74,729.60	439.23	0.03
			Base 123.817283	74,290.37	124.549340	74,729.60	439.23	0.03
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95				6.95	01 Jul 2024		
		315,000.000	Local 106.572743	335,704.14	112.606740	354,711.23	19,007.09	0.15
			Base 106.572743	335,704.14	112.606740	354,711.23	19,007.09	0.15
494550AQ9	KINDER MORGAN ENER PART COMPANY GUAR 08/33 7.3				7.3	15 Aug 2033		

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	100,000.000	Local		119.185250	119,185.25	118.550669	118,550.67	-634.58	0.05
		Base		119.185250	119,185.25	118.550669	118,550.67	-634.58	0.05
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95					6.95	15 Jan 2038		
	480,000.000	Local		120.883221	580,239.46	121.217883	581,845.84	1,606.38	0.24
		Base		120.883221	580,239.46	121.217883	581,845.84	1,606.38	0.24
494550BK1	KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625					5.625	01 Sep 2041		
	330,000.000	Local		103.889291	342,834.66	104.591611	345,152.32	2,317.66	0.14
		Base		103.889291	342,834.66	104.591611	345,152.32	2,317.66	0.14
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5					5.0	04 Jun 2042		
	370,000.000	Local		104.635719	387,152.16	95.483624	353,289.41	-33,862.75	0.15
		Base		104.635719	387,152.16	95.483624	353,289.41	-33,862.75	0.15
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375					4.375	01 Jun 2046		
	360,000.000	Local		99.464581	358,072.49	88.319855	317,951.48	-40,121.01	0.13
		Base		99.464581	358,072.49	88.319855	317,951.48	-40,121.01	0.13
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.2	15 Jul 2045		
	330,000.000	Local		105.935818	349,588.20	97.750480	322,576.58	-27,011.62	0.13
		Base		105.935818	349,588.20	97.750480	322,576.58	-27,011.62	0.13
501044DJ7	KROGER CO SR UNSECURED 08/27 3.7					3.7	01 Aug 2027		
	200,000.000	Local		99.946920	199,893.84	95.797566	191,595.13	-8,298.71	0.08
		Base		99.946920	199,893.84	95.797566	191,595.13	-8,298.71	0.08
501044DK4	KROGER CO SR UNSECURED 01/48 4.65					4.65	15 Jan 2048		
	150,000.000	Local		99.289187	148,933.78	94.234405	141,351.61	-7,582.17	0.06
		Base		99.289187	148,933.78	94.234405	141,351.61	-7,582.17	0.06
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5					4.5	30 Apr 2024		
	290,000.000	Local		101.423117	294,127.04	97.920000	283,968.00	-10,159.04	0.12
		Base		101.423117	294,127.04	97.920000	283,968.00	-10,159.04	0.12
532457BR8	ELI LILLY + CO SR UNSECURED 05/47 3.95					3.95	15 May 2047		
	190,000.000	Local		102.920526	195,549.00	99.124323	188,336.21	-7,212.79	0.08
		Base		102.920526	195,549.00	99.124323	188,336.21	-7,212.79	0.08
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR					7.5	30 Apr 2049		

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# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY  
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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	350,000.000	Local		109.027831	381,597.41	103.125000	360,937.50	-20,659.91	0.15
		Base		109.027831	381,597.41	103.125000	360,937.50	-20,659.91	0.15
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR					3.574	07 Nov 2028		
	370,000.000	Local		100.000000	370,000.00	91.599756	338,919.10	-31,080.90	0.14
		Base		100.000000	370,000.00	91.599756	338,919.10	-31,080.90	0.14
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375	22 Mar 2028		
	520,000.000	Local		99.783131	518,872.28	97.546303	507,240.78	-11,631.50	0.21
		Base		99.783131	518,872.28	97.546303	507,240.78	-11,631.50	0.21
539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07					4.07	15 Dec 2042		
	20,000.000	Local		97.982150	19,596.43	97.204265	19,440.85	-155.58	0.01
		Base		97.982150	19,596.43	97.204265	19,440.85	-155.58	0.01
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.5	15 May 2036		
	50,000.000	Local		98.292520	49,146.26	104.236671	52,118.34	2,972.08	0.02
		Base		98.292520	49,146.26	104.236671	52,118.34	2,972.08	0.02
539830BN8	LOCKHEED MARTIN CORP SR UNSECURED 09/52 4.09					4.09	15 Sep 2052		
	301,000.000	Local		101.737432	306,229.67	95.203820	286,563.50	-19,666.17	0.12
		Base		101.737432	306,229.67	95.203820	286,563.50	-19,666.17	0.12
544495VY7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574					6.574	01 Jul 2045		
	20,000.000	Local		100.000000	20,000.00	137.517000	27,503.40	7,503.40	0.01
		Base		100.000000	20,000.00	137.517000	27,503.40	7,503.40	0.01
548661CX3	LOWE S COS INC SR UNSECURED 04/42 4.65					4.65	15 Apr 2042		
	10,000.000	Local		99.613900	9,961.39	104.029318	10,402.93	441.54	0.00
		Base		99.613900	9,961.39	104.029318	10,402.93	441.54	0.00
549876AH3	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 04/23 4.563					4.563	24 Apr 2023		
	230,000.000	Local		100.000000	230,000.00	99.202000	228,164.60	-1,835.40	0.09
		Base		100.000000	230,000.00	99.202000	228,164.60	-1,835.40	0.09
549876AL4	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 11/26 4.75					4.75	02 Nov 2026		
	910,000.000	Local		101.895778	927,251.58	98.640200	897,625.82	-29,625.76	0.37
		Base		101.895778	927,251.58	98.640200	897,625.82	-29,625.76	0.37
55336VAL4	MPLX LP SR UNSECURED 03/47 5.2					5.2	01 Mar 2047		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	160,000.000	Local		101.981706	163,170.73	100.200944	160,321.51	-2,849.22	0.07
		Base		101.981706	163,170.73	100.200944	160,321.51	-2,849.22	0.07
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.5	15 Apr 2038		
	820,000.000	Local		98.643315	808,875.18	94.249534	772,846.18	-36,029.00	0.32
		Base		98.643315	808,875.18	94.249534	772,846.18	-36,029.00	0.32
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5					5.0	15 Oct 2027		
	290,000.000	Local		100.072034	290,208.90	96.375000	279,487.50	-10,721.40	0.12
		Base		100.072034	290,208.90	96.375000	279,487.50	-10,721.40	0.12
559079AK4	MAGELLAN HEALTH SRVCS SR UNSECURED 09/24 4.4					4.4	22 Sep 2024		
	660,000.000	Local		100.122680	660,809.69	96.498022	636,886.95	-23,922.74	0.26
		Base		100.122680	660,809.69	96.498022	636,886.95	-23,922.74	0.26
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25					4.25	15 Sep 2046		
	322,000.000	Local		99.858025	321,542.84	93.299522	300,424.46	-21,118.38	0.12
		Base		99.858025	321,542.84	93.299522	300,424.46	-21,118.38	0.12
575718AA9	MASS INSTITUTE OF TECH UNSECURED 07/11 5.6					5.6	01 Jul 2111		
	295,000.000	Local		135.974407	401,124.50	127.116380	374,993.32	-26,131.18	0.16
		Base		135.974407	401,124.50	127.116380	374,993.32	-26,131.18	0.16
575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9					4.9	01 Apr 2077		
	350,000.000	Local		103.378489	361,824.71	98.691664	345,420.82	-16,403.89	0.14
		Base		103.378489	361,824.71	98.691664	345,420.82	-16,403.89	0.14
578454AC4	MAYO CLINIC UNSECURED 11/47 4					4.0	15 Nov 2047		
	40,000.000	Local		100.000000	40,000.00	97.484561	38,993.82	-1,006.18	0.02
		Base		100.000000	40,000.00	97.484561	38,993.82	-1,006.18	0.02
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7					4.7	09 Dec 2035		
	160,000.000	Local		103.875900	166,201.44	103.948678	166,317.88	116.44	0.07
		Base		103.875900	166,201.44	103.948678	166,317.88	116.44	0.07
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875	09 Dec 2045		
	330,000.000	Local		108.048039	356,558.53	104.578515	345,109.10	-11,449.43	0.14
		Base		108.048039	356,558.53	104.578515	345,109.10	-11,449.43	0.14
58013MFC3	MCDONALD S CORP SR UNSECURED 03/47 4.45					4.45	01 Mar 2047		

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	190,000.000	Local		99.837532	189,691.31	98.196135	186,572.66	-3,118.65	0.08
		Base		99.837532	189,691.31	98.196135	186,572.66	-3,118.65	0.08
58013MFH2	MCDONALD S CORP SR UNSECURED 09/48 4.45					4.45	01 Sep 2048		
	460,000.000	Local		99.521996	457,801.18	98.051034	451,034.76	-6,766.42	0.19
		Base		99.521996	457,801.18	98.051034	451,034.76	-6,766.42	0.19
585055AT3	MEDTRONIC INC COMPANY GUAR 03/40 5.55					5.55	15 Mar 2040		
	40,000.000	Local		99.811925	39,924.77	116.200357	46,480.14	6,555.37	0.02
		Base		99.811925	39,924.77	116.200357	46,480.14	6,555.37	0.02
585055AW6	MEDTRONIC INC COMPANY GUAR 03/42 4.5					4.5	15 Mar 2042		
	70,000.000	Local		99.849043	69,894.33	103.246996	72,272.90	2,378.57	0.03
		Base		99.849043	69,894.33	103.246996	72,272.90	2,378.57	0.03
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625	15 Mar 2045		
	130,000.000	Local		109.491292	142,338.68	105.913244	137,687.22	-4,651.46	0.06
		Base		109.491292	142,338.68	105.913244	137,687.22	-4,651.46	0.06
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.4	15 Dec 2066		
	255,000.000	Local		86.365376	220,231.71	106.000000	270,300.00	50,068.29	0.11
		Base		86.365376	220,231.71	106.000000	270,300.00	50,068.29	0.11
59259YBY4	MET TRANSPRTN AUTH NY REVENUE MTATRN 11/39 FIXED 6.668					6.668	15 Nov 2039		
	500,000.000	Local		141.150288	705,751.44	129.582000	647,910.00	-57,841.44	0.27
		Base		141.150288	705,751.44	129.582000	647,910.00	-57,841.44	0.27
594918BD5	MICROSOFT CORP SR UNSECURED 02/45 3.75					3.75	12 Feb 2045		
	600,000.000	Local		96.560608	579,363.65	96.916771	581,500.63	2,136.98	0.24
		Base		96.560608	579,363.65	96.916771	581,500.63	2,136.98	0.24
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7					3.7	08 Aug 2046		
	830,000.000	Local		99.544236	826,217.16	95.647824	793,876.94	-32,340.22	0.33
		Base		99.544236	826,217.16	95.647824	793,876.94	-32,340.22	0.33
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95					3.95	08 Aug 2056		
	140,000.000	Local		93.133200	130,386.48	97.831007	136,963.41	6,576.93	0.06
		Base		93.133200	130,386.48	97.831007	136,963.41	6,576.93	0.06
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1					4.1	06 Feb 2037		

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		820,000.000	Local Base	105.503560 105.503560	865,129.19 865,129.19	103.294665 103.294665	847,016.25 847,016.25	-18,112.94 -18,112.94	0.35 0.35
594918CA0	MICROSOFT CORP SR UNSECURED 02/47 4.25				4.25	06 Feb 2047			
		130,000.000	Local Base	100.722438 100.722438	130,939.17 130,939.17	105.001542 105.001542	136,502.00 136,502.00	5,562.83 5,562.83	0.06 0.06
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125				6.125	01 Apr 2036			
		975,000.000	Local Base	116.011931 116.011931	1,131,116.33 1,131,116.33	121.057511 121.057511	1,180,310.73 1,180,310.73	49,194.40 49,194.40	0.49 0.49
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4				5.4	15 Dec 2043			
		230,000.000	Local Base	99.829448 99.829448	229,607.73 229,607.73	116.994213 116.994213	269,086.69 269,086.69	39,478.96 39,478.96	0.11 0.11
617446HD4	MORGAN STANLEY SR UNSECURED 04/32 7.25				7.25	01 Apr 2032			
		200,000.000	Local Base	106.882200 106.882200	213,764.40 213,764.40	127.560646 127.560646	255,121.29 255,121.29	41,356.89 41,356.89	0.11 0.11
61746BEG7	MORGAN STANLEY SR UNSECURED 01/47 4.375				4.375	22 Jan 2047			
		200,000.000	Local Base	101.291370 101.291370	202,582.74 202,582.74	97.179061 97.179061	194,358.12 194,358.12	-8,224.62 -8,224.62	0.08 0.08
628530BG1	MYLAN INC COMPANY GUAR 144A 04/28 4.55				4.55	15 Apr 2028			
		80,000.000	Local Base	99.761450 99.761450	79,809.16 79,809.16	97.214524 97.214524	77,771.62 77,771.62	-2,037.54 -2,037.54	0.03 0.03
62912XAF1	NGPL PIPECO LLC SR UNSECURED 144A 08/27 4.875				4.875	15 Aug 2027			
		50,000.000	Local Base	100.000000 100.000000	50,000.00 50,000.00	99.500000 99.500000	49,750.00 49,750.00	-250.00 -250.00	0.02 0.02
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375				9.375	15 Aug 2039			
		20,000.000	Local Base	149.304800 149.304800	29,860.96 29,860.96	154.543156 154.543156	30,908.63 30,908.63	1,047.67 1,047.67	0.01 0.01
651229AY2	NEWELL BRANDS INC SR UNSECURED 04/46 5.5				5.5	01 Apr 2046			
		580,000.000	Local Base	106.175786 106.175786	615,819.56 615,819.56	95.271654 95.271654	552,575.59 552,575.59	-63,243.97 -63,243.97	0.23 0.23
65412JAH6	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/38 7.696				7.696	23 Feb 2038			

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	890,000.000	Local		100.000000	890,000.00	97.884000	871,167.60	-18,832.40	0.36
		Base		100.000000	890,000.00	97.884000	871,167.60	-18,832.40	0.36
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6					6.0	01 Mar 2041		
	110,000.000	Local		101.482936	111,631.23	107.000445	117,700.49	6,069.26	0.05
		Base		101.482936	111,631.23	107.000445	117,700.49	6,069.26	0.05
655044AG0	NOBLE ENERGY INC SR UNSECURED 11/43 5.25					5.25	15 Nov 2043		
	250,000.000	Local		99.584480	248,961.20	98.632879	246,582.20	-2,379.00	0.10
		Base		99.584480	248,961.20	98.632879	246,582.20	-2,379.00	0.10
655044AJ4	NOBLE ENERGY INC SR UNSECURED 11/44 5.05					5.05	15 Nov 2044		
	500,000.000	Local		103.518888	517,594.44	96.865657	484,328.29	-33,266.15	0.20
		Base		103.518888	517,594.44	96.865657	484,328.29	-33,266.15	0.20
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.95	15 Aug 2047		
	20,000.000	Local		101.868850	20,373.77	95.764828	19,152.97	-1,220.80	0.01
		Base		101.868850	20,373.77	95.764828	19,152.97	-1,220.80	0.01
655664AH3	NORDSTROM INC SR UNSECURED 03/28 6.95					6.95	15 Mar 2028		
	30,000.000	Local		126.652867	37,995.86	110.966609	33,289.98	-4,705.88	0.01
		Base		126.652867	37,995.86	110.966609	33,289.98	-4,705.88	0.01
655844BY3	NORFOLK SOUTHERN CORP SR UNSECURED 02/48 4.15					4.15	28 Feb 2048		
	140,000.000	Local		98.162214	137,427.10	96.623594	135,273.03	-2,154.07	0.06
		Base		98.162214	137,427.10	96.623594	135,273.03	-2,154.07	0.06
655844CB2	NORFOLK SOUTHERN CORP SR UNSECURED 12/49 5.1					5.1	31 Dec 2049		
	370,000.000	Local		99.806414	369,283.73	98.725049	365,282.68	-4,001.05	0.15
		Base		99.806414	369,283.73	98.725049	365,282.68	-4,001.05	0.15
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75					4.75	01 Jun 2043		
	90,000.000	Local		114.075156	102,667.64	103.774328	93,396.90	-9,270.74	0.04
		Base		114.075156	102,667.64	103.774328	93,396.90	-9,270.74	0.04
666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03					4.03	15 Oct 2047		
	840,000.000	Local		100.891587	847,489.33	93.778484	787,739.27	-59,750.06	0.33
		Base		100.891587	847,489.33	93.778484	787,739.27	-59,750.06	0.33
668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85					3.85	30 Sep 2047		

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	1,120,000.000	Local	98.810472	1,106,677.29	91.648546	1,026,463.72	-80,213.57	0.43	
		Base	98.810472	1,106,677.29	91.648546	1,026,463.72	-80,213.57	0.43	
668444AC6	NORTHWESTERN UNIVERSITY UNSECURED 12/44 4.643				4.643	01 Dec 2044			
	20,000.000	Local	100.000000	20,000.00	109.892989	21,978.60	1,978.60	0.01	
		Base	100.000000	20,000.00	109.892989	21,978.60	1,978.60	0.01	
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625				4.625	15 Jun 2045			
	250,000.000	Local	99.336688	248,341.72	103.898255	259,745.64	11,403.92	0.11	
		Base	99.336688	248,341.72	103.898255	259,745.64	11,403.92	0.11	
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4				4.4	15 Apr 2046			
	320,000.000	Local	101.499303	324,797.77	101.721208	325,507.87	710.10	0.14	
		Base	101.499303	324,797.77	101.721208	325,507.87	710.10	0.13	
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1				4.1	15 Feb 2047			
	510,000.000	Local	101.627543	518,300.47	96.906180	494,221.52	-24,078.95	0.20	
		Base	101.627543	518,300.47	96.906180	494,221.52	-24,078.95	0.20	
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25				8.25	15 Oct 2038			
	80,000.000	Local	147.242188	117,793.75	143.415704	114,732.56	-3,061.19	0.05	
		Base	147.242188	117,793.75	143.415704	114,732.56	-3,061.19	0.05	
677632PA3	OHIO ST UNIV OHSHGR 12/99 FIXED OID 4.8				4.8	31 Dec 2099			
	70,000.000	Local	98.996286	69,297.40	107.319000	75,123.30	5,825.90	0.03	
		Base	98.996286	69,297.40	107.319000	75,123.30	5,825.90	0.03	
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05				6.05	01 Mar 2034			
	1,020,000.000	Local	124.766442	1,272,617.71	113.664274	1,159,375.59	-113,242.12	0.48	
		Base	124.766442	1,272,617.71	113.664274	1,159,375.59	-113,242.12	0.48	
694308GJ0	PACIFIC GAS + ELECTRIC SR UNSECURED 03/37 5.8				5.8	01 Mar 2037			
	220,000.000	Local	95.148673	209,327.08	111.549156	245,408.14	36,081.06	0.10	
		Base	95.148673	209,327.08	111.549156	245,408.14	36,081.06	0.10	
694308GY7	PACIFIC GAS + ELECTRIC SR UNSECURED 12/41 4.5				4.5	15 Dec 2041			
	170,000.000	Local	99.680924	169,457.57	91.278131	155,172.82	-14,284.75	0.06	
		Base	99.680924	169,457.57	91.278131	155,172.82	-14,284.75	0.06	
694308HD2	PACIFIC GAS + ELECTRIC SR UNSECURED 06/43 4.6				4.6	15 Jun 2043			

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# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCX



STATE STREET

As of: September 28, 2018

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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
		180,000.000	Local 109.027000	196,248.60	95.655965	172,180.74	-24,067.86	0.07
			Base 109.027000	196,248.60	95.655965	172,180.74	-24,067.86	0.07
694308HH3	PACIFIC GAS + ELECTRIC SR UNSECURED 02/44 4.75				4.75	15 Feb 2044		
		70,000.000	Local 99.599943	69,719.96	97.317893	68,122.53	-1,597.43	0.03
			Base 99.599943	69,719.96	97.317893	68,122.53	-1,597.43	0.03
694308HR1	PACIFIC GAS + ELECTRIC SR UNSECURED 12/46 4				4.0	01 Dec 2046		
		490,000.000	Local 103.219810	505,777.07	87.572884	429,107.13	-76,669.94	0.18
			Base 103.219810	505,777.07	87.572884	429,107.13	-76,669.94	0.18
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625				6.625	15 Jun 2035		
		500,000.000	Local 106.632612	533,163.06	99.350000	496,750.00	-36,413.06	0.21
			Base 106.632612	533,163.06	99.350000	496,750.00	-36,413.06	0.21
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15				4.15	15 Apr 2025		
		130,000.000	Local 99.838131	129,789.57	99.746897	129,670.97	-118.60	0.05
			Base 99.838131	129,789.57	99.746897	129,670.97	-118.60	0.05
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875				6.875	20 Jan 2040		
		26,000.000	Local 98.677077	25,656.04	92.925000	24,160.50	-1,495.54	0.01
			Base 98.677077	25,656.04	92.925000	24,160.50	-1,495.54	0.01
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375				7.375	17 Jan 2027		
		650,000.000	Local 106.723025	693,699.66	101.265000	658,222.50	-35,477.16	0.27
			Base 106.723025	693,699.66	101.265000	658,222.50	-35,477.16	0.27
71654QAZ5	PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5				6.5	02 Jun 2041		
		590,000.000	Local 113.386339	668,979.40	93.750000	553,125.00	-115,854.40	0.23
			Base 113.386339	668,979.40	93.750000	553,125.00	-115,854.40	0.23
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5				5.5	27 Jun 2044		
		160,000.000	Local 84.513844	135,222.15	84.640000	135,424.00	201.85	0.06
			Base 84.513844	135,222.15	84.640000	135,424.00	201.85	0.06
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375				6.375	23 Jan 2045		
		420,000.000	Local 98.823907	415,060.41	92.600000	388,920.00	-26,140.41	0.16
			Base 98.823907	415,060.41	92.600000	388,920.00	-26,140.41	0.16
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875				6.875	04 Aug 2026		

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	170,000.000	Local		99.850218	169,745.37	105.490000	179,333.00	9,587.63	0.07
		Base		99.850218	169,745.37	105.490000	179,333.00	9,587.63	0.07
71654QCG5	PETROLEOS MEXICANOS COMPANY GUAR 03/27 6.5					6.5	13 Mar 2027		
	630,000.000	Local		105.781744	666,424.99	102.150000	643,545.00	-22,879.99	0.27
		Base		105.781744	666,424.99	102.150000	643,545.00	-22,879.99	0.27
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4					4.4	15 May 2044		
	130,000.000	Local		99.729415	129,648.24	102.811436	133,654.87	4,006.63	0.06
		Base		99.729415	129,648.24	102.811436	133,654.87	4,006.63	0.06
718172AC3	PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375					6.375	16 May 2038		
	390,000.000	Local		122.555187	477,965.23	120.363689	469,418.39	-8,546.84	0.19
		Base		122.555187	477,965.23	120.363689	469,418.39	-8,546.84	0.19
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875	21 Aug 2042		
	200,000.000	Local		99.191210	198,382.42	89.764044	179,528.09	-18,854.33	0.07
		Base		99.191210	198,382.42	89.764044	179,528.09	-18,854.33	0.07
73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458					4.458	01 Oct 2062		
	770,000.000	Local		108.500412	835,453.17	103.627000	797,927.90	-37,525.27	0.33
		Base		108.500412	835,453.17	103.627000	797,927.90	-37,525.27	0.33
742718DF3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/37 5.55					5.55	05 Mar 2037		
	15,000.000	Local		97.130867	14,569.63	120.947041	18,142.06	3,572.43	0.01
		Base		97.130867	14,569.63	120.947041	18,142.06	3,572.43	0.01
742718FB0	PROCTER + GAMBLE CO/THE SR UNSECURED 10/47 3.5					3.5	25 Oct 2047		
	210,000.000	Local		98.722138	207,316.49	92.890606	195,070.27	-12,246.22	0.08
		Base		98.722138	207,316.49	92.890606	195,070.27	-12,246.22	0.08
743263AE5	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75					7.75	01 Mar 2031		
	200,000.000	Local		138.925155	277,850.31	130.893434	261,786.87	-16,063.44	0.11
		Base		138.925155	277,850.31	130.893434	261,786.87	-16,063.44	0.11
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					9.125	16 Mar 2024		
	50,000.000	Local		115.553880	57,776.94	92.090000	46,045.00	-11,731.94	0.02
Original Face:	50,000.000	Base		115.553880	57,776.94	92.090000	46,045.00	-11,731.94	0.02
74432QAQ8	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/36 5.7					5.7	14 Dec 2036		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		50,000.000	Local 109.431180	54,715.59	113.734287	56,867.14	2,151.55	0.02
			Base 109.431180	54,715.59	113.734287	56,867.14	2,151.55	0.02
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875	15 May 2025		
		30,000.000	Local 100.000000	30,000.00	94.625000	28,387.50	-1,612.50	0.01
			Base 100.000000	30,000.00	94.625000	28,387.50	-1,612.50	0.01
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95				4.95	15 Jul 2046		
		360,000.000	Local 107.193822	385,897.76	101.509944	365,435.80	-20,461.96	0.15
			Base 107.193822	385,897.76	101.509944	365,435.80	-20,461.96	0.15
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1				5.1	18 Jun 2050		
		280,000.000	Local 107.652086	301,425.84	102.000000	285,600.00	-15,825.84	0.12
Original Face:		280,000.000	Base 107.652086	301,425.84	102.000000	285,600.00	-15,825.84	0.12
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.85	15 Aug 2045		
		440,000.000	Local 113.621411	499,934.21	108.747611	478,489.49	-21,444.72	0.20
			Base 113.621411	499,934.21	108.747611	478,489.49	-21,444.72	0.20
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125				8.125	01 May 2040		
		50,000.000	Local 125.961240	62,980.62	131.258004	65,629.00	2,648.38	0.03
			Base 125.961240	62,980.62	131.258004	65,629.00	2,648.38	0.03
767201AL0	RIO TINTO FIN USA LTD COMPANY GUAR 11/40 5.2				5.2	02 Nov 2040		
		260,000.000	Local 119.659242	311,114.03	111.334269	289,469.10	-21,644.93	0.12
			Base 119.659242	311,114.03	111.334269	289,469.10	-21,644.93	0.12
780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR				8.625	29 Dec 2049		
		770,000.000	Local 108.618517	836,362.58	107.125000	824,862.50	-11,500.08	0.34
			Base 108.618517	836,362.58	107.125000	824,862.50	-11,500.08	0.34
78009PEH0	ROYAL BK SCOTLND GRP PLC SR UNSECURED 01/30 VAR				5.076	27 Jan 2030		
		200,000.000	Local 100.000000	200,000.00	99.823429	199,646.86	-353.14	0.08
			Base 100.000000	200,000.00	99.823429	199,646.86	-353.14	0.08
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138				6.138	01 May 2049		
		180,000.000	Local 127.861539	230,150.77	130.030000	234,054.00	3,903.23	0.10
			Base 127.861539	230,150.77	130.030000	234,054.00	3,903.23	0.10
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3				4.3	01 Apr 2042		

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		360,000.000	Local 102.271739	368,178.26	97.827304	352,178.29	-15,999.97	0.15
			Base 102.271739	368,178.26	97.827304	352,178.29	-15,999.97	0.15
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75				3.75	01 Jun 2047		
		250,000.000	Local 101.926788	254,816.97	90.979694	227,449.24	-27,367.73	0.09
			Base 101.926788	254,816.97	90.979694	227,449.24	-27,367.73	0.09
80007RAA3	SANDS CHINA LTD SR UNSECURED 144A 08/23 4.6				4.6	08 Aug 2023		
		260,000.000	Local 99.978573	259,944.29	99.979831	259,947.56	3.27	0.11
			Base 99.978573	259,944.29	99.979831	259,947.56	3.27	0.11
80007RAC9	SANDS CHINA LTD SR UNSECURED 144A 08/25 5.125				5.125	08 Aug 2025		
		470,000.000	Local 99.914511	469,598.20	99.775077	468,942.86	-655.34	0.19
			Base 99.914511	469,598.20	99.775077	468,942.86	-655.34	0.19
80007RAD7	SANDS CHINA LTD SR UNSECURED 144A 08/28 5.4				5.4	08 Aug 2028		
		200,000.000	Local 100.645510	201,291.02	99.515031	199,030.06	-2,260.96	0.08
			Base 100.645510	201,291.02	99.515031	199,030.06	-2,260.96	0.08
80281LAA3	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/25 4.75				4.75	15 Sep 2025		
		250,000.000	Local 100.943252	252,358.13	97.471700	243,679.25	-8,678.88	0.10
			Base 100.943252	252,358.13	97.471700	243,679.25	-8,678.88	0.10
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625				5.625	15 Sep 2045		
		1,550,000.000	Local 108.164593	1,676,551.19	103.313875	1,601,365.06	-75,186.13	0.66
			Base 108.164593	1,676,551.19	103.313875	1,601,365.06	-75,186.13	0.66
81413PAG0	SECURITY CAPITAL GROUP COMPANY GUAR 06/28 7.7				7.7	15 Jun 2028		
		140,000.000	Local 125.055264	175,077.37	120.044422	168,062.19	-7,015.18	0.07
			Base 125.055264	175,077.37	120.044422	168,062.19	-7,015.18	0.07
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375				6.375	15 Dec 2038		
		60,000.000	Local 99.507617	59,704.57	129.188171	77,512.90	17,808.33	0.03
			Base 99.507617	59,704.57	129.188171	77,512.90	17,808.33	0.03
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55				4.55	12 Aug 2043		
		40,000.000	Local 107.133850	42,853.54	105.068430	42,027.37	-826.17	0.02
			Base 107.133850	42,853.54	105.068430	42,027.37	-826.17	0.02
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375	11 May 2045		

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		20,000.000	Local 102.508950	20,501.79	103.846376	20,769.28	267.49	0.01
			Base 102.508950	20,501.79	103.846376	20,769.28	267.49	0.01
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.0	10 May 2046		
		810,000.000	Local 100.378440	813,065.36	97.853424	792,612.73	-20,452.63	0.33
			Base 100.378440	813,065.36	97.853424	792,612.73	-20,452.63	0.33
83367TBU2	SOCIETE GENERALE JR SUBORDINA 144A 12/99 VAR				6.75	31 Dec 2099		
		240,000.000	Local 100.000000	240,000.00	93.300000	223,920.00	-16,080.00	0.09
			Base 100.000000	240,000.00	93.300000	223,920.00	-16,080.00	0.09
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5				4.5	01 Sep 2040		
		170,000.000	Local 106.993065	181,888.21	100.975105	171,657.68	-10,230.53	0.07
			Base 106.993065	181,888.21	100.975105	171,657.68	-10,230.53	0.07
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05				4.05	15 Mar 2042		
		370,000.000	Local 103.370138	382,469.51	94.379951	349,205.82	-33,263.69	0.14
			Base 103.370138	382,469.51	94.379951	349,205.82	-33,263.69	0.14
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65				4.65	01 Oct 2043		
		430,000.000	Local 110.694767	475,987.50	103.849305	446,552.01	-29,435.49	0.19
			Base 110.694767	475,987.50	103.849305	446,552.01	-29,435.49	0.19
842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4				4.0	01 Apr 2047		
		60,000.000	Local 105.395717	63,237.43	93.930036	56,358.02	-6,879.41	0.02
			Base 105.395717	63,237.43	93.930036	56,358.02	-6,879.41	0.02
842400GK3	SOUTHERN CAL EDISON 1ST REF MORT 03/48 4.125				4.125	01 Mar 2048		
		270,000.000	Local 96.154730	259,617.77	95.590424	258,094.14	-1,523.63	0.11
			Base 96.154730	259,617.77	95.590424	258,094.14	-1,523.63	0.11
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75				6.75	16 Apr 2040		
		150,000.000	Local 100.841180	151,261.77	118.374626	177,561.94	26,300.17	0.07
			Base 100.841180	151,261.77	118.374626	177,561.94	26,300.17	0.07
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.25	08 Nov 2042		
		500,000.000	Local 102.409110	512,045.55	101.094751	505,473.76	-6,571.79	0.21
			Base 102.409110	512,045.55	101.094751	505,473.76	-6,571.79	0.21
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8				8.0	01 Mar 2032		

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		370,000.000	Local 105.633722	390,844.77	128.440551	475,230.04	84,385.27	0.20
			Base 105.633722	390,844.77	128.440551	475,230.04	84,385.27	0.20
86657MBK1	SUMTER LANDING FL CDD RECREATI SLNFAC 10/47 FIXED 4.172				4.172	01 Oct 2047		
		140,000.000	Local 100.000000	140,000.00	98.877000	138,427.80	-1,572.20	0.06
			Base 100.000000	140,000.00	98.877000	138,427.80	-1,572.20	0.06
86765BAQ2	SUNOCO LOGISTICS PARTNER COMPANY GUAR 05/45 5.35				5.35	15 May 2045		
		180,000.000	Local 99.099000	178,378.20	97.503701	175,506.66	-2,871.54	0.07
			Base 99.099000	178,378.20	97.503701	175,506.66	-2,871.54	0.07
87164KAG9	SYNGENTA FINANCE NV COMPANY GUAR 144A 04/25 4.892				4.892	24 Apr 2025		
		370,000.000	Local 100.000000	370,000.00	98.158638	363,186.96	-6,813.04	0.15
			Base 100.000000	370,000.00	98.158638	363,186.96	-6,813.04	0.15
87164KAJ3	SYNGENTA FINANCE NV COMPANY GUAR 144A 04/48 5.676				5.676	24 Apr 2048		
		220,000.000	Local 100.000000	220,000.00	89.882416	197,741.32	-22,258.68	0.08
			Base 100.000000	220,000.00	89.882416	197,741.32	-22,258.68	0.08
87612EBA3	TARGET CORP SR UNSECURED 07/42 4				4.0	01 Jul 2042		
		60,000.000	Local 98.023200	58,813.92	96.089111	57,653.47	-1,160.45	0.02
			Base 98.023200	58,813.92	96.089111	57,653.47	-1,160.45	0.02
87612EBG0	TARGET CORP SR UNSECURED 11/47 3.9				3.9	15 Nov 2047		
		120,000.000	Local 96.999275	116,399.13	93.799668	112,559.60	-3,839.53	0.05
			Base 96.999275	116,399.13	93.799668	112,559.60	-3,839.53	0.05
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9				4.9	15 Sep 2044		
		620,000.000	Local 107.955240	669,322.49	106.231330	658,634.25	-10,688.24	0.27
			Base 107.955240	669,322.49	106.231330	658,634.25	-10,688.24	0.27
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27				4.27	15 May 2047		
		200,000.000	Local 101.855430	203,710.86	97.013710	194,027.42	-9,683.44	0.08
			Base 101.855430	203,710.86	97.013710	194,027.42	-9,683.44	0.08
878742AW5	TECK RESOURCES LIMITED COMPANY GUAR 07/41 6.25				6.25	15 Jul 2041		
		90,000.000	Local 108.351589	97,516.43	105.000000	94,500.00	-3,016.43	0.04
			Base 108.351589	97,516.43	105.000000	94,500.00	-3,016.43	0.04
87927VAR9	TELECOM ITALIA CAPITAL COMPANY GUAR 07/36 7.2				7.2	18 Jul 2036		

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WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCX



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	190,000.000	Local		104.084842	197,761.20	103.750000	197,125.00	-636.20	0.08
		Base		104.084842	197,761.20	103.750000	197,125.00	-636.20	0.08
87927VAV0	TELECOM ITALIA CAPITAL COMPANY GUAR 06/38 7.721					7.721	04 Jun 2038		
	120,000.000	Local		108.431883	130,118.26	106.000000	127,200.00	-2,918.26	0.05
		Base		108.431883	130,118.26	106.000000	127,200.00	-2,918.26	0.05
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045					7.045	20 Jun 2036		
	220,000.000	Local		123.411959	271,506.31	120.639783	265,407.52	-6,098.79	0.11
		Base		123.411959	271,506.31	120.639783	265,407.52	-6,098.79	0.11
87938WAT0	TELEFONICA EMISIONES SAU COMPANY GUAR 03/27 4.103					4.103	08 Mar 2027		
	150,000.000	Local		100.835620	151,253.43	96.129145	144,193.72	-7,059.71	0.06
		Base		100.835620	151,253.43	96.129145	144,193.72	-7,059.71	0.06
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213	08 Mar 2047		
	880,000.000	Local		104.583327	920,333.28	97.836230	860,958.82	-59,374.46	0.36
		Base		104.583327	920,333.28	97.836230	860,958.82	-59,374.46	0.36
87938WAV5	TELEFONICA EMISIONES SAU COMPANY GUAR 03/38 4.665					4.665	06 Mar 2038		
	270,000.000	Local		96.452952	260,422.97	93.949738	253,664.29	-6,758.68	0.11
		Base		96.452952	260,422.97	93.949738	253,664.29	-6,758.68	0.11
87938WAW3	TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895					4.895	06 Mar 2048		
	470,000.000	Local		100.000000	470,000.00	93.138216	437,749.62	-32,250.38	0.18
		Base		100.000000	470,000.00	93.138216	437,749.62	-32,250.38	0.18
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65					3.65	10 Nov 2021		
	630,000.000	Local		97.404314	613,647.18	96.861198	610,225.55	-3,421.63	0.25
		Base		97.404314	613,647.18	96.861198	610,225.55	-3,421.63	0.25
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95					2.95	18 Dec 2022		
	80,000.000	Local		92.085238	73,668.19	92.859412	74,287.53	619.34	0.03
		Base		92.085238	73,668.19	92.859412	74,287.53	619.34	0.03
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2					2.2	21 Jul 2021		
	380,000.000	Local		94.120384	357,657.46	93.970000	357,086.00	-571.46	0.15
		Base		94.120384	357,657.46	93.970000	357,086.00	-571.46	0.15
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8					2.8	21 Jul 2023		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	40,000.000	Local	89.250000	35,700.00	89.044133	35,617.65	-82.35	0.01	
		Base	89.250000	35,700.00	89.044133	35,617.65	-82.35	0.01	
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375	15 Jul 2033		
	670,000.000	Local	131.933136	883,952.01	124.195000	832,106.50	-51,845.51	0.35	
		Base	131.933136	883,952.01	124.195000	832,106.50	-51,845.51	0.34	
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.55	01 May 2037		
	60,000.000	Local	111.281633	66,768.98	108.476767	65,086.06	-1,682.92	0.03	
		Base	111.281633	66,768.98	108.476767	65,086.06	-1,682.92	0.03	
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.3	01 Jul 2038		
	1,040,000.000	Local	112.444968	1,169,427.67	114.541949	1,191,236.27	21,808.60	0.49	
		Base	112.444968	1,169,427.67	114.541949	1,191,236.27	21,808.60	0.49	
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.75	15 Jun 2039		
	170,000.000	Local	111.392900	189,367.93	109.059593	185,401.31	-3,966.62	0.08	
		Base	111.392900	189,367.93	109.059593	185,401.31	-3,966.62	0.08	
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875	15 Nov 2040		
	80,000.000	Local	108.683013	86,946.41	100.961213	80,768.97	-6,177.44	0.03	
		Base	108.683013	86,946.41	100.961213	80,768.97	-6,177.44	0.03	
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5					4.5	15 Sep 2042		
	410,000.000	Local	93.686690	384,115.43	85.339260	349,890.97	-34,224.46	0.15	
		Base	93.686690	384,115.43	85.339260	349,890.97	-34,224.46	0.14	
88947EAQ3	TOLL BROS FINANCE CORP COMPANY GUAR 01/24 5.625					5.625	15 Jan 2024		
	20,000.000	Local	100.958950	20,191.79	103.250000	20,650.00	458.21	0.01	
		Base	100.958950	20,191.79	103.250000	20,650.00	458.21	0.01	
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4					5.4	15 Aug 2041		
	140,000.000	Local	99.382736	139,135.83	107.299104	150,218.75	11,082.92	0.06	
		Base	99.382736	139,135.83	107.299104	150,218.75	11,082.92	0.06	
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.45	01 Aug 2042		
	670,000.000	Local	103.159816	691,170.77	95.568700	640,310.29	-50,860.48	0.27	
		Base	103.159816	691,170.77	95.568700	640,310.29	-50,860.48	0.27	
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.85	01 Feb 2026		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	600,000.000	Local		119.342333	716,054.00	121.809226	730,855.36	14,801.36	0.30
		Base		119.342333	716,054.00	121.809226	730,855.36	14,801.36	0.30
893939AE8	TRAVELERS PPTY CASUALTY COMPANY GUAR 04/26 7.75					7.75	15 Apr 2026		
	60,000.000	Local		128.086817	76,852.09	122.843473	73,706.08	-3,146.01	0.03
		Base		128.086817	76,852.09	122.843473	73,706.08	-3,146.01	0.03
90131HAB1	21ST CENTURY FOX AMERICA COMPANY GUAR 10/43 5.4					5.4	01 Oct 2043		
	280,000.000	Local		120.956550	338,678.34	117.023628	327,666.16	-11,012.18	0.14
		Base		120.956550	338,678.34	117.023628	327,666.16	-11,012.18	0.14
90131HBF1	21ST CENTURY FOX AMERICA COMPANY GUAR 12/34 6.2					6.2	15 Dec 2034		
	10,000.000	Local		127.490200	12,749.02	123.200321	12,320.03	-428.99	0.01
		Base		127.490200	12,749.02	123.200321	12,320.03	-428.99	0.01
90131HBG9	21ST CENTURY FOX AMERICA COMPANY GUAR 12/35 6.4					6.4	15 Dec 2035		
	70,000.000	Local		131.476757	92,033.73	127.445581	89,211.91	-2,821.82	0.04
		Base		131.476757	92,033.73	127.445581	89,211.91	-2,821.82	0.04
90131HBL8	21ST CENTURY FOX AMERICA COMPANY GUAR 11/37 6.65					6.65	15 Nov 2037		
	370,000.000	Local		135.037911	499,640.27	132.205369	489,159.87	-10,480.40	0.20
		Base		135.037911	499,640.27	132.205369	489,159.87	-10,480.40	0.20
90131HBP9	21ST CENTURY FOX AMERICA COMPANY GUAR 08/39 6.9					6.9	15 Aug 2039		
	310,000.000	Local		121.607645	376,983.70	136.117437	421,964.05	44,980.35	0.18
		Base		121.607645	376,983.70	136.117437	421,964.05	44,980.35	0.17
90131HBZ7	21ST CENTURY FOX AMERICA COMPANY GUAR 10/45 4.95					4.95	15 Oct 2045		
	50,000.000	Local		115.874460	57,937.23	110.988216	55,494.11	-2,443.12	0.02
		Base		115.874460	57,937.23	110.988216	55,494.11	-2,443.12	0.02
90184LAD4	TWITTER INC SR UNSECURED 09/21 1					1.0	15 Sep 2021		
	220,000.000	Local		95.202273	209,445.00	92.063700	202,540.14	-6,904.86	0.08
		Base		95.202273	209,445.00	92.063700	202,540.14	-6,904.86	0.08
90352JAC7	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 03/28 4.253					4.253	23 Mar 2028		
	470,000.000	Local		101.927113	479,057.43	99.088614	465,716.49	-13,340.94	0.19
		Base		101.927113	479,057.43	99.088614	465,716.49	-13,340.94	0.19
907818EG9	UNION PACIFIC CORP SR UNSECURED 11/65 4.375					4.375	15 Nov 2065		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	460,000.000	Local		102.789587	472,832.10	92.558551	425,769.33	-47,062.77	0.18
		Base		102.789587	472,832.10	92.558551	425,769.33	-47,062.77	0.18
907818EV6	UNION PACIFIC CORP SR UNSECURED 09/38 4.375					4.375	10 Sep 2038		
	520,000.000	Local		99.850475	519,222.47	101.704550	528,863.66	9,641.19	0.22
		Base		99.850475	519,222.47	101.704550	528,863.66	9,641.19	0.22
907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5					4.5	10 Sep 2048		
	870,000.000	Local		100.364325	873,169.63	101.989399	887,307.77	14,138.14	0.37
		Base		100.364325	873,169.63	101.989399	887,307.77	14,138.14	0.37
90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625					4.625	03 Mar 2024		
	71,859.920	Local		100.000000	71,859.92	100.380000	72,132.99	273.07	0.03
		Base		100.000000	71,859.92	100.380000	72,132.99	273.07	0.03
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05					6.05	11 Jan 2040		
	122,000.000	Local		116.674770	142,343.22	111.051000	135,482.22	-6,861.00	0.06
		Base		116.674770	142,343.22	111.051000	135,482.22	-6,861.00	0.06
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.75	08 Mar 2044		
	1,436,000.000	Local		99.660342	1,431,122.51	95.550000	1,372,098.00	-59,024.51	0.57
		Base		99.660342	1,431,122.51	95.550000	1,372,098.00	-59,024.51	0.57
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.35	15 Jan 2047		
	560,000.000	Local		98.500146	551,600.82	90.651000	507,645.60	-43,955.22	0.21
		Base		98.500146	551,600.82	90.651000	507,645.60	-43,955.22	0.21
912810SC3	US TREASURY N/B 05/48 3.125					3.125	15 May 2048		
	730,000.000	Local		98.514747	719,157.65	98.667969	720,276.17	1,118.52	0.30
		Base		98.514747	719,157.65	98.667969	720,276.17	1,118.52	0.30
9128284V9	US TREASURY N/B 08/28 2.875					2.875	15 Aug 2028		
	965,000.000	Local		98.305820	948,651.16	98.460938	950,148.05	1,496.89	0.39
		Base		98.305820	948,651.16	98.460938	950,148.05	1,496.89	0.39
9128285D8	US TREASURY N/B 09/23 2.875					2.875	30 Sep 2023		
	20,000.000	Local		99.582050	19,916.41	99.652344	19,930.47	14.06	0.01
		Base		99.582050	19,916.41	99.652344	19,930.47	14.06	0.01
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5					4.5	01 Jun 2042		

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	230,000.000	Local		102.896548	236,662.06	98.861499	227,381.45	-9,280.61	0.09
		Base		102.896548	236,662.06	98.861499	227,381.45	-9,280.61	0.09
913017CW7	UNITED TECHNOLOGIES CORP SR UNSECURED 11/38 4.45					4.45	16 Nov 2038		
	480,000.000	Local		99.990190	479,952.91	99.324458	476,757.40	-3,195.51	0.20
		Base		99.990190	479,952.91	99.324458	476,757.40	-3,195.51	0.20
913017CX5	UNITED TECHNOLOGIES CORP SR UNSECURED 11/48 4.625					4.625	16 Nov 2048		
	380,000.000	Local		99.683608	378,797.71	100.556883	382,116.16	3,318.45	0.16
		Base		99.683608	378,797.71	100.556883	382,116.16	3,318.45	0.16
913017CY3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/28 4.125					4.125	16 Nov 2028		
	830,000.000	Local		99.964355	829,704.15	99.317033	824,331.37	-5,372.78	0.34
		Base		99.964355	829,704.15	99.317033	824,331.37	-5,372.78	0.34
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5					6.5	15 Jun 2037		
	130,000.000	Local		93.594800	121,673.24	127.971403	166,362.82	44,689.58	0.07
		Base		93.594800	121,673.24	127.971403	166,362.82	44,689.58	0.07
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875					6.875	15 Feb 2038		
	40,000.000	Local		105.141200	42,056.48	133.336088	53,334.44	11,277.96	0.02
		Base		105.141200	42,056.48	133.336088	53,334.44	11,277.96	0.02
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625	15 Nov 2041		
	80,000.000	Local		98.843850	79,075.08	104.985155	83,988.12	4,913.04	0.03
		Base		98.843850	79,075.08	104.985155	83,988.12	4,913.04	0.03
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625					4.625	15 Jul 2035		
	150,000.000	Local		111.699827	167,549.74	106.449232	159,673.85	-7,875.89	0.07
		Base		111.699827	167,549.74	106.449232	159,673.85	-7,875.89	0.07
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25					4.25	15 Jun 2048		
	540,000.000	Local		99.315259	536,302.40	100.365505	541,973.73	5,671.33	0.22
		Base		99.315259	536,302.40	100.365505	541,973.73	5,671.33	0.22
91412GC86	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/15 FIXED 4.767					4.767	15 May 2115		
	430,000.000	Local		101.518544	436,529.74	98.759000	424,663.70	-11,866.04	0.18
		Base		101.518544	436,529.74	98.759000	424,663.70	-11,866.04	0.18
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858					4.858	15 May 2112		

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		280,000.000	Local 102.110504	285,909.41	101.246000	283,488.80	-2,420.61	0.12
			Base 102.110504	285,909.41	101.246000	283,488.80	-2,420.61	0.12
91412GQL2	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/33 FIXED 4.062				4.062	15 May 2033		
		80,000.000	Local 99.785838	79,828.67	100.906000	80,724.80	896.13	0.03
			Base 99.785838	79,828.67	100.906000	80,724.80	896.13	0.03
91412GXY6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/45 FIXED 4.131				4.131	15 May 2045		
		70,000.000	Local 100.000000	70,000.00	99.686000	69,780.20	-219.80	0.03
Original Face:		70,000.000	Base 100.000000	70,000.00	99.686000	69,780.20	-219.80	0.03
91911KAP7	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/25 9				9.0	15 Dec 2025		
		490,000.000	Local 100.617894	493,027.68	107.625000	527,362.50	34,334.82	0.22
			Base 100.617894	493,027.68	107.625000	527,362.50	34,334.82	0.22
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875				6.875	21 Nov 2036		
		740,000.000	Local 102.405334	757,799.47	116.120000	859,288.00	101,488.53	0.36
			Base 102.405334	757,799.47	116.120000	859,288.00	101,488.53	0.36
92343VBE3	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75				4.75	01 Nov 2041		
		300,000.000	Local 95.317003	285,951.01	98.340689	295,022.07	9,071.06	0.12
			Base 95.317003	285,951.01	98.340689	295,022.07	9,071.06	0.12
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85				3.85	01 Nov 2042		
		120,000.000	Local 87.451058	104,941.27	86.486473	103,783.77	-1,157.50	0.04
			Base 87.451058	104,941.27	86.486473	103,783.77	-1,157.50	0.04
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4				4.4	01 Nov 2034		
		260,000.000	Local 99.328754	258,254.76	97.518330	253,547.66	-4,707.10	0.11
			Base 99.328754	258,254.76	97.518330	253,547.66	-4,707.10	0.11
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522				4.522	15 Sep 2048		
		3,175,000.000	Local 95.307827	3,026,023.52	95.097482	3,019,345.05	-6,678.47	1.25
			Base 95.307827	3,026,023.52	95.097482	3,019,345.05	-6,678.47	1.25
92343VCZ5	VERIZON COMMUNICATIONS SR UNSECURED 03/55 4.672				4.672	15 Mar 2055		
		70,000.000	Local 94.763643	66,334.55	94.011214	65,807.85	-526.70	0.03
			Base 94.763643	66,334.55	94.011214	65,807.85	-526.70	0.03
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125				4.125	15 Aug 2046		

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# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	530,000.000	Local		88.000385	466,402.04	89.711992	475,473.56	9,071.52	0.20
		Base		88.000385	466,402.04	89.711992	475,473.56	9,071.52	0.20
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.25	16 Mar 2037		
	510,000.000	Local		104.451475	532,702.52	106.616980	543,746.60	11,044.08	0.23
		Base		104.451475	532,702.52	106.616980	543,746.60	11,044.08	0.23
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.5	16 Mar 2047		
	20,000.000	Local		111.151450	22,230.29	109.497219	21,899.44	-330.85	0.01
		Base		111.151450	22,230.29	109.497219	21,899.44	-330.85	0.01
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875					8.875	15 Nov 2038		
	236,000.000	Local		121.465534	286,658.66	155.329596	366,577.85	79,919.19	0.15
		Base		121.465534	286,658.66	155.329596	366,577.85	79,919.19	0.15
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.3	14 Dec 2045		
	600,000.000	Local		106.978287	641,869.72	103.399253	620,395.52	-21,474.20	0.26
		Base		106.978287	641,869.72	103.399253	620,395.52	-21,474.20	0.26
92826CAJ1	VISA INC SR UNSECURED 09/47 3.65					3.65	15 Sep 2047		
	510,000.000	Local		100.252490	511,287.70	93.142525	475,026.88	-36,260.82	0.20
		Base		100.252490	511,287.70	93.142525	475,026.88	-36,260.82	0.20
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15					6.15	27 Feb 2037		
	160,000.000	Local		113.262888	181,220.62	110.432957	176,692.73	-4,527.89	0.07
		Base		113.262888	181,220.62	110.432957	176,692.73	-4,527.89	0.07
92857WBL3	VODAFONE GROUP PLC SR UNSECURED 05/38 5					5.0	30 May 2038		
	300,000.000	Local		98.122637	294,367.91	98.604194	295,812.58	1,444.67	0.12
		Base		98.122637	294,367.91	98.604194	295,812.58	1,444.67	0.12
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25					5.25	30 May 2048		
	1,960,000.000	Local		99.685621	1,953,838.17	100.399304	1,967,826.36	13,988.19	0.82
		Base		99.685621	1,953,838.17	100.399304	1,967,826.36	13,988.19	0.82
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75					4.75	17 Sep 2044		
	450,000.000	Local		100.769918	453,464.63	101.270000	455,715.00	2,250.37	0.19
		Base		100.769918	453,464.63	101.270000	455,715.00	2,250.37	0.19
92928QAD0	WEA FINANCE LLC COMPANY GUAR 144A 09/48 4.625					4.625	20 Sep 2048		

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# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 28, 2018

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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
	480,000.000	Local	99.341217	476,837.84	98.092827	470,845.57	-5,992.27	0.20	
		Base	99.341217	476,837.84	98.092827	470,845.57	-5,992.27	0.20	
92928QAE8	WEA FINANCE LLC COMPANY GUAR 144A 09/28 4.125					4.125	20 Sep 2028		
	100,000.000	Local	99.684780	99,684.78	99.093346	99,093.35	-591.43	0.04	
		Base	99.684780	99,684.78	99.093346	99,093.35	-591.43	0.04	
931142DG5	WALMART INC SR UNSECURED 04/43 4					4.0	11 Apr 2043		
	320,000.000	Local	105.187669	336,600.54	98.569622	315,422.79	-21,177.75	0.13	
		Base	105.187669	336,600.54	98.569622	315,422.79	-21,177.75	0.13	
931142DQ3	WALMART INC SR UNSECURED 04/44 4.3					4.3	22 Apr 2044		
	46,000.000	Local	100.087370	46,040.19	103.290901	47,513.81	1,473.62	0.02	
		Base	100.087370	46,040.19	103.290901	47,513.81	1,473.62	0.02	
931142EC3	WALMART INC SR UNSECURED 06/48 4.05					4.05	29 Jun 2048		
	390,000.000	Local	98.704854	384,948.93	100.147305	390,574.49	5,625.56	0.16	
		Base	98.704854	384,948.93	100.147305	390,574.49	5,625.56	0.16	
931427AC2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/44 4.8					4.8	18 Nov 2044		
	170,000.000	Local	106.584012	181,192.82	97.078365	165,033.22	-16,159.60	0.07	
		Base	106.584012	181,192.82	97.078365	165,033.22	-16,159.60	0.07	
939648AE1	WASHINGTON PG LP SR UNSECURED 08/24 5.95					5.95	15 Aug 2024		
	220,000.000	Local	98.676700	217,088.74	94.644498	208,217.90	-8,870.84	0.09	
		Base	98.676700	217,088.74	94.644498	208,217.90	-8,870.84	0.09	
94106LAN9	WASTE MANAGEMENT INC COMPANY GUAR 05/32 7.75					7.75	15 May 2032		
	230,000.000	Local	135.915817	312,606.38	132.494928	304,738.33	-7,868.05	0.13	
		Base	135.915817	312,606.38	132.494928	304,738.33	-7,868.05	0.13	
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375					6.375	15 Jun 2037		
	180,000.000	Local	94.105144	169,389.26	115.589445	208,061.00	38,671.74	0.09	
		Base	94.105144	169,389.26	115.589445	208,061.00	38,671.74	0.09	
94973VAY3	ANTHEM INC SR UNSECURED 05/42 4.625					4.625	15 May 2042		
	100,000.000	Local	107.921210	107,921.21	97.717696	97,717.70	-10,203.51	0.04	
		Base	107.921210	107,921.21	97.717696	97,717.70	-10,203.51	0.04	
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606					5.606	15 Jan 2044		

# Holdings

WESTERN ASSET LONG DURATION CR  
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
		638,000.000	Local 106.325039	678,353.75	110.462941	704,753.56	26,399.81	0.29
			Base 106.325039	678,353.75	110.462941	704,753.56	26,399.81	0.29
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375				5.375	02 Nov 2043		
		340,000.000	Local 104.200962	354,283.27	107.433375	365,273.48	10,990.21	0.15
			Base 104.200962	354,283.27	107.433375	365,273.48	10,990.21	0.15
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65				4.65	04 Nov 2044		
		300,000.000	Local 97.493243	292,479.73	97.336020	292,008.06	-471.67	0.12
			Base 97.493243	292,479.73	97.336020	292,008.06	-471.67	0.12
94974BGQ7	WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9				4.9	17 Nov 2045		
		380,000.000	Local 103.385761	392,865.89	101.313985	384,993.14	-7,872.75	0.16
			Base 103.385761	392,865.89	101.313985	384,993.14	-7,872.75	0.16
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4				4.4	14 Jun 2046		
		870,000.000	Local 102.804822	894,401.95	94.198271	819,524.96	-74,876.99	0.34
			Base 102.804822	894,401.95	94.198271	819,524.96	-74,876.99	0.34
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75				4.75	07 Dec 2046		
		750,000.000	Local 103.487465	776,155.99	99.616636	747,124.77	-29,031.22	0.31
			Base 103.487465	776,155.99	99.616636	747,124.77	-29,031.22	0.31
94989QBD1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 SG1 D				4.61754	15 Sep 2048		
		100,000.000	Local 86.458950	86,458.95	82.530350	82,530.35	-3,928.60	0.03
Original Face:		100,000.000	Base 86.458950	86,458.95	82.530350	82,530.35	-3,928.60	0.03
95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR				3.584	22 May 2028		
		320,000.000	Local 100.786663	322,517.32	95.947849	307,033.12	-15,484.20	0.13
			Base 100.786663	322,517.32	95.947849	307,033.12	-15,484.20	0.13
958254AD6	WESTERN GAS PARTNERS LP SR UNSECURED 04/44 5.45				5.45	01 Apr 2044		
		240,000.000	Local 104.259921	250,223.81	94.203327	226,087.98	-24,135.83	0.09
			Base 104.259921	250,223.81	94.203327	226,087.98	-24,135.83	0.09
958254AF1	WESTERN GAS PARTNERS LP SR UNSECURED 07/26 4.65				4.65	01 Jul 2026		
		290,000.000	Local 104.421617	302,822.69	98.018707	284,254.25	-18,568.44	0.12
			Base 104.421617	302,822.69	98.018707	284,254.25	-18,568.44	0.12
958254AK0	WESTERN GAS PARTNERS LP SR UNSECURED 08/28 4.75				4.75	15 Aug 2028		

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# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY  
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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	380,000.000	Local	99.820079	379,316.30	98.077662	372,695.12	-6,621.18	0.15	
		Base	99.820079	379,316.30	98.077662	372,695.12	-6,621.18	0.15	
958254AL8	WESTERN GAS PARTNERS LP SR UNSECURED 08/48 5.5					5.5	15 Aug 2048		
	300,000.000	Local	98.914080	296,742.24	94.276986	282,830.96	-13,911.28	0.12	
		Base	98.914080	296,742.24	94.276986	282,830.96	-13,911.28	0.12	
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.5	15 Jan 2031		
	810,000.000	Local	119.880321	971,030.60	121.460711	983,831.76	12,801.16	0.41	
		Base	119.880321	971,030.60	121.460711	983,831.76	12,801.16	0.41	
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.75	15 Jun 2031		
	70,000.000	Local	116.475229	81,532.66	120.502038	84,351.43	2,818.77	0.03	
		Base	116.475229	81,532.66	120.502038	84,351.43	2,818.77	0.03	
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.75	15 Mar 2032		
	640,000.000	Local	126.892772	812,113.74	133.246241	852,775.94	40,662.20	0.35	
		Base	126.892772	812,113.74	133.246241	852,775.94	40,662.20	0.35	
969457BW9	WILLIAMS COMPANIES INC SR UNSECURED 06/24 4.55					4.55	24 Jun 2024		
	140,000.000	Local	101.016850	141,423.59	101.598553	142,237.97	814.38	0.06	
		Base	101.016850	141,423.59	101.598553	142,237.97	814.38	0.06	
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9					4.9	15 Jan 2045		
	280,000.000	Local	103.614454	290,120.47	97.286147	272,401.21	-17,719.26	0.11	
		Base	103.614454	290,120.47	97.286147	272,401.21	-17,719.26	0.11	
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.95	01 Apr 2037		
	370,000.000	Local	126.625235	468,513.37	121.219618	448,512.59	-20,000.78	0.19	
		Base	126.625235	468,513.37	121.219618	448,512.59	-20,000.78	0.19	
98417EAC4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9					6.9	15 Nov 2037		
	80,000.000	Local	115.785238	92,628.19	111.503000	89,202.40	-3,425.79	0.04	
		Base	115.785238	92,628.19	111.503000	89,202.40	-3,425.79	0.04	
98417EAN0	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6					6.0	15 Nov 2041		
	420,000.000	Local	99.466321	417,758.55	104.120000	437,304.00	19,545.45	0.18	
		Base	99.466321	417,758.55	104.120000	437,304.00	19,545.45	0.18	
98417EAR1	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.3					5.55	25 Oct 2042		

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	650,000.000	Local		107.005166	695,533.58	98.651000	641,231.50	-54,302.08	0.27
		Base		107.005166	695,533.58	98.651000	641,231.50	-54,302.08	0.27
984245AM2	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 03/21 8.5					8.5	23 Mar 2021		
	230,000.000	Local		100.109470	230,251.78	100.750000	231,725.00	1,473.22	0.10
		Base		100.109470	230,251.78	100.750000	231,725.00	1,473.22	0.10
98462YAB6	YAMANA GOLD INC COMPANY GUAR 07/24 4.95					4.95	15 Jul 2024		
	320,000.000	Local		101.055616	323,377.97	98.580000	315,456.00	-7,921.97	0.13
		Base		101.055616	323,377.97	98.580000	315,456.00	-7,921.97	0.13
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625					4.625	15 Dec 2027		
	870,000.000	Local		100.358195	873,116.30	94.093200	818,610.84	-54,505.46	0.34
		Base		100.358195	873,116.30	94.093200	818,610.84	-54,505.46	0.34
98978VAH6	ZOETIS INC SR UNSECURED 02/43 4.7					4.7	01 Feb 2043		
	30,000.000	Local		99.317533	29,795.26	102.336852	30,701.06	905.80	0.01
		Base		99.317533	29,795.26	102.336852	30,701.06	905.80	0.01
ACI0L7V44	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					9.125	16 Mar 2024		
	860,000.000	Local		103.711665	891,920.32	92.090000	791,974.00	-99,946.32	0.33
Original Face:	860,000.000	Base		103.711665	891,920.32	92.090000	791,974.00	-99,946.32	0.33
ACI0NWB2	REPUBLIC OF ECUADOR SR UNSECURED 144A 03/22 10.75					10.75	28 Mar 2022		
	300,000.000	Local		114.532953	343,598.86	106.250000	318,750.00	-24,848.86	0.13
		Base		114.532953	343,598.86	106.250000	318,750.00	-24,848.86	0.13
ACI0RCZ84	REPUBLIC OF ECUADOR SR UNSECURED 144A 12/26 9.65					9.65	13 Dec 2026		
	230,000.000	Local		100.000000	230,000.00	99.570000	229,011.00	-989.00	0.09
		Base		100.000000	230,000.00	99.570000	229,011.00	-989.00	0.09
ACI0VJD88	REPUBLIC OF ECUADOR SR UNSECURED 144A 06/27 9.625					9.625	02 Jun 2027		
	300,000.000	Local		100.000000	300,000.00	98.870000	296,610.00	-3,390.00	0.12
		Base		100.000000	300,000.00	98.870000	296,610.00	-3,390.00	0.12
P8054QAP8	REPUBLIC OF ECUADOR SR UNSECURED 144A 12/26 9.65					9.65	13 Dec 2026		
	160,000.000	Local		101.742363	162,787.78	99.570000	159,312.00	-3,475.78	0.07
		Base		101.742363	162,787.78	99.570000	159,312.00	-3,475.78	0.07

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## US DOLLAR Total

	195,942,252.640	Local		206,473,428.24		200,163,610.81	-6,309,817.43	83.02
Original Face:	2,213,000.000	Base		206,473,428.24		200,163,610.81	-6,309,817.43	82.93

## FIXED INCOME Total

	204,042,252.640	Base		206,978,489.58		200,399,999.77	-6,578,489.81	83.03
Original Face:	2,213,000.000							

## SWAPS FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

99S10JEL8	BWS027086 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.31375	15 Nov 2043		
	6,435,000.000	Local	100.014788	6,435,951.63	100.000000	6,435,000.00	-951.63	2.67
		Base	100.014788	6,435,951.63	100.000000	6,435,000.00	-951.63	2.67
99S10JEM6	BWS027086 IRS USD P F 2.94580 2 CCPVANILLA				2.9458	15 Nov 2043		
	-6,435,000.000	Local	100.000000	-6,435,000.00	96.486271	-6,208,891.54	226,108.46	2.58
		Base	100.000000	-6,435,000.00	96.486271	-6,208,891.54	226,108.46	2.57
99S10JER5	BWS027060 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.31375	15 Nov 2043		
	12,584,000.000	Local	101.329890	12,751,353.31	100.000000	12,584,000.00	-167,353.31	5.22
		Base	101.329890	12,751,353.31	100.000000	12,584,000.00	-167,353.31	5.21
99S10JES3	BWS027060 IRS USD P F 2.95000 2 CCPVANILLA				2.95	15 Nov 2043		
	-12,584,000.000	Local	100.000000	-12,584,000.00	96.561518	-12,151,301.43	432,698.57	5.04
		Base	100.000000	-12,584,000.00	96.561518	-12,151,301.43	432,698.57	5.03

## US DOLLAR Total

		Local		168,304.94		658,807.03	490,502.09	15.50
		Base		168,304.94		658,807.03	490,502.09	15.49

## SWAPS FIXED INCOME Total

	0.000	Base		168,304.94		658,807.03	490,502.09	15.49
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& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCX



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

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

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCX



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: 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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<b>FUND Total</b>								
	207,871,083.720	Base		210,758,913.88		204,565,049.59	-6,193,864.29	99.97
Original Face:	2,213,000.000							

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# Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

Base Currency: USD - US DOLLAR

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

US DOLLAR										
								Exchange Rate:	1.000000	
ADI124BV0	US LONG BOND(CBT) DEC18 XCBT 20181219						19 Dec 2018			
225.000	22,500,000.000	Local	31,612,500.00	32,511,476.82	140.500000	-898,976.82		-863,820.57	-35,156.25	
		Base	31,612,500.00		140.500000	-898,976.82		-863,820.57	-35,156.25	0.01
ADI124P11	US ULTRA BOND CBT DEC18 XCBT 20181219						19 Dec 2018			
128.000	12,800,000.000	Local	19,748,000.00	20,440,083.54	154.281250	-692,083.54		-648,083.54	-44,000.00	
		Base	19,748,000.00		154.281250	-692,083.54		-648,083.54	-44,000.00	0.02
ADI125HJ8	US 5YR NOTE (CBT) DEC18 XCBT 20181231						31 Dec 2018			
45.000	4,500,000.000	Local	5,061,445.34	5,099,166.97	112.476563	-37,721.63		-40,182.59	2,460.96	
		Base	5,061,445.34		112.476563	-37,721.63		-40,182.59	2,460.96	0.00
ADI125JK3	US 2YR NOTE (CBT) DEC18 XCBT 20181231						31 Dec 2018			
9.000	1,800,000.000	Local	1,896,609.38	1,903,639.68	105.367188	-7,030.30		-7,452.18	421.88	
		Base	1,896,609.38		105.367188	-7,030.30		-7,452.18	421.88	0.00
<b>US DOLLAR Total</b>										
407.000	41,600,000.000	Local	58,318,554.72	59,954,367.01		-1,635,812.29		-1,559,538.88	-76,273.41	
		Base				-1,635,812.29		-1,559,538.88	-76,273.41	0.03
<b>FUTURES LONG Total</b>										
407.000	41,600,000.000	Base				-1,635,812.29		-1,559,538.88	-76,273.41	0.03



# Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

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

ADI125JD9	US 10YR NOTE (CBT)DEC18 XCBT 20181219	19 Dec 2018							
-72.000	-7,200,000.000		Local -8,552,250.00	-8,666,851.62	118.781250	114,601.62	116,851.62	-2,250.00	
			Base -8,552,250.00		118.781250	114,601.62	116,851.62	-2,250.00	0.00

<b>US DOLLAR Total</b>			Local -8,552,250.00	-8,666,851.62		114,601.62	116,851.62	-2,250.00	
			Base			114,601.62	116,851.62	-2,250.00	0.00

<b>FUTURES SHORT Total</b>			Base			114,601.62	116,851.62	-2,250.00	0.00
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# Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 28, 2018

View Date: October 1, 2018

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								
<b>FUTURES Total</b>									
335.000	34,400,000.000	Base			-1,521,210.67		-1,442,687.26	-78,523.41	0.03