



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX8645  
ABG AGGRESSIVE CIF

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - FIXED INCOME</b>					
17,607.084	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	135,222.41	135,174.46	1	0.00
9,726.431	CUSIP # 256210105 DODGE & COX INCOME FUND	137,045.41	136,622.44	1	0.00
32,311.774	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	136,032.57	136,236.62	1	0.00
45,417.84	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	542,289.01	546,396.28	4	0.00
11,556.096	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	137,517.54	135,920.45	1	0.00
		<b>1,088,106.94</b>	<b>1,090,350.25</b>	<b>8</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
45,850.591	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	1,087,117.51	1,082,798.50	8	0.00
62,312.95	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	2,554,207.82	2,540,854.39	19	0.00
10,361.098	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	1,076,725.30	1,078,863.40	8	0.00
10,440.616	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	526,624.67	556,746.80	4	0.00
29,720.248	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	672,569.21	678,373.90	5	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
65,590.253	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	661,805.65	674,435.76	5	0.00
27,058.659	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	678,089.99	729,760.89	5	0.00
5,712.889	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND	806,602.80	813,082.81	6	0.00
27,834.599	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	1,204,959.79	1,237,870.77	9	0.00
8,632.703	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	531,256.54	536,919.92	4	0.00
4,205.039	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	555,780.00	540,675.46	4	0.00
4,894.713	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	540,082.63	546,973.55	4	0.00
9,012.917	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	665,063.15	682,164.56	5	0.00
		<b>11,560,885.06</b>	<b>11,699,520.71</b>	<b>84</b>	<b>0.00</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
532,117.47	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	532,117.47	532,117.47	4	0.00
		<b>532,117.47</b>	<b>532,117.47</b>	<b>4</b>	<b>0.00</b>
	<b>COMMON TRUST FUNDS - EQUITY</b>				

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
23,953.39	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	537,274.54	534,920.69	4	0.00
		537,274.54	534,920.69	4	0.00



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ABG BALANCED CIF

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
616,940	CUSIP # 4812C2684 JP MORGAN US GOVERNMENT MONEY MKT INSTL	616,940.00	616,940.00	3	0.00
		<b>616,940.00</b>	<b>616,940.00</b>	<b>3</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
106,640.643	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	819,000.14	817,372.73	4	0.00
73,628.702	CUSIP # 256210105 DODGE & COX INCOME FUND	1,037,428.41	1,036,718.03	5	0.00
440,294.324	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	1,853,639.10	1,856,399.40	9	0.00
206,334.461	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	2,463,633.46	2,477,221.96	12	0.00
87,475.302	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	1,040,956.09	1,033,432.04	5	0.00
		<b>7,214,657.20</b>	<b>7,221,144.16</b>	<b>34</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
52,086.18	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	1,234,963.33	1,219,832.59	6	0.00
64,610.839	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	2,648,398.29	2,613,027.97	13	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,770.676	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	1,223,208.65	1,214,653.34	6	0.00
7,902.163	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	398,585.10	419,209.09	2	0.00
35,997.91	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	814,632.70	813,829.49	4	0.00
39,739.904	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	400,975.63	403,849.50	2	0.00
24,497.101	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	613,897.35	653,845.96	3	0.00
7,208.997	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND	1,017,838.29	1,018,466.79	5	0.00
28,102.843	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	1,216,572.07	1,241,570.52	6	0.00
9,802.965	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	603,274.47	600,097.51	3	0.00
3,181.379	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	420,482.86	408,507.36	2	0.00
3,706.507	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	408,975.98	410,478.57	2	0.00
5,456.461	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	402,632.26	408,685.63	2	0.00
		<b>11,404,436.98</b>	<b>11,426,054.32</b>	<b>54</b>	<b>0.00</b>

COMMON TRUST FUNDS - FIXED INCOME

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
924,428.74	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	924,428.74	924,428.74	4	0.00
		924,428.74	924,428.74	4	0.00
COMMON TRUST FUNDS - EQUITY					
36,274.757	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	813,642.80	801,983.72	4	0.00
		813,642.80	801,983.72	4	0.00



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ABG GROWTH CIF

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
217,217	CUSIP # 4812C2684 JP MORGAN US GOVERNMENT MONEY MKT INSTL	217,217.00	217,217.00	1	0.00
		<b>217,217.00</b>	<b>217,217.00</b>	<b>1</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
84,484.919	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	648,844.18	648,678.93	3	0.00
46,667.451	CUSIP # 256210105 DODGE & COX INCOME FUND	657,544.38	657,567.67	3	0.00
310,070.625	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	1,305,397.33	1,307,162.31	6	0.00
145,295.903	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	1,734,833.08	1,747,220.95	8	0.00
36,963.19	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	439,861.96	435,029.31	2	0.00
		<b>4,786,480.93</b>	<b>4,795,659.17</b>	<b>22</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
64,180.316	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	1,521,715.29	1,514,420.64	7	0.00
83,968.834	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	3,441,882.51	3,422,366.14	16	0.00

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ABG GROWTH CIF

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14,503.531	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	1,507,206.94	1,508,458.93	7	0.00
12,522.801	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	631,650.08	665,734.25	3	0.00
38,026.405	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	860,537.55	866,821.54	4	0.00
83,943.438	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	846,989.29	861,736.91	4	0.00
34,552.265	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	865,879.76	927,398.45	4	0.00
7,614.798	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND	1,075,133.33	1,082,214.85	5	0.00
39,577.479	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	1,713,309.07	1,754,676.47	8	0.00
10,354.408	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	637,210.27	643,895.05	3	0.00
5,042.399	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	666,453.88	648,995.69	3	0.00
5,872.318	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	647,951.57	654,368.77	3	0.00
8,647.081	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	638,068.11	653,326.43	3	0.00
		<b>15,053,987.65</b>	<b>15,204,414.12</b>	<b>69</b>	<b>0.00</b>

COMMON TRUST FUNDS - FIXED INCOME

# ACCOUNT STATEMENT

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ABG GROWTH CIF

## Preliminary Asset Detail As Of 09/30/2019

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
859,468.14	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	859,468.14	859,468.14	4	0.00
		859,468.14	859,468.14	4	0.00
COMMON TRUST FUNDS - EQUITY					
47,894.205	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	1,074,267.02	1,069,548.97	5	0.00
		1,074,267.02	1,069,548.97	5	0.00



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ABG INCOME CIF

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
609,421	CUSIP # 4812C2684 JP MORGAN US GOVERNMENT MONEY MKT INSTL	609,421.00	609,421.00	6	0.00
		<b>609,421.00</b>	<b>609,421.00</b>	<b>6</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
79,068.978	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	607,249.75	607,059.22	6	0.00
72,100.153	CUSIP # 256210105 DODGE & COX INCOME FUND	1,015,891.16	1,015,951.21	10	0.00
288,996.886	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	1,216,676.89	1,218,249.04	12	0.00
127,627.96	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	1,523,877.84	1,530,133.80	15	0.00
76,798.822	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	913,905.98	909,468.57	9	0.00
		<b>5,277,601.62</b>	<b>5,280,861.84</b>	<b>52</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
21,498.12	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	509,720.43	505,843.22	5	0.00
22,264.644	CUSIP # 315911727 FIDELITY INTERNATIONL INDEX FUND INSTL	912,627.76	903,553.01	9	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,917.559	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	407,112.73	406,162.19	4	0.00
3,935.897	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	198,526.64	207,609.32	2	0.00
8,977.988	CUSIP # 316146265 FIDELITY MID CAP INDEX FUND - INSTL	203,171.87	203,639.24	2	0.00
10,014.126	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	101,042.53	101,887.54	1	0.00
7,987.674	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	200,171.11	212,732.53	2	0.00
2,153.003	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND	303,982.49	305,215.47	3	0.00
11,709.765	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	506,915.73	518,802.76	5	0.00
3,308.435	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	203,601.09	202,832.71	2	0.00
773.306	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	102,207.85	100,104.78	1	0.00
1,851.651	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	204,311.17	205,642.52	2	0.00
1,370.34	CUSIP # 922908686 VANGUARD SMALL CAP INDEX FUND - ADM	101,117.39	102,669.47	1	0.00
		<b>3,954,508.79</b>	<b>3,976,694.76</b>	<b>39</b>	<b>0.00</b>

COMMON TRUST FUNDS - FIXED INCOME

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ABG INCOME CIF

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
368,969.63	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	368,969.63	368,969.63	4	0.00
		<b>368,969.63</b>	<b>368,969.63</b>	<b>4</b>	<b>0.00</b>
	<b>COMMON TRUST FUNDS - EQUITY</b>				
4,518.964	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	101,360.36	100,563.46	1	0.00
		<b>101,360.36</b>	<b>100,563.46</b>	<b>1</b>	<b>0.00</b>





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ABG WEALTH PRESERVATION CIF

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
458,775	CUSIP # 4812C2684 JP MORGAN US GOVERNMENT MONEY MKT INSTL	458,775.00	458,775.00	8	0.00
		<b>458,775.00</b>	<b>458,775.00</b>	<b>8</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
59,469.763	CUSIP # 09260B614 BLACKROCK HIGH YIELD BOND PORTFOLIO	456,727.78	457,079.28	8	0.00
53,370.035	CUSIP # 256210105 DODGE & COX INCOME FUND	751,983.79	752,043.03	13	0.00
218,231.51	CUSIP # 54401E622 LORD ABBETT SHORT DURATION INCOME FUND R6	918,754.66	919,959.88	16	0.00
95,897.725	CUSIP # 72201F490 PIMCO INCOME FUND INSTL	1,145,018.84	1,150,985.97	20	0.00
63,402.759	CUSIP # 921937801 VANGUARD INTERMEDIATE TERM BOND INDEX ADM	754,492.83	749,082.99	13	0.00
		<b>4,026,977.90</b>	<b>4,029,151.15</b>	<b>69</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
4,842.543	CUSIP # 19766M840 COLUMBIA DIVIDEND INCOME FUND I3	114,816.69	114,046.76	2	0.00
8,321.227	CUSIP # 315911727 FIDELITY INTERNATIONAL INDEX FUND INSTL	341,087.09	338,821.50	6	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,094.386	CUSIP # 315911750 FIDELITY 500 INDEX FUND INSTL	113,728.59	113,585.77	2	0.00
1,101.498	CUSIP # 315918193 FIDELITY ADVISOR HEALTH CARE FUND I	55,559.56	58,234.18	1	0.00
5,542.215	CUSIP # 316146331 FIDELITY EMERGING MARKETS INDEX INSTL	55,920.95	56,746.06	1	0.00
2,267.761	CUSIP # 316389360 FIDELITY SMALL CAP GROWTH FUND Z	56,830.09	60,575.58	1	0.00
402.042	CUSIP # 47103D405 JANUS HENDERSON ENTERPRISE FUND	56,764.31	57,072.91	1	0.00
2,612.507	CUSIP # 48121L841 JPMORGAN LARGE CAP GROWTH FUND R6	113,095.43	116,075.39	2	0.00
910.926	CUSIP # 904504479 JPMORGAN UNDISCOVERED MANAGERS BEHAVIORAL VALUE FUND R6	56,058.39	56,066.05	1	0.00
443.195	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	58,577.08	57,219.86	1	0.00
516.848	CUSIP # 92204A793 VANGUARD INFORMATION TECHNOLOGY INDEX ADM	57,029.01	57,533.84	1	0.00
		<b>1,079,467.19</b>	<b>1,085,977.90</b>	<b>18</b>	<b>0.00</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
236,490.77	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	236,490.77	236,490.77	4	0.00
		<b>236,490.77</b>	<b>236,490.77</b>	<b>4</b>	<b>0.00</b>
	<b>COMMON TRUST FUNDS - EQUITY</b>				

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2,528.992	CUSIP # 76628W200 CEREDEX MID CAP VALUE EQUITY CIT	56,725.29	56,243.23	1	0.00
		56,725.29	56,243.23	1	0.00

Shares/Par				Net Income		Net Unrealized
Security ID Description	Price	Cost	Receivable	Market Value	Percent Of	Gain/Loss
Link Ref	Base	Base	Base	Base	Total	Base
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
		-12,328.80	0.00	-12,328.80	-0.01	0.00
	PAYABLE FOR CUSTODIAN FEES					
		8,489.60	0.00	8,489.60	0.01	0.00
	REBATE RECEIVABLE					
		-6,345.58	0.00	-6,345.58	-0.01	0.00
	PAYABLE FOR TRUSTEE FEES					
		-12,568.09	0.00	-12,568.09	-0.01	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES					
379,865.080	BLACKROCK FEDERAL FUND 30	100.0000	379,865.08	736.89	379,865.08	0.39
99VVBJNY8	0.110%					
<b>SUBTOTAL UNITED STATES</b>			<b>357,112.21</b>	<b>736.89</b>	<b>357,112.21</b>	<b>0.37</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>			<b>357,112.21</b>	<b>736.89</b>	<b>357,112.21</b>	<b>0.37</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>			<b>357,112.21</b>	<b>736.89</b>	<b>357,112.21</b>	<b>0.37</b>
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
2,715,071.887	BLACKROCK INSTL TR CO N A INVT	12.1568	30,279,649.25	0.00	33,006,642.93	34.25
09257F750	FOR EMPLOYEE BENEFIT TRS					2,726,993.68

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

9/30/2019

Shares/Par				Net Income		Net Unrealized
Security ID Description	Price	Cost	Receivable	Market Value	Percent Of	Gain/Loss
Link Ref	Base	Base	Base	Base	Total	Base
54,664.296 AFL CIO HSG INVT TR 99VVBHSM3	1,152.7300	62,223,061.90	135,201.85	63,013,173.93	65.38	790,112.03
<b>SUBTOTAL UNITED STATES</b>		<b>92,502,711.15</b>	<b>135,201.85</b>	<b>96,019,816.86</b>	<b>99.63</b>	<b>3,517,105.71</b>
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>		<b>92,502,711.15</b>	<b>135,201.85</b>	<b>96,019,816.86</b>	<b>99.63</b>	<b>3,517,105.71</b>
<b>TOTAL FIXED INCOME SECURITIES</b>		<b>92,502,711.15</b>	<b>135,201.85</b>	<b>96,019,816.86</b>	<b>99.63</b>	<b>3,517,105.71</b>
<b>TOTAL ASSETS - BASE:</b>		<b>92,859,823.36</b>	<b>135,938.74</b>	<b>96,376,929.07</b>	<b>100.00</b>	<b>3,517,105.71</b>
<b>NET ASSETS - BASE:</b>				<b>96,512,867.81</b>		



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX7156  
BCM DYNAMICBELAY 2020 QDIA

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
183.05	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	183.05	183.05	7	0.00
		<b>183.05</b>	<b>183.05</b>	<b>7</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
2	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	226.34	217.78	9	0.00
3	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	339.66	331.12	13	0.00
1	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	100.17	100.11	4	0.00
6	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	295.38	289.63	11	0.00
		<b>961.55</b>	<b>938.64</b>	<b>36</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
2	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	91.50	86.42	3	0.00
3	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	109.83	101.76	4	0.00
3	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	121.98	117.33	5	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX7156  
BCM DYNAMICBELAY 2020 QDIA

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	127.54	116.19	5	0.00
4	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	111.60	103.24	4	0.00
2	CUSIP # 316092865 FIDELITY US UTILITIES ETF	84.98	77.02	3	0.00
12	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	298.68	284.30	11	0.00
5	CUSIP # 67110P407 OSSHARES FTSE US QUALITY DIV ETF	173.77	160.81	7	0.41
2	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	116.40	115.24	4	0.00
1	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	90.13	91.15	3	0.00
1	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	77.63	75.17	3	0.00
1	CUSIP # 92204A884 VANGUARD TELECOM SERVICE ETF	86.70	84.67	3	0.24
		1,490.74	1,413.30	57	0.65



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX7147  
BCM DYNAMICBELAY 2030 QDIA

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
39,420.32	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	39,420.32	39,420.32	2	0.00
		<b>39,420.32</b>	<b>39,420.32</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
1,467	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	166,020.39	157,887.47	10	0.00
1,284	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	145,374.48	140,133.25	9	0.00
579	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	57,998.43	58,005.24	3	0.00
2,945	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	144,982.35	141,776.69	9	0.00
		<b>514,375.65</b>	<b>497,802.65</b>	<b>30</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
1,634	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	74,755.50	70,609.71	4	0.00
2,073	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	75,892.53	70,115.20	4	0.00
1,839	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	74,773.74	71,863.03	4	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX7147  
BCM DYNAMICBELAY 2030 QDIA

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,170	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	74,610.90	67,815.05	4	0.00
2,693	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	75,134.70	68,714.33	4	0.00
1,779	CUSIP # 316092865 FIDELITY US UTILITIES ETF	75,589.71	68,250.40	4	0.00
526	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	40,943.84	38,542.41	2	0.00
5,855	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	145,730.95	140,950.64	9	0.00
2,510	CUSIP # 67110P407 OSSHARES FTSE US QUALITY DIV ETF	87,232.29	80,163.02	5	203.72
1,286	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	74,845.20	74,134.23	4	0.00
812	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	73,185.56	74,018.60	4	0.00
966	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	74,990.58	72,665.31	4	0.00
400	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	40,780.00	42,148.59	2	0.00
1,098	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	82,152.36	80,632.77	5	0.00
842	CUSIP # 92204A884 VANGUARD TELECOM SERVICE ETF	73,001.40	71,319.92	4	205.45
		<b>1,143,619.26</b>	<b>1,091,943.21</b>	<b>67</b>	<b>409.17</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX7138  
BCM DYNAMICBELAY 2040 QDIA

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
4,462.67	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	4,462.67	4,462.67	12	0.00
		<b>4,462.67</b>	<b>4,462.67</b>	<b>12</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
16	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	1,810.72	1,718.68	5	0.00
23	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	2,604.06	2,509.21	7	0.00
10	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,001.70	991.15	3	0.00
53	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	2,609.19	2,523.64	7	0.00
		<b>8,025.67</b>	<b>7,742.68</b>	<b>22</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
37	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	1,692.75	1,603.81	5	0.00
46	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	1,684.06	1,563.99	5	0.00
41	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	1,667.06	1,605.97	4	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX7138  
BCM DYNAMICBELAY 2040 QDIA

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
27	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	1,721.79	1,568.56	5	0.00
60	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	1,674.00	1,551.31	4	0.00
39	CUSIP # 316092865 FIDELITY US UTILITIES ETF	1,657.11	1,502.80	4	0.00
23	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	1,790.32	1,646.65	5	0.00
106	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	2,638.34	2,519.81	7	0.00
46	CUSIP # 67110P407 OSSHARES FTSE US QUALITY DIV ETF	1,598.68	1,409.09	4	3.98
29	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	1,687.80	1,672.00	5	0.00
18	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	1,622.34	1,640.80	4	0.00
22	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	1,707.86	1,654.99	5	0.00
18	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	1,835.10	1,744.44	5	0.00
49	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	3,666.18	3,426.47	10	0.00
19	CUSIP # 92204A884 VANGUARD TELECOM SERVICE ETF	1,647.30	1,608.73	4	4.88
		<b>28,290.69</b>	<b>26,719.42</b>	<b>76</b>	<b>8.86</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX7110  
BCM DYNAMICBELAY 2050 QDIA

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
1,712.26	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	1,712.26	1,712.26	5	0.00
		<b>1,712.26</b>	<b>1,712.26</b>	<b>5</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
15	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	1,697.55	1,613.49	5	0.00
9	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	1,018.98	987.02	3	0.00
4	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	400.68	396.72	1	0.00
21	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	1,033.83	1,006.47	3	0.00
		<b>4,151.04</b>	<b>4,003.70</b>	<b>12</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
39	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	1,784.25	1,692.99	5	0.00
50	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	1,830.50	1,702.92	5	0.00
44	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	1,789.04	1,724.38	5	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX7110  
BCM DYNAMICBELAY 2050 QDIA

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
28	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	1,785.56	1,626.66	5	0.00
64	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	1,785.60	1,657.02	5	0.00
43	CUSIP # 316092865 FIDELITY US UTILITIES ETF	1,827.07	1,658.83	5	0.00
32	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	2,490.88	2,497.81	7	0.00
41	CUSIP # 67092P102 NUSHARES ENHANCED YIELD ETF	1,020.49	970.00	3	0.00
17	CUSIP # 67110P407 OSSHARES FTSE US QUALITY DIV ETF	590.82	562.47	2	1.38
31	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	1,804.20	1,787.77	5	0.00
19	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	1,712.47	1,732.05	5	0.00
23	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	1,785.49	1,730.16	5	0.00
24	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	2,446.80	2,480.62	7	0.00
67	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	5,012.94	4,854.70	14	0.00
20	CUSIP # 92204A884 VANGUARD TELECOM SERVICE ETF	1,734.00	1,693.40	5	4.88
		<b>29,400.11</b>	<b>28,371.78</b>	<b>83</b>	<b>6.26</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX7101  
BCM DYNAMICBELAY 2060 QDIA

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
1,894.18	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	1,894.18	1,894.18	5	0.00
		1,894.18	1,894.18	5	0.00
<b>MUTUAL FUNDS - FIXED INCOME</b>					
17	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	1,923.89	1,823.91	5	0.00
		1,923.89	1,823.91	5	0.00
<b>MUTUAL FUNDS - EQUITY</b>					
47	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	2,150.25	2,038.73	5	0.00
60	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	2,196.60	2,042.40	5	0.00
53	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	2,154.98	2,077.34	5	0.00
34	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	2,168.18	1,975.12	5	0.00
78	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	2,176.20	2,019.28	5	0.00
51	CUSIP # 316092865 FIDELITY US UTILITIES ETF	2,166.99	1,967.06	5	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX7101  
BCM DYNAMICBELAY 2060 QDIA

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
50	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	3,892.00	3,923.39	10	0.00
37	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	2,153.40	2,134.00	5	0.00
23	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	2,072.99	2,096.65	5	0.00
28	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	2,173.64	2,107.26	5	0.00
38	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	3,874.10	3,894.11	9	0.00
104	CUSIP # 922042742 VANGUARD TOTAL WORLD STOCK ETF	7,781.28	7,503.57	19	0.00
24	CUSIP # 92204A884 VANGUARD TELECOM SERVICE ETF	2,080.80	2,032.08	5	5.86
		<b>37,041.41</b>	<b>35,810.99</b>	<b>91</b>	<b>5.86</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX7165  
BCM DECATHLON GROWTH TACTICS  
CIF

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
6,244.18	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	6,244.18	6,244.18	2	0.00
		<b>6,244.18</b>	<b>6,244.18</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
221	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	24,855.87	23,910.78	10	0.00
167	CUSIP # 464288653 ISHARES BARCLAYS 10-20 YEAR TREAS BOND	24,963.16	24,575.72	10	0.00
607	CUSIP # 78464A664 SPDR PORT LNG TRM TRSRY	24,905.21	24,851.43	10	0.00
		<b>74,724.24</b>	<b>73,337.93</b>	<b>29</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
1,709	CUSIP # 464285105 ISHARES COMEX GOLD TRUST	24,096.90	24,330.69	9	0.00
594	CUSIP # 464286400 ISHARES BRAZIL INDEX FUND	25,025.22	25,820.35	10	0.00
135	CUSIP # 464287291 ISHARES GLOBAL TECH ETF	24,970.95	22,690.65	10	0.00
116	CUSIP # 464287523 ISHARES PHLX SOX SEMICOND SECTOR INDEX	24,523.56	22,956.39	10	0.00



# ACCOUNT STATEMENT

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Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX7165  
BCM DECATHLON GROWTH TACTICS  
CIF

## Preliminary Asset Detail As Of 09/30/2019

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
110	CUSIP # 464288760 ISHARES US AEROSPACE & DEFENSE	24,717.00	25,187.52	10	0.00
99	CUSIP # 464288810 ISHARES US MEDICAL DEVICES ETF	24,476.76	23,974.33	10	0.00
309	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	24,883.77	22,549.75	10	0.00
		172,694.16	167,509.68	68	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX7174  
BCM U.S. SECTOR ROTATION  
CIF

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
352,026.75	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	352,026.75	352,026.75	3	0.00
		<b>352,026.75</b>	<b>352,026.75</b>	<b>3</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
26,088	CUSIP # 316092204 FIDELITY MSCI CONSUMER DISCRETIONARY ETF	1,193,526.00	1,123,612.12	10	0.00
33,375	CUSIP # 316092303 FIDELITY MSCI CONSUMER STAPLES ETF	1,221,858.75	1,125,238.70	10	0.00
29,543	CUSIP # 316092501 FIDELITY MSCI FINANCIALS INDEX ETF	1,201,218.38	1,153,145.19	10	0.00
19,191	CUSIP # 316092808 FIDELITY MSCI INFO TECH INDEX ETF	1,223,810.07	1,110,355.10	10	0.00
44,417	CUSIP # 316092857 FIDELITY MSCI REAL ESTATE ETF	1,239,234.30	1,124,977.80	10	0.00
30,142	CUSIP # 316092865 FIDELITY US UTILITIES ETF	1,280,733.58	1,154,540.41	10	0.00
20,376	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	1,185,883.20	1,174,063.08	10	0.00
12,891	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	1,161,865.83	1,175,014.65	9	0.00

# ACCOUNT STATEMENT

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Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX7174  
BCM U.S. SECTOR ROTATION  
CIF

## Preliminary Asset Detail As Of 09/30/2019

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15,622	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	1,212,735.86	1,174,299.49	10	0.00
13,869	CUSIP # 92204A884 VANGUARD TELECOM SERVICE ETF	1,202,442.30	1,174,288.23	10	3,384.04
		12,123,308.27	11,489,534.77	97	3,384.04



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX8814  
BOWEN, HANES TOTAL RETURN FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
361,817.42	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	361,817.42	361,817.42	8	539.36
		<b>361,817.42</b>	<b>361,817.42</b>	<b>8</b>	<b>539.36</b>
<b>CORPORATE BONDS</b>					
50,000	CUSIP # 126650CT5 CVS HEALTH CORP 2.125% 06/01/2021	49,949.50	49,791.50	1	371.88
50,000	CUSIP # 134429AY5 CAMPBELL SOUP CO 2.5% 08/02/2022	50,182.50	49,628.00	1	204.86
50,000	CUSIP # 209115AD6 CONSOLIDATED EDISON INC 2% 03/15/2020	49,972.50	49,926.00	1	44.44
40,000	CUSIP # 34540TRW4 FORD MOTOR CREDIT CO LLC 2.6% 09/20/2021	38,812.00	39,930.80	1	31.78
50,000	CUSIP # 928563AA3 VMWARE INC 2.3% 08/21/2020	50,026.00	49,922.00	1	127.78
		<b>238,942.50</b>	<b>239,198.30</b>	<b>5</b>	<b>780.74</b>
<b>COMMON STOCK</b>					
1,675	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	198,119.00	130,465.30	4	0.00
955	CUSIP # 037833100 APPLE INC	213,891.35	43,738.67	5	0.00
995	CUSIP # 053015103 AUTO DATA PROCESSING INC.	160,612.90	75,043.36	3	786.05

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX8814  
BOWEN, HANES TOTAL RETURN FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
505	CUSIP # 097023105 BOEING CO	192,137.35	171,958.59	4	0.00
2,350	CUSIP # 171340102 CHURCH & DWIGHT CO INC	176,814.00	39,665.46	4	0.00
2,900	CUSIP # 191216100 COCA-COLA CO	157,876.00	154,115.86	3	1,160.00
5,515	CUSIP # 219350105 CORNING INC	157,287.80	84,682.88	3	0.00
1,295	CUSIP # 254687106 DISNEY WALT	168,764.40	42,087.09	4	0.00
935	CUSIP # 437076102 HOME DEPOT INC	216,938.70	91,849.39	5	0.00
1,090	CUSIP # 438516106 HONEYWELL INTERNATIONAL	184,428.00	105,313.94	4	0.00
1,245	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	161,078.10	73,230.90	3	0.00
540	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	210,632.40	106,941.98	5	0.00
1,085	CUSIP # 579780206 MCCORMICK & CO	169,585.50	78,748.90	4	0.00
1,360	CUSIP # 594918104 MICROSOFT CORPORATION	189,080.80	146,281.52	4	0.00
790	CUSIP # 78409V104 S&P GLOBAL INC	193,534.20	69,551.42	4	0.00
4,125	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	172,548.75	202,583.38	4	0.00
740	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	238,272.60	36,876.85	5	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX8814  
BOWEN, HANES TOTAL RETURN FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,695	CUSIP # 882508104 TEXAS INSTRUMENTS INC	219,061.80	86,984.32	5	0.00
		<b>3,380,663.65</b>	<b>1,740,119.81</b>	<b>72</b>	<b>1,946.05</b>
<b>FOREIGN STOCK</b>					
745	CUSIP # 13645T100 CANADIAN PACIFIC RAILWAY LTD	165,732.70	164,027.98	4	473.92
1,665	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	180,486.00	152,031.15	4	0.00
4,000	CUSIP # G16249107 BROOKFIELD PROPERTY PARTNERS LP	81,200.00	76,646.00	2	1,320.00
1,750	CUSIP # G16252101 BROOKFIELD INFRASTRUCTURE PA	86,817.50	74,347.53	2	14.70
2,200	CUSIP # G16258108 BROOKFIELD RENEWABLE PARTNERS LP	89,364.00	76,837.48	2	1,133.00
		<b>603,600.20</b>	<b>543,890.14</b>	<b>13</b>	<b>2,941.62</b>
<b>PARTNERSHIPS</b>					
2,630	CUSIP # 293792107 ENTERPRISE PRODUCTS PARTNERS	75,165.40	75,351.06	2	0.00
		<b>75,165.40</b>	<b>75,351.06</b>	<b>2</b>	<b>0.00</b>

# Holdings

As of: September 30, 2019



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

View Date: October 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CASH</b>								
<b>MALAYSIAN RINGGIT</b>							Exchange Rate:	4.187000
MYR	MALAYSIAN RINGGIT							
		138,441.610	Local	1.000000		138,441.61	0.00	0.42
			Base	0.238777	33,056.73	0.238834	33,064.63	7.90
<b>MALAYSIAN RINGGIT Total</b>								
		138,441.610	Local		138,441.61		0.00	0.42
			Base		33,056.73		7.90	0.02
<b>MEXICAN PESO</b>							Exchange Rate:	19.734000
MXN	MEXICAN PESO (NEW)							
		0.020	Local	1.000000	0.02	1.000000	0.02	0.00
			Base	0.000000	0.00	0.050674	0.00	0.00
<b>MEXICAN PESO Total</b>								
		0.020	Local		0.02		0.02	0.00
			Base		0.00		0.00	0.00
<b>SOUTH KOREAN WON</b>							Exchange Rate:	1,196.150000
KRW	SOUTH KOREAN WON							
		1,845.000	Local	1.000000	1,845.00	1.000000	1,845.00	100.00
			Base	0.000835	1.54	0.000836	1.54	0.00
<b>SOUTH KOREAN WON Total</b>								
		1,845.000	Local		1,845.00		1,845.00	100.00
			Base		1.54		1.54	0.00
<b>US DOLLAR</b>							Exchange Rate:	1.000000
USD	US DOLLAR							
		269,999.990	Local	1.000000	269,999.99	1.000000	269,999.99	0.22
			Base	1.000000	269,999.99	1.000000	269,999.99	0.15

# Holdings

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



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR Total</b>								
		269,999.990	Local	269,999.99		269,999.99	0.00	0.22
			Base	269,999.99		269,999.99	0.00	0.15
<b>CASH Total</b>								
		410,286.620	Base	303,058.26		303,066.16	7.90	0.17
<b>CASH EQUIVALENT</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				1.816605	31 Dec 2030		
		1,979,750.890	Local	1,979,750.89	100.000000	1,979,750.89	0.00	1.65
			Base	1,979,750.89	100.000000	1,979,750.89	0.00	1.14
9128286B1	US TREASURY N/B 02/29 2.625				2.625000	15 Feb 2029		
		9,395,000.000	Local	9,393,050.92	108.230469	10,168,252.56	775,201.64	8.47
			Base	9,393,050.92	108.230469	10,168,252.56	775,201.64	5.83
9128286Q8	US TREASURY FRN 04/21 VAR				2.053218	30 Apr 2021		
		43,725,000.000	Local	43,708,285.97	99.844211	43,656,881.26	-51,404.71	36.34
			Base	43,708,285.97	99.844211	43,656,881.26	-51,404.71	25.04
9128287G9	US TREASURY FRN 07/21 VAR				2.149363	31 Jul 2021		
		13,580,000.000	Local	13,575,755.49	99.912527	13,568,121.17	-7,634.32	11.30
			Base	13,575,755.49	99.912527	13,568,121.17	-7,634.32	7.78
912828H60	US TREASURY NOTE BILL 01/17 VAR				0.099001	31 Jan 2017		
		0.000	Local	0.34	0.000000	0.00	-0.34	0.00
			Base	0.34	0.000000	0.00	-0.34	0.00
<b>US DOLLAR Total</b>								
		68,679,750.890	Local	68,656,843.61		69,373,005.88	716,162.27	57.75
			Base	68,656,843.61		69,373,005.88	716,162.27	39.79
<b>CASH EQUIVALENT Total</b>								
		68,679,750.890	Base	68,656,843.61		69,373,005.88	716,162.27	39.79

& 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 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

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

### AUSTRALIAN DOLLAR

Exchange Rate: 1.481591

975MACI18	QUEENSLAND TREASURY CORP LOCAL GOVT G REGS 06/21 5.5				5.500000	21 Jun 2021		
	2,725,000.000	Local	107.230597	2,922,033.77	107.804340	2,937,668.27	15,634.50	24.99
		Base	74.643673	2,034,040.10	72.762551	1,982,779.51	-51,260.59	1.14
ACI02A7J2	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 06/19 4				4.000000	21 Jun 2019		
	0.000	Local	0.000000	98,129.30	0.000000	0.00	-98,129.30	0.00
		Base	0.000000	68,297.98	0.000000	0.00	-68,297.98	0.00
ACI075659	NEW S WALES TREASURY CRP LOCAL GOVT G REGS 04/21 4				4.000000	08 Apr 2021		
	1,005,000.000	Local	103.178062	1,036,939.52	104.704286	1,052,278.07	15,338.55	8.95
		Base	73.128134	734,937.75	70.670169	710,235.19	-24,702.56	0.41
ACI08XTQ6	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 10/19 2.75				2.750000	21 Oct 2019		
	5,055,000.000	Local	100.052706	5,057,664.30	100.098013	5,059,954.56	2,290.26	43.04
		Base	76.481412	3,866,135.39	67.561164	3,415,216.86	-450,918.53	1.96
B06JSQI16	WESTERN AUST TREAS CORP LOCAL GOVT G 07/21 7				7.000000	15 Jul 2021		
	2,445,000.000	Local	110.822000	2,709,597.90	110.711140	2,706,887.37	-2,710.53	23.02
		Base	74.960008	1,832,772.20	74.724495	1,827,013.91	-5,758.29	1.05
<b>AUSTRALIAN DOLLAR Total</b>								
	11,230,000.000	Local		11,824,364.79		11,756,788.27	-67,576.52	100.00
		Base		8,536,183.42		7,935,245.47	-600,937.95	4.55

### BRAZILIAN REAL

Exchange Rate: 4.154950

959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.000000	01 Jan 2021		
	1,575,000.000	Local	97.235580	1,531,460.38	108.240297	1,704,784.68	173,324.30	11.49
		Base	41.885103	659,690.38	26.050926	410,302.09	-249,388.29	0.24
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.000000	01 Jan 2023		
	11,540,000.000	Local	93.701109	10,813,108.01	113.747595	13,126,472.46	2,313,364.45	88.51
		Base	40.173394	4,636,009.70	27.376405	3,159,237.17	-1,476,772.53	1.81

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Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

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

13,115,000.000	Local			12,344,568.39		14,831,257.14	2,486,688.75	100.00
	Base			5,295,700.08		3,569,539.26	-1,726,160.82	2.05

**MALAYSIAN RINGGIT**

Exchange Rate: 4.187000

ACI05FPC3	MALAYSIA GOVERNMENT SR UNSECURED 03/23 3.48				3.480000	15 Mar 2023		
8,015,000.000	Local		98.369015	7,884,276.56	100.987447	8,094,143.88	209,867.32	24.48
	Base		26.713381	2,141,077.49	24.119285	1,933,160.71	-207,916.78	1.11

ACI084S32	MALAYSIA GOVERNMENT SR UNSECURED 09/21 4.048				4.048000	30 Sep 2021		
6,840,000.000	Local		100.561199	6,878,386.00	101.802384	6,963,283.07	84,897.07	21.06
	Base		27.776387	1,899,904.84	24.313920	1,663,072.14	-236,832.70	0.95

ACI0C1S66	MALAYSIA GOVERNMENT SR UNSECURED 09/25 3.955				3.955000	15 Sep 2025		
3,455,000.000	Local		99.622253	3,441,948.84	103.244590	3,567,100.58	125,151.74	10.79
	Base		23.014810	795,161.70	24.658369	851,946.64	56,784.94	0.49

ACI0CBN10	MALAYSIA GOVERNMENT SR UNSECURED 10/20 3.659				3.659000	15 Oct 2020		
3,625,000.000	Local		99.989855	3,624,632.23	100.533960	3,644,356.05	19,723.82	11.02
	Base		24.501081	888,164.20	24.010977	870,397.91	-17,766.29	0.50

ACI0T0C26	MALAYSIA GOVERNMENT SR UNSECURED 03/22 3.882				3.882000	10 Mar 2022		
4,210,000.000	Local		100.911648	4,248,380.37	101.777000	4,284,811.70	36,431.33	12.96
	Base		23.988347	1,009,909.40	24.307858	1,023,360.81	13,451.41	0.59

ACI0V6W28	MALAYSIA GOVERNMENT SR UNSECURED 11/27 3.899				3.899000	16 Nov 2027		
6,205,000.000	Local		100.081837	6,210,077.96	102.796613	6,378,529.84	168,451.88	19.29
	Base		23.231548	1,441,517.53	24.551376	1,523,412.91	81,895.38	0.87

**MALAYSIAN RINGGIT Total**

32,350,000.000	Local			32,287,701.96		32,932,225.12	644,523.16	99.58
	Base			8,175,735.16		7,865,351.12	-310,384.04	4.51

**MEXICAN PESO**

Exchange Rate: 19.734000

929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
89,200,000.000	Local		112.096489	99,990,068.00	111.321000	99,298,332.00	-691,736.00	22.39

# Holdings

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



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	7.865842	7,016,331.42	5.641076	5,031,840.07	-1,984,491.35	2.89
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042		
	144,000,000.000	Local	109.651842	157,898,653.16	104.609000	150,636,960.00	-7,261,693.16	33.97
		Base	7.272257	10,472,049.69	5.300953	7,633,371.85	-2,838,677.84	4.38
ACI087B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75				7.750000	23 Nov 2034		
	28,900,000.000	Local	100.655810	29,089,529.13	105.646000	30,531,694.00	1,442,164.87	6.88
		Base	4.948539	1,430,127.71	5.353502	1,547,161.95	117,034.24	0.89
ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047		
	45,800,000.000	Local	104.871008	48,030,921.79	107.610000	49,285,380.00	1,254,458.21	11.11
		Base	5.725797	2,622,414.89	5.453025	2,497,485.56	-124,929.33	1.43
B44NNDI15	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038		
	98,900,000.000	Local	117.846296	116,549,986.34	112.623000	111,384,147.00	-5,165,839.34	25.11
		Base	7.553339	7,470,252.12	5.707054	5,644,276.22	-1,825,975.90	3.24
P6625CAM0	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.500000	18 Nov 2038		
	2,100,000.000	Local	105.372583	2,212,824.24	112.623000	2,365,083.00	152,258.76	0.53
		Base	5.616492	117,946.33	5.707054	119,848.13	1,901.80	0.07
<b>MEXICAN PESO Total</b>								
	408,900,000.000	Local		453,771,982.66		443,501,596.00	-10,270,386.66	100.00
		Base		29,129,122.16		22,473,983.78	-6,655,138.38	12.89
<b>POLISH ZLOTY</b>							Exchange Rate:	4.010100
ACI0BNGX3	POLAND GOVERNMENT BOND BONDS 04/20 1.5				1.500000	25 Apr 2020		
	8,690,000.000	Local	99.930620	8,683,970.87	100.140000	8,702,166.00	18,195.13	39.50
		Base	29.496515	2,563,247.15	24.971946	2,170,062.09	-393,185.06	1.24
ACI0HQX94	POLAND GOVERNMENT BOND BONDS 04/21 2				2.000000	25 Apr 2021		
	7,025,000.000	Local	100.754271	7,077,987.52	100.820000	7,082,605.00	4,617.48	32.15
		Base	26.814935	1,883,749.19	25.141518	1,766,191.62	-117,557.57	1.01
ACI0RQY92	POLAND GOVERNMENT BOND BONDS 04/19 0.00000				0.010000	25 Apr 2019		
	0.000	Local	0.000000	0.04	0.000000	0.00	-0.04	0.00
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00

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# Holdings

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



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
B3P3LSII7	POLAND GOVERNMENT BOND BONDS 10/20 5.25				5.250000	25 Oct 2020		
		5,995,000.000	Local 104.072327	6,239,135.99	104.186000	6,245,950.70	6,814.71	28.35
			Base 27.815951	1,667,566.29	25.980898	1,557,554.85	-110,011.44	0.89
<b>POLISH ZLOTY Total</b>								
		21,710,000.000	Local	22,001,094.42		22,030,721.70	29,627.28	100.00
			Base	6,114,562.64		5,493,808.56	-620,754.08	3.15
<b>SOUTH AFRICAN RAND</b>							Exchange Rate:	15.145000
989RJQI1	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5				6.500000	28 Feb 2041		
		64,200,000.000	Local 77.564918	49,796,677.44	70.300000	45,132,600.00	-4,664,077.44	43.50
			Base 7.093408	4,553,968.05	4.641796	2,980,033.01	-1,573,935.04	1.71
ACI0289D8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75				8.750000	28 Feb 2048		
		66,275,000.000	Local 93.632028	62,054,626.66	88.451672	58,621,345.62	-3,433,281.04	56.50
			Base 6.964056	4,615,428.26	5.840322	3,870,673.20	-744,755.06	2.22
S6989ZAQ7	REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/48 8.75				8.750000	28 Feb 2048		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	0.00	0.000000	0.00	0.00	0.00
<b>SOUTH AFRICAN RAND Total</b>								
		130,475,000.000	Local	111,851,304.09		103,753,945.62	-8,097,358.47	100.00
			Base	9,169,396.31		6,850,706.21	-2,318,690.10	3.93
<b>US DOLLAR</b>							Exchange Rate:	1.000000
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				2.886750	05 Nov 2021		
		1,600,000.000	Local 100.000000	1,600,000.00	100.583197	1,609,331.15	9,331.15	1.34
			Base 100.000000	1,600,000.00	100.583197	1,609,331.15	9,331.15	0.92
05565EAQ8	BMW US CAPITAL LLC COMPANY GUAR 144A 04/20 VAR				2.682630	06 Apr 2020		
		1,975,000.000	Local 100.049202	1,975,971.74	100.169592	1,978,349.44	2,377.70	1.65
			Base 100.049202	1,975,971.74	100.169592	1,978,349.44	2,377.70	1.13
14913Q2H1	CATERPILLAR FINL SERVICE SR UNSECURED 03/21 VAR				2.348500	15 Mar 2021		
		2,870,000.000	Local 99.980271	2,869,433.77	99.968430	2,869,093.94	-339.83	2.39

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Books Open

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# Holdings

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



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.980271	2,869,433.77	99.968430	2,869,093.94	-339.83	1.65
233851DC5	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 02/21 VAR				2.599500	22 Feb 2021		
	2,700,000.000	Local	100.000000	2,700,000.00	99.985000	2,699,595.00	-405.00	2.25
		Base	100.000000	2,700,000.00	99.985000	2,699,595.00	-405.00	1.55
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR				3.098500	05 Apr 2021		
	3,375,000.000	Local	100.000000	3,375,000.00	98.828856	3,335,473.89	-39,526.11	2.78
		Base	100.000000	3,375,000.00	98.828856	3,335,473.89	-39,526.11	1.91
37045XBU9	GENERAL MOTORS FINL CO COMPANY GUAR 04/20 VAR				3.233380	13 Apr 2020		
	3,540,000.000	Local	100.053241	3,541,884.72	100.243578	3,548,622.66	6,737.94	2.95
		Base	100.053241	3,541,884.72	100.243578	3,548,622.66	6,737.94	2.04
38141GWU4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR				2.897630	23 Feb 2023		
	5,335,000.000	Local	100.000000	5,335,000.00	99.910557	5,330,228.22	-4,771.78	4.44
		Base	100.000000	5,335,000.00	99.910557	5,330,228.22	-4,771.78	3.06
59217GCM9	MET LIFE GLOB FUNDING I SR SECURED 144A 01/21 VAR				3.033880	08 Jan 2021		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
6325C0DP3	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 05/20 VAR				2.659500	22 May 2020		
	2,170,000.000	Local	100.032100	2,170,696.58	100.268405	2,175,824.39	5,127.81	1.81
		Base	100.032100	2,170,696.58	100.268405	2,175,824.39	5,127.81	1.25
63946CAG3	NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/21 VAR				2.718880	01 Apr 2021		
	3,510,000.000	Local	100.000000	3,510,000.00	100.197495	3,516,932.07	6,932.07	2.93
		Base	100.000000	3,510,000.00	100.197495	3,516,932.07	6,932.07	2.02
71654QCW0	PETROLEOS MEXICANOS COMPANY GUAR 144A 01/50 7.69				7.690000	23 Jan 2050		
	1,545,000.000	Local	103.441797	1,598,175.77	104.250000	1,610,662.50	12,486.73	1.34
		Base	103.441797	1,598,175.77	104.250000	1,610,662.50	12,486.73	0.92
912810SF6	US TREASURY N/B 02/49 3				3.000000	15 Feb 2049		
	12,300,000.000	Local	102.170777	12,567,005.56	119.230469	14,665,347.69	2,098,342.13	12.21
		Base	102.170777	12,567,005.56	119.230469	14,665,347.69	2,098,342.13	8.41
912810SH2	US TREASURY N/B 05/49 2.875				2.875000	15 May 2049		
	3,775,000.000	Local	115.548472	4,361,954.80	116.628906	4,402,741.20	40,786.40	3.67

# Holdings

BWGLOBAL INV GRD FXD INC CIF  
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		3,475,000.000	Base	115.548472	4,361,954.80	116.628906	4,402,741.20	40,786.40	2.53
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				3.291630	26 Jul 2021			
		2,700,000.000	Local	100.227906	2,706,153.45	101.233934	2,733,316.22	27,162.77	2.28
			Base	100.227906	2,706,153.45	101.233934	2,733,316.22	27,162.77	1.57
<b>US DOLLAR Total</b>									
		47,395,000.000	Local		48,311,276.38		50,475,518.37	2,164,241.99	42.02
Original Face:		3,475,000.000	Base		48,311,276.38		50,475,518.37	2,164,241.99	28.95
<b>FIXED INCOME Total</b>									
		665,175,000.000	Base		114,731,976.15		104,664,152.77	-10,067,823.38	60.03
Original Face:		3,475,000.000							

# Holdings

BWGLOBAL INV GRD FXD INC CIF  
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		734,265,037.510	Base	183,691,878.02		174,340,224.81	-9,351,653.21	100.00
Original Face:		3,475,000.000						

# Holdings

As of: September 30, 2019



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

View Date: October 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				1.944684	31 Dec 2030		
		3,335,929.320	Local	100.000000				1.96
			Base	100.000000				1.96
				3,335,929.32	100.000000	3,335,929.32	0.00	
				3,335,929.32	100.000000	3,335,929.32	0.00	1.96

<b>US DOLLAR Total</b>								
		3,335,929.320	Local			3,335,929.32	0.00	1.96
			Base			3,335,929.32	0.00	1.96

## CASH EQUIVALENT Total

		3,335,929.320	Base			3,335,929.32	0.00	1.96
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

00724F101	ADOBE INC COMMON STOCK USD.0001							
		17,390.000	Local	188.921898		4,803,987.50	1,518,635.69	2.82
			Base	188.921898		4,803,987.50	1,518,635.69	2.82

00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
		18,380.000	Local	157.603226		3,040,052.00	143,304.70	1.79
			Base	157.603226		3,040,052.00	143,304.70	1.79

00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		41,780.000	Local	66.855571		3,817,856.40	1,024,630.66	2.24
			Base	66.855571		3,817,856.40	1,024,630.66	2.24

015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
		24,060.000	Local	122.066300		2,356,436.40	-580,478.78	1.38
			Base	122.066300		2,356,436.40	-580,478.78	1.38

01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025							
		17,120.000	Local	166.063350		2,862,977.60	19,973.04	1.68
			Base	166.063350		2,862,977.60	19,973.04	1.68



# Holdings

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



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
	4,339.000	Local	981.895610	4,260,445.05	1,219.000000	5,289,241.00	1,028,795.95	3.11	
		Base	981.895610	4,260,445.05	1,219.000000	5,289,241.00	1,028,795.95	3.11	
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
	1,722.000	Local	990.094483	1,704,942.70	1,221.140000	2,102,803.08	397,860.38	1.23	
		Base	990.094483	1,704,942.70	1,221.140000	2,102,803.08	397,860.38	1.23	
023135106	AMAZON.COM INC COMMON STOCK USD.01								
	6,001.000	Local	1,299.405784	7,797,734.11	1,735.910000	10,417,195.91	2,619,461.80	6.12	
		Base	1,299.405784	7,797,734.11	1,735.910000	10,417,195.91	2,619,461.80	6.12	
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
	24,720.000	Local	93.557623	2,312,744.44	118.280000	2,923,881.60	611,137.16	1.72	
		Base	93.557623	2,312,744.44	118.280000	2,923,881.60	611,137.16	1.72	
03524A108	ANHEUSER BUSCH INBEV SPN ADR ADR								
	37,780.000	Local	99.567799	3,761,671.46	95.150000	3,594,767.00	-166,904.46	2.11	
		Base	99.567799	3,761,671.46	95.150000	3,594,767.00	-166,904.46	2.11	
037833100	APPLE INC COMMON STOCK USD.00001								
	18,440.000	Local	168.762682	3,111,983.86	223.970000	4,130,006.80	1,018,022.94	2.43	
		Base	168.762682	3,111,983.86	223.970000	4,130,006.80	1,018,022.94	2.43	
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001								
	23,000.000	Local	88.280235	2,030,445.40	67.400000	1,550,200.00	-480,245.40	0.91	
		Base	88.280235	2,030,445.40	67.400000	1,550,200.00	-480,245.40	0.91	
09247X101	BLACKROCK INC COMMON STOCK USD.01								
	5,730.000	Local	448.101234	2,567,620.07	445.640000	2,553,517.20	-14,102.87	1.50	
		Base	448.101234	2,567,620.07	445.640000	2,553,517.20	-14,102.87	1.50	
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
	945.000	Local	1,957.211365	1,849,564.74	1,962.610000	1,854,666.45	5,101.71	1.09	
		Base	1,957.211365	1,849,564.74	1,962.610000	1,854,666.45	5,101.71	1.09	
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
	16,794.000	Local	81.846841	1,374,535.84	84.780000	1,423,795.32	49,259.48	0.84	
		Base	81.846841	1,374,535.84	84.780000	1,423,795.32	49,259.48	0.84	

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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 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
		1,780.000	Local 423.539854	753,900.94	840.470000	1,496,036.60	742,135.66	0.88
			Base 423.539854	753,900.94	840.470000	1,496,036.60	742,135.66	0.88
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		81,760.000	Local 37.753293	3,086,709.21	45.080000	3,685,740.80	599,031.59	2.16
			Base 37.753293	3,086,709.21	45.080000	3,685,740.80	599,031.59	2.16
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		10,634.000	Local 198.514283	2,111,000.89	288.110000	3,063,761.74	952,760.85	1.80
			Base 198.514283	2,111,000.89	288.110000	3,063,761.74	952,760.85	1.80
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		33,740.000	Local 111.071606	3,747,555.97	130.320000	4,396,996.80	649,440.83	2.58
			Base 111.071606	3,747,555.97	130.320000	4,396,996.80	649,440.83	2.58
278865100	ECOLAB INC COMMON STOCK USD1.0							
		15,820.000	Local 142.363722	2,252,194.08	198.040000	3,132,992.80	880,798.72	1.84
			Base 142.363722	2,252,194.08	198.040000	3,132,992.80	880,798.72	1.84
29444U700	EQUINIX INC REIT USD.001							
		5,620.000	Local 417.753461	2,347,774.45	576.800000	3,241,616.00	893,841.55	1.90
			Base 417.753461	2,347,774.45	576.800000	3,241,616.00	893,841.55	1.90
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
		47,570.000	Local 159.916242	7,607,215.61	178.080000	8,471,265.60	864,049.99	4.97
			Base 159.916242	7,607,215.61	178.080000	8,471,265.60	864,049.99	4.97
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
		16,240.000	Local 132.759309	2,156,011.18	132.760000	2,156,022.40	11.22	1.27
			Base 132.759309	2,156,011.18	132.760000	2,156,022.40	11.22	1.27
384802104	WW GRAINGER INC COMMON STOCK USD.5							
		11,280.000	Local 257.101449	2,900,104.35	297.150000	3,351,852.00	451,747.65	1.97
			Base 257.101449	2,900,104.35	297.150000	3,351,852.00	451,747.65	1.97
400110102	GRUBHUB INC COMMON STOCK USD.0001							
		24,300.000	Local 75.660102	1,838,540.48	56.210000	1,365,903.00	-472,637.48	0.80
			Base 75.660102	1,838,540.48	56.210000	1,365,903.00	-472,637.48	0.80

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



STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		16,260.000	Local 171.397968	2,786,930.96	232.020000	3,772,645.20	985,714.24	2.22
			Base 171.397968	2,786,930.96	232.020000	3,772,645.20	985,714.24	2.22
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		21,940.000	Local 143.108303	3,139,796.17	169.200000	3,712,248.00	572,451.83	2.18
			Base 143.108303	3,139,796.17	169.200000	3,712,248.00	572,451.83	2.18
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
		23,120.000	Local 131.771120	3,046,548.29	129.380000	2,991,265.60	-55,282.69	1.76
			Base 131.771120	3,046,548.29	129.380000	2,991,265.60	-55,282.69	1.76
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
		11,257.000	Local 121.116317	1,363,406.38	156.300000	1,759,469.10	396,062.72	1.03
			Base 121.116317	1,363,406.38	156.300000	1,759,469.10	396,062.72	1.03
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		62,730.000	Local 87.984746	5,519,283.14	139.030000	8,721,351.90	3,202,068.76	5.12
			Base 87.984746	5,519,283.14	139.030000	8,721,351.90	3,202,068.76	5.12
67059N108	NUTANIX INC A COMMON STOCK USD.000025							
		48,850.000	Local 37.985740	1,855,603.40	26.250000	1,282,312.50	-573,290.90	0.75
			Base 37.985740	1,855,603.40	26.250000	1,282,312.50	-573,290.90	0.75
67066G104	NVIDIA CORP COMMON STOCK USD.001							
		11,710.000	Local 158.502534	1,856,064.67	174.070000	2,038,359.70	182,295.03	1.20
			Base 158.502534	1,856,064.67	174.070000	2,038,359.70	182,295.03	1.20
68389X105	ORACLE CORP COMMON STOCK USD.01							
		67,500.000	Local 48.473933	3,271,990.50	55.030000	3,714,525.00	442,534.50	2.18
			Base 48.473933	3,271,990.50	55.030000	3,714,525.00	442,534.50	2.18
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001							
		12,770.000	Local 163.789875	2,091,596.71	203.830000	2,602,909.10	511,312.39	1.53
			Base 163.789875	2,091,596.71	203.830000	2,602,909.10	511,312.39	1.53
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		14,902.000	Local 162.067819	2,415,134.64	125.770000	1,874,224.54	-540,910.10	1.10
			Base 162.067819	2,415,134.64	125.770000	1,874,224.54	-540,910.10	1.10

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



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
747525103	QUALCOMM INC COMMON STOCK USD.0001	48,580.000	Local 60.242370	2,926,574.33	76.280000	3,705,682.40	779,108.07	2.18	
			Base 60.242370	2,926,574.33	76.280000	3,705,682.40	779,108.07	2.18	
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01	74,690.000	Local 44.734493	3,341,219.27	41.830000	3,124,282.70	-216,936.57	1.83	
			Base 44.734493	3,341,219.27	41.830000	3,124,282.70	-216,936.57	1.83	
848637104	SPLUNK INC COMMON STOCK USD.001	21,825.000	Local 89.882300	1,961,681.19	117.860000	2,572,294.50	610,613.31	1.51	
			Base 89.882300	1,961,681.19	117.860000	2,572,294.50	610,613.31	1.51	
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0	25,090.000	Local 93.924371	2,356,562.47	129.240000	3,242,631.60	886,069.13	1.90	
			Base 93.924371	2,356,562.47	129.240000	3,242,631.60	886,069.13	1.90	
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	15,150.000	Local 208.483003	3,158,517.49	291.270000	4,412,740.50	1,254,223.01	2.59	
			Base 208.483003	3,158,517.49	291.270000	4,412,740.50	1,254,223.01	2.59	
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001	58,950.000	Local 43.538792	2,566,611.77	30.470000	1,796,206.50	-770,405.27	1.05	
			Base 43.538792	2,566,611.77	30.470000	1,796,206.50	-770,405.27	1.05	
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01	32,130.000	Local 111.166782	3,571,788.71	119.820000	3,849,816.60	278,027.89	2.26	
			Base 111.166782	3,571,788.71	119.820000	3,849,816.60	278,027.89	2.26	
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01	22,160.000	Local 218.111065	4,833,341.21	217.320000	4,815,811.20	-17,530.01	2.83	
			Base 218.111065	4,833,341.21	217.320000	4,815,811.20	-17,530.01	2.83	
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001	44,530.000	Local 120.014679	5,344,253.67	172.010000	7,659,605.30	2,315,351.63	4.50	
			Base 120.014679	5,344,253.67	172.010000	7,659,605.30	2,315,351.63	4.50	
928563402	VMWARE INC CLASS A COMMON STOCK USD.01	12,760.000	Local 116.460004	1,486,029.65	150.060000	1,914,765.60	428,735.95	1.12	
			Base 116.460004	1,486,029.65	150.060000	1,914,765.60	428,735.95	1.12	

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# Holdings

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



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
98978V103	ZOETIS INC COMMON STOCK USD.01		37,760.000	Local	75.394150	2,846,883.09	124.590000	4,704,518.40	1,857,635.31	2.76
				Base	75.394150	2,846,883.09	124.590000	4,704,518.40	1,857,635.31	2.76
G47567105	IHS MARKIT LTD COMMON STOCK USD.01		45,909.000	Local	52.138184	2,393,611.89	66.880000	3,070,393.92	676,782.03	1.80
				Base	52.138184	2,393,611.89	66.880000	3,070,393.92	676,782.03	1.80
G5494J103	LINDE PLC COMMON STOCK EUR.001		13,140.000	Local	165.410314	2,173,491.53	193.720000	2,545,480.80	371,989.27	1.49
				Base	165.410314	2,173,491.53	193.720000	2,545,480.80	371,989.27	1.49
<b>US DOLLAR Total</b>			1,250,658.000	Local		140,634,860.55		166,967,112.66	26,332,252.11	98.04
				Base		140,634,860.55		166,967,112.66	26,332,252.11	98.04
<b>EQUITY Total</b>			1,250,658.000	Base		140,634,860.55		166,967,112.66	26,332,252.11	98.04

# Holdings

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



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		4,586,587.320	Base	143,970,789.87		170,303,041.98	26,332,252.11	100.00

# Holdings

As of: September 30, 2019



CLEARBRIDGE SMALL CAP CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC9

View Date: October 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				1.944684	31 Dec 2030		
		1,109,984.590	Local	100.000000				1.93
			Base	100.000000				1.93
				1,109,984.59	100.000000	1,109,984.59	0.00	
				1,109,984.59		1,109,984.59	0.00	

<b>US DOLLAR Total</b>								
		1,109,984.590	Local			1,109,984.59	0.00	1.93
			Base			1,109,984.59	0.00	1.93

## CASH EQUIVALENT Total

		1,109,984.590	Base			1,109,984.59	0.00	1.93
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

002535300	AARON S INC COMMON STOCK USD.5							
		18,764.000	Local	37.919149		711,514.92	64.260000	2.09
			Base	37.919149		711,514.92	64.260000	2.09

00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
		29,080.000	Local	28.181875		819,528.93	31.080000	1.57
			Base	28.181875		819,528.93	31.080000	1.57

00771V108	AERIE PHARMACEUTICALS INC COMMON STOCK USD.001							
		18,190.000	Local	25.199278		458,374.87	19.220000	0.61
			Base	25.199278		458,374.87	19.220000	0.61

007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		15,540.000	Local	56.351339		875,699.81	57.410000	1.55
			Base	56.351339		875,699.81	57.410000	1.55

00972D105	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001							
		56,720.000	Local	8.660276		491,210.85	3.920000	0.39
			Base	8.660276		491,210.85	3.920000	0.39

# Holdings

CLEARBRIDGE SMALL CAP CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC9



STATE STREET

As of: September 30, 2019

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
023111206	AMARIN CORP PLC ADR ADR GBP.1							
		126,293.000	Local 8.345727	1,054,006.89	15.160000	1,914,601.88	860,594.99	3.33
			Base 8.345727	1,054,006.89	15.160000	1,914,601.88	860,594.99	3.33
06417N103	BANK OZK COMMON STOCK							
		20,900.000	Local 26.844862	561,057.61	27.270000	569,943.00	8,885.39	0.99
			Base 26.844862	561,057.61	27.270000	569,943.00	8,885.39	0.99
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
		12,690.000	Local 57.724452	732,523.30	76.730000	973,703.70	241,180.40	1.69
			Base 57.724452	732,523.30	76.730000	973,703.70	241,180.40	1.69
095229100	BLUCORA INC COMMON STOCK USD.0001							
		30,180.000	Local 22.366349	675,016.40	21.640000	653,095.20	-21,921.20	1.13
			Base 22.366349	675,016.40	21.640000	653,095.20	-21,921.20	1.13
105368203	BRANDYWINE REALTY TRUST REIT USD.01							
		40,600.000	Local 15.756389	639,709.41	15.150000	615,090.00	-24,619.41	1.07
			Base 15.756389	639,709.41	15.150000	615,090.00	-24,619.41	1.07
12739A100	CADENCE BANCORP COMMON STOCK							
		50,259.000	Local 21.724524	1,091,852.85	17.540000	881,542.86	-210,309.99	1.53
			Base 21.724524	1,091,852.85	17.540000	881,542.86	-210,309.99	1.53
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01							
		24,727.000	Local 26.479905	654,768.61	24.760000	612,240.52	-42,528.09	1.06
			Base 26.479905	654,768.61	24.760000	612,240.52	-42,528.09	1.06
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
		38,690.000	Local 17.012142	658,199.77	17.380000	672,432.20	14,232.43	1.17
			Base 17.012142	658,199.77	17.380000	672,432.20	14,232.43	1.17
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
		15,160.000	Local 48.286965	732,030.39	44.710000	677,803.60	-54,226.79	1.18
			Base 48.286965	732,030.39	44.710000	677,803.60	-54,226.79	1.18
211171103	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001							
		21,526.000	Local 25.268126	543,921.68	27.290000	587,444.54	43,522.86	1.02
			Base 25.268126	543,921.68	27.290000	587,444.54	43,522.86	1.02

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CLEARBRIDGE SMALL CAP CIF  
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FUND: HBC9



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
	12,700.000	Local	67.877161	862,039.95	40.880000	519,176.00	-342,863.95	0.90	
		Base	67.877161	862,039.95	40.880000	519,176.00	-342,863.95	0.90	
22304C100	COVETRUS INC COMMON STOCK								
	46,800.000	Local	14.219442	665,469.90	11.890000	556,452.00	-109,017.90	0.97	
		Base	14.219442	665,469.90	11.890000	556,452.00	-109,017.90	0.97	
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
	9,300.000	Local	85.252947	792,852.41	51.050000	474,765.00	-318,087.41	0.82	
		Base	85.252947	792,852.41	51.050000	474,765.00	-318,087.41	0.82	
268158201	DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001								
	52,450.000	Local	15.539608	815,052.44	3.575000	187,508.75	-627,543.69	0.33	
		Base	15.539608	815,052.44	3.575000	187,508.75	-627,543.69	0.33	
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
	20,570.000	Local	40.224966	827,427.55	33.325000	685,495.25	-141,932.30	1.19	
		Base	40.224966	827,427.55	33.325000	685,495.25	-141,932.30	1.19	
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
	12,108.000	Local	50.104929	606,670.48	63.280000	766,194.24	159,523.76	1.33	
		Base	50.104929	606,670.48	63.280000	766,194.24	159,523.76	1.33	
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
	10,420.000	Local	74.893987	780,395.34	68.650000	715,333.00	-65,062.34	1.24	
		Base	74.893987	780,395.34	68.650000	715,333.00	-65,062.34	1.24	
30040P103	EVERTEC INC COMMON STOCK USD.01								
	18,791.000	Local	18.867262	354,534.72	31.220000	586,655.02	232,120.30	1.02	
		Base	18.867262	354,534.72	31.220000	586,655.02	232,120.30	1.02	
32055Y201	FIRST INTERSTATE BANCSYS A COMMON STOCK								
	21,141.000	Local	40.710909	860,669.32	40.240000	850,713.84	-9,955.48	1.48	
		Base	40.710909	860,669.32	40.240000	850,713.84	-9,955.48	1.48	
350392106	FOUNDATION BUILDING MATERIAL COMMON STOCK USD.001								
	29,901.000	Local	14.258457	426,342.12	15.490000	463,166.49	36,824.37	0.80	
		Base	14.258457	426,342.12	15.490000	463,166.49	36,824.37	0.80	

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CLEARBRIDGE SMALL CAP 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
361448103	GATX CORP COMMON STOCK USD.625								
	8,348.000	Local	63.983216	534,131.89	77.530000	647,220.44	113,088.55	1.12	
		Base	63.983216	534,131.89	77.530000	647,220.44	113,088.55	1.12	
389375106	GRAY TELEVISION INC COMMON STOCK								
	61,743.000	Local	13.068571	806,892.76	16.320000	1,007,645.76	200,753.00	1.75	
		Base	13.068571	806,892.76	16.320000	1,007,645.76	200,753.00	1.75	
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
	24,120.000	Local	37.090130	894,613.94	33.000000	795,960.00	-98,653.94	1.38	
		Base	37.090130	894,613.94	33.000000	795,960.00	-98,653.94	1.38	
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001								
	14,580.000	Local	53.917897	786,122.94	57.145000	833,174.10	47,051.16	1.45	
		Base	53.917897	786,122.94	57.145000	833,174.10	47,051.16	1.45	
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001								
	8,562.000	Local	57.101025	488,898.98	84.470000	723,232.14	234,333.16	1.26	
		Base	57.101025	488,898.98	84.470000	723,232.14	234,333.16	1.26	
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
	5,671.000	Local	41.086385	233,000.89	69.970000	396,799.87	163,798.98	0.69	
		Base	41.086385	233,000.89	69.970000	396,799.87	163,798.98	0.69	
46116X101	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001								
	32,010.000	Local	12.697713	406,453.78	7.470000	239,114.70	-167,339.08	0.42	
		Base	12.697713	406,453.78	7.470000	239,114.70	-167,339.08	0.42	
465741106	ITRON INC COMMON STOCK								
	11,180.000	Local	56.518620	631,878.17	73.960000	826,872.80	194,994.63	1.44	
		Base	56.518620	631,878.17	73.960000	826,872.80	194,994.63	1.44	
48273U102	K12 INC COMMON STOCK USD.0001								
	24,440.000	Local	28.112476	687,068.91	26.400000	645,216.00	-41,852.91	1.12	
		Base	28.112476	687,068.91	26.400000	645,216.00	-41,852.91	1.12	
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
	42,410.000	Local	15.927099	675,468.25	16.150000	684,921.50	9,453.25	1.19	
		Base	15.927099	675,468.25	16.150000	684,921.50	9,453.25	1.19	

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CLEARBRIDGE SMALL CAP 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
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
	6,155.000	Local	95.562333	588,186.16	112.580000	692,929.90	104,743.74	1.20	
		Base	95.562333	588,186.16	112.580000	692,929.90	104,743.74	1.20	
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
	71,692.000	Local	9.442663	676,963.37	10.250000	734,843.00	57,879.63	1.28	
		Base	9.442663	676,963.37	10.250000	734,843.00	57,879.63	1.28	
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
	4,610.000	Local	80.593271	371,534.98	132.380000	610,271.80	238,736.82	1.06	
		Base	80.593271	371,534.98	132.380000	610,271.80	238,736.82	1.06	
55345K103	MRC GLOBAL INC COMMON STOCK USD.01								
	42,100.000	Local	17.379599	731,681.13	12.130000	510,673.00	-221,008.13	0.89	
		Base	17.379599	731,681.13	12.130000	510,673.00	-221,008.13	0.89	
56035L104	MAIN STREET CAPITAL CORP COMMON STOCK USD.01								
	11,455.000	Local	38.147845	436,983.56	43.210000	494,970.55	57,986.99	0.86	
		Base	38.147845	436,983.56	43.210000	494,970.55	57,986.99	0.86	
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
	30,988.000	Local	17.408942	539,468.28	20.780000	643,930.64	104,462.36	1.12	
		Base	17.408942	539,468.28	20.780000	643,930.64	104,462.36	1.12	
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
	32,090.000	Local	16.723597	536,660.24	16.530000	530,447.70	-6,212.54	0.92	
		Base	16.723597	536,660.24	16.530000	530,447.70	-6,212.54	0.92	
610236101	MONRO INC COMMON STOCK USD.01								
	7,853.000	Local	58.434201	458,883.78	79.010000	620,465.53	161,581.75	1.08	
		Base	58.434201	458,883.78	79.010000	620,465.53	161,581.75	1.08	
626755102	MURPHY USA INC COMMON STOCK								
	9,104.000	Local	67.502761	614,545.14	85.300000	776,571.20	162,026.06	1.35	
		Base	67.502761	614,545.14	85.300000	776,571.20	162,026.06	1.35	
65341B106	NEXTERA ENERGY PARTNERS LP COMMON STOCK								
	13,213.000	Local	44.390778	586,535.35	52.840000	698,174.92	111,639.57	1.21	
		Base	44.390778	586,535.35	52.840000	698,174.92	111,639.57	1.21	

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CLEARBRIDGE SMALL CAP 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	
65487K100	NLIGHT INC COMMON STOCK	32,580.000	Local 22.886301	745,635.68	15.660000	510,202.80	-235,432.88	0.89	
			Base 22.886301	745,635.68	15.660000	510,202.80	-235,432.88	0.89	
68268W103	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	14,311.000	Local 26.681444	381,838.15	36.680000	524,927.48	143,089.33	0.91	
			Base 26.681444	381,838.15	36.680000	524,927.48	143,089.33	0.91	
68376D104	OPORTUN FINANCIAL CORP COMMON STOCK USD.0001	26,800.000	Local 15.092873	404,488.99	16.220000	434,696.00	30,207.01	0.76	
			Base 15.092873	404,488.99	16.220000	434,696.00	30,207.01	0.76	
68555P100	ORBCOMM INC COMMON STOCK USD.001	59,925.000	Local 9.739182	583,620.48	4.760000	285,243.00	-298,377.48	0.50	
			Base 9.739182	583,620.48	4.760000	285,243.00	-298,377.48	0.50	
69007J106	OUTFRONT MEDIA INC REIT USD.01	19,990.000	Local 18.512893	370,072.74	27.780000	555,322.20	185,249.46	0.96	
			Base 18.512893	370,072.74	27.780000	555,322.20	185,249.46	0.96	
69349H107	PNM RESOURCES INC COMMON STOCK	9,969.000	Local 37.745080	376,280.70	52.080000	519,185.52	142,904.82	0.90	
			Base 37.745080	376,280.70	52.080000	519,185.52	142,904.82	0.90	
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001	11,160.000	Local 15.000000	167,400.00	39.420000	439,927.20	272,527.20	0.76	
			Base 15.000000	167,400.00	39.420000	439,927.20	272,527.20	0.76	
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	49,470.000	Local 9.100870	450,220.06	8.550000	422,968.50	-27,251.56	0.73	
			Base 9.100870	450,220.06	8.550000	422,968.50	-27,251.56	0.73	
708062104	PENNANTPARK INVESTMENT CORP COMMON STOCK USD.001	64,649.000	Local 7.328927	473,807.79	6.270000	405,349.23	-68,458.56	0.70	
			Base 7.328927	473,807.79	6.270000	405,349.23	-68,458.56	0.70	
737630103	POTLATCHDELTIC CORP REIT USD1.0	16,560.000	Local 36.856068	610,336.48	41.085000	680,367.60	70,031.12	1.18	
			Base 36.856068	610,336.48	41.085000	680,367.60	70,031.12	1.18	

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Books Open

Prepared by State Street

# Holdings

CLEARBRIDGE SMALL CAP CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC9



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
	19,606.000	Local		47.730465	935,803.49	40.270000	789,533.62	-146,269.87	1.37
		Base		47.730465	935,803.49	40.270000	789,533.62	-146,269.87	1.37
74736L109	Q2 HOLDINGS INC COMMON STOCK USD.0001								
	6,671.000	Local		38.154921	254,531.48	78.870000	526,141.77	271,610.29	0.91
		Base		38.154921	254,531.48	78.870000	526,141.77	271,610.29	0.91
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
	57,150.000	Local		13.401732	765,908.98	12.590000	719,518.50	-46,390.48	1.25
		Base		13.401732	765,908.98	12.590000	719,518.50	-46,390.48	1.25
750236101	RADIAN GROUP INC COMMON STOCK USD.001								
	17,173.000	Local		17.733073	304,530.07	22.840000	392,231.32	87,701.25	0.68
		Base		17.733073	304,530.07	22.840000	392,231.32	87,701.25	0.68
753422104	RAPID7 INC COMMON STOCK USD.01								
	10,560.000	Local		24.894805	262,889.14	45.390000	479,318.40	216,429.26	0.83
		Base		24.894805	262,889.14	45.390000	479,318.40	216,429.26	0.83
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01								
	20,818.000	Local		39.874392	830,105.09	38.580000	803,158.44	-26,946.65	1.40
		Base		39.874392	830,105.09	38.580000	803,158.44	-26,946.65	1.40
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
	4,750.000	Local		101.520884	482,224.20	151.330000	718,817.50	236,593.30	1.25
		Base		101.520884	482,224.20	151.330000	718,817.50	236,593.30	1.25
816850101	SEMTECH CORP COMMON STOCK USD.01								
	8,846.000	Local		36.949868	326,858.53	48.610000	430,004.06	103,145.53	0.75
		Base		36.949868	326,858.53	48.610000	430,004.06	103,145.53	0.75
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
	13,412.000	Local		33.189972	445,143.91	47.810000	641,227.72	196,083.81	1.11
		Base		33.189972	445,143.91	47.810000	641,227.72	196,083.81	1.11
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
	26,200.000	Local		27.254813	714,076.11	30.035000	786,917.00	72,840.89	1.37
		Base		27.254813	714,076.11	30.035000	786,917.00	72,840.89	1.37

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STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
830879102	SKYWEST INC COMMON STOCK		18,070.000	Local	50.628102	914,849.81	57.400000	1,037,218.00	122,368.19	1.80
				Base	50.628102	914,849.81	57.400000	1,037,218.00	122,368.19	1.80
83191H107	SMART SAND INC COMMON STOCK USD.001		93,472.000	Local	8.606389	804,456.43	2.830000	264,525.76	-539,930.67	0.46
				Base	8.606389	804,456.43	2.830000	264,525.76	-539,930.67	0.46
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001		45,590.000	Local	20.814811	948,947.25	19.340000	881,710.60	-67,236.65	1.53
				Base	20.814811	948,947.25	19.340000	881,710.60	-67,236.65	1.53
866082100	SUMMIT HOTEL PROPERTIES INC REIT		86,083.000	Local	13.989117	1,204,225.13	11.600000	998,562.80	-205,662.33	1.73
				Base	13.989117	1,204,225.13	11.600000	998,562.80	-205,662.33	1.73
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01		15,747.000	Local	45.046214	709,342.73	53.210000	837,897.87	128,555.14	1.46
				Base	45.046214	709,342.73	53.210000	837,897.87	128,555.14	1.46
89678F100	TRISTATE CAPITAL HLDGS INC COMMON STOCK		32,776.000	Local	24.480534	802,373.99	21.040000	689,607.04	-112,766.95	1.20
				Base	24.480534	802,373.99	21.040000	689,607.04	-112,766.95	1.20
90171V204	TWIN RIVER WORLDWIDE HOLDING COMMON STOCK		15,750.000	Local	30.774266	484,694.69	22.830000	359,572.50	-125,122.19	0.62
				Base	30.774266	484,694.69	22.830000	359,572.50	-125,122.19	0.62
90214J101	2U INC COMMON STOCK USD.001		14,949.000	Local	47.511498	710,249.39	16.280000	243,369.72	-466,879.67	0.42
				Base	47.511498	710,249.39	16.280000	243,369.72	-466,879.67	0.42
90333L201	US CONCRETE INC COMMON STOCK USD.001		13,460.000	Local	52.011568	700,075.70	55.280000	744,068.80	43,993.10	1.29
				Base	52.011568	700,075.70	55.280000	744,068.80	43,993.10	1.29
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01		37,970.000	Local	17.603946	668,421.83	9.560000	362,993.20	-305,428.63	0.63
				Base	17.603946	668,421.83	9.560000	362,993.20	-305,428.63	0.63

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CLEARBRIDGE ADVISORS, LLC  
FUND: HBC9



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92932M101	WNS HOLDINGS LTD ADR ADR USD.16								
	12,001.000	Local	36.733361	440,837.07	58.750000	705,058.75	264,221.68	1.22	
		Base	36.733361	440,837.07	58.750000	705,058.75	264,221.68	1.22	
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
	21,171.000	Local	33.216637	703,229.42	36.990000	783,115.29	79,885.87	1.36	
		Base	33.216637	703,229.42	36.990000	783,115.29	79,885.87	1.36	
950810101	WESBANCO INC COMMON STOCK USD2.0833								
	17,670.000	Local	37.239083	658,014.60	37.370000	660,327.90	2,313.30	1.15	
		Base	37.239083	658,014.60	37.370000	660,327.90	2,313.30	1.15	
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
	8,080.000	Local	71.126947	574,705.73	64.630000	522,210.40	-52,495.33	0.91	
		Base	71.126947	574,705.73	64.630000	522,210.40	-52,495.33	0.91	
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
	17,627.000	Local	39.596697	697,970.97	44.460000	783,696.42	85,725.45	1.36	
		Base	39.596697	697,970.97	44.460000	783,696.42	85,725.45	1.36	
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015								
	11,770.000	Local	37.674850	443,432.99	47.670000	561,075.90	117,642.91	0.97	
		Base	37.674850	443,432.99	47.670000	561,075.90	117,642.91	0.97	
G46408103	HUDSON LTD CLASS A COMMON STOCK USD.001								
	52,026.000	Local	15.315148	796,785.91	12.270000	638,359.02	-158,426.89	1.11	
		Base	15.315148	796,785.91	12.270000	638,359.02	-158,426.89	1.11	
G73268107	QUOTIENT LTD COMMON STOCK								
	108,613.000	Local	5.944001	645,595.81	7.770000	843,923.01	198,327.20	1.47	
		Base	5.944001	645,595.81	7.770000	843,923.01	198,327.20	1.47	
G8766E109	TEXTAINER GROUP HOLDINGS LTD COMMON STOCK USD.01								
	39,916.000	Local	16.453177	656,745.01	9.910000	395,567.56	-261,177.45	0.69	
		Base	16.453177	656,745.01	9.910000	395,567.56	-261,177.45	0.69	
G9078F107	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01								
	24,674.000	Local	27.224440	671,735.84	33.840000	834,968.16	163,232.32	1.45	
		Base	27.224440	671,735.84	33.840000	834,968.16	163,232.32	1.45	

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CLEARBRIDGE SMALL CAP CIF  
 CLEARBRIDGE ADVISORS, LLC  
 FUND: HBC9



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G9329Z100	VENATOR MATERIALS PLC COMMON STOCK							
		120,210.000	Local 12.394779	1,489,976.43	2.440000	293,312.40	-1,196,664.03	0.51
			Base 12.394779	1,489,976.43	2.440000	293,312.40	-1,196,664.03	0.51
M87915274	TOWER SEMICONDUCTOR LTD COMMON STOCK ILS1.0							
		43,831.000	Local 24.415364	1,070,149.82	19.240000	843,308.44	-226,841.38	1.46
			Base 24.415364	1,070,149.82	19.240000	843,308.44	-226,841.38	1.46
P73684113	ONESPAWORLD HOLDINGS LTD COMMON STOCK USD.0001							
		29,550.000	Local 15.305998	452,292.24	15.530000	458,911.50	6,619.26	0.80
			Base 15.305998	452,292.24	15.530000	458,911.50	6,619.26	0.80
<b>US DOLLAR Total</b>								
		2,587,430.000	Local	56,511,723.88		56,458,898.18	-52,825.70	98.07
			Base	56,511,723.88		56,458,898.18	-52,825.70	98.07
<b>EQUITY Total</b>								
		2,587,430.000	Base	56,511,723.88		56,458,898.18	-52,825.70	98.07

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# Holdings

CLEARBRIDGE SMALL CAP CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBC9



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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<b>FUND Total</b>		3,697,414.590	Base	57,621,708.47		57,568,882.77	-52,825.70	100.00
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## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX8235  
CHANNING SMID CAP INTRINSIC  
VALUE CIF

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
4,661.28	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	4,661.28	4,661.28	3	7.03
		4,661.28	4,661.28	3	7.03
<b>COMMON STOCK</b>					
33	CUSIP # 00508Y102 ACUITY BRANDS	4,448.07	4,615.13	3	0.00
49	CUSIP # 018522300 ALLETE INC	4,283.09	3,857.48	3	0.00
137	CUSIP # 03852U106 ARAMARK	5,970.46	5,048.90	4	0.00
66	CUSIP # 044186104 ASHLAND GLOBAL HOLDINGS INC	5,085.30	5,319.21	3	0.00
60	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	4,261.20	3,266.10	3	0.00
82	CUSIP # 117043109 BRUNSWICK CORP	4,273.84	4,815.46	3	0.00
40	CUSIP # 133131102 CAMDEN PROPERTY TRUST	4,440.40	3,886.11	3	32.00
29	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	3,838.73	3,708.17	2	0.00
146	CUSIP # 22002T108 COPORATE OFFICE PROPERTIES	4,347.88	4,126.54	3	40.15
58	CUSIP # 23283R100 CYRUSONE INC	4,587.80	3,164.74	3	29.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXXXX8235  
CHANNING SMID CAP INTRINSIC  
VALUE CIF

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
74	CUSIP # 24906P109 DENTSPLY SIRONA INC	3,944.94	3,674.82	2	7.40
51	CUSIP # 29977A105 EVERCORE PARTNERS INC CL A	4,085.10	4,968.78	2	0.00
73	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	4,307.73	3,960.74	3	0.00
39	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	5,286.06	4,866.83	3	0.00
127	CUSIP # 421946104 HEALTHCARE REALTY TRUST INC	4,254.50	3,912.70	3	0.00
64	CUSIP # 428291108 HEXCEL CORP	5,256.32	4,433.18	3	0.00
37	CUSIP # 431475102 HILL ROM HOLDINGS INC	3,893.51	3,551.11	2	0.00
87	CUSIP # 45073V108 ITT INC	5,323.53	5,101.11	3	12.79
61	CUSIP # 450828108 IBERIABANK CORP	4,607.94	4,878.49	3	27.45
37	CUSIP # 45688C107 INGEVITY CORP	3,139.08	3,374.82	2	0.00
153	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	3,298.68	3,444.71	2	0.00
14	CUSIP # 537008104 LITTELFUSE INC	2,482.34	2,780.34	1	0.00
68	CUSIP # 546347105 LOUISIANA PACIFIC	1,671.44	1,711.10	1	0.00
55	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	2,945.80	2,930.10	2	0.00

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07/01/2019 through 09/30/2019  
XXXXXX8235  
CHANNING SMID CAP INTRINSIC  
VALUE CIF

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17	CUSIP # 55825T103 MADISON SQUARE GARDEN CO CL A	4,479.84	4,892.56	3	0.00
107	CUSIP # 574599106 MASCO CORPORATION	4,459.76	3,713.76	3	0.00
46	CUSIP # 693656100 PVH CORP	4,058.58	3,622.14	2	0.00
154	CUSIP # 701877102 PARSLEY ENERGY INC	2,587.20	3,642.79	2	0.00
81	CUSIP # 72346Q104 PINNACLE FINANCIAL PARTNERS	4,596.75	4,939.51	3	0.00
117	CUSIP # 73179P106 POLYONE CORPORATION	3,820.05	3,759.71	2	22.82
172	CUSIP # 76169B102 REXNORD CORP	4,652.60	4,883.52	3	0.00
364	CUSIP # 78442P106 SLM CORPORATION	3,212.30	3,905.96	2	0.00
47	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	4,278.88	4,220.93	3	0.00
123	CUSIP # 87161C501 SYNOVUS FINANCIAL CORP NEW	4,398.48	4,487.80	3	36.90
88	CUSIP # 89469A104 TREEHOUSE FOODS INC	4,879.60	4,699.62	3	0.00
70	CUSIP # 97650W108 WINTRUST FINANCIAL CORPORATION	4,524.10	5,193.73	3	0.00
85	CUSIP # G66721104 NORWEGIAN CRUISE LINE HOLDINGS	4,400.45	4,709.20	3	0.00
		<b>154,382.33</b>	<b>152,067.90</b>	<b>92</b>	<b>208.51</b>
<b>FOREIGN STOCK</b>					

# ACCOUNT STATEMENT

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Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX8235  
CHANNING SMID CAP INTRINSIC  
VALUE CIF

## Preliminary Asset Detail As Of 09/30/2019

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
202	CUSIP # G5876H105 MARVELL TECHNOLOGY GROUP LTD	5,043.94	3,946.21	3	0.00
27	CUSIP # G8473T100 STERIS PLC	3,901.23	3,211.13	2	0.00
		8,945.17	7,157.34	5	0.00

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
<b>CASH &amp; CASH EQUIVALENTS</b>							
<b>BRAZIL REAL</b>							
<b>BRAZIL</b>							
	NON-BASE CURRENCY		16.72	0.00	16.72		0.00
			4.05	0.00	4.01	0.00	-0.04
<b>HONG KONG DOLLAR</b>							
<b>HONG KONG</b>							
	NON-BASE CURRENCY		0.22	0.00	0.22		0.00
			0.03	0.00	0.03	0.00	0.00
<b>HUNGARIAN FORINT</b>							
<b>HUNGARY</b>							
	NON-BASE CURRENCY		2.94	0.00	2.94		0.00
			0.01	0.00	0.01	0.00	0.00
<b>NEW TAIWAN DOLLAR</b>							
<b>TAIWAN</b>							
	NON-BASE CURRENCY		28,286,563.00	0.00	28,286,563.00		0.00
			905,265.27	0.00	911,749.19	0.33	6,483.92
<b>POLISH ZLOTY</b>							
<b>POLAND</b>							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	36,915.59	0.00		0.00
			0.00	9,207.84	0.00	0.00	0.00
<b>SOUTH AFRICAN RAND</b>							
<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
NON-BASE CURRENCY		2,748,533.31	0.00	2,748,533.31		0.00
		182,492.93	0.00	181,271.78	0.07	-1,221.15
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
PAYABLE FOR CUSTODIAN FEES		-20,858.38	0.00	-20,858.38		0.00
		-20,858.38	0.00	-20,858.38	-0.01	0.00
PAYABLE FOR TRUSTEE FEES		-11,736.25	0.00	-11,736.25		0.00
		-11,736.25	0.00	-11,736.25	0.00	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-104,291.97	0.00	-104,291.97		0.00
		-104,291.97	0.00	-104,291.97	-0.04	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-7,482.20	0.00	-7,482.20		0.00
		-7,482.20	0.00	-7,482.20	0.00	0.00
5,898,536.930 BLACKROCK FEDERAL FUND 30 99VVBJNY8 0.110%	100.0000	5,898,536.93	9,333.41	5,898,536.93		0.00
	100.0000	5,898,536.93	9,333.41	5,898,536.93	2.12	0.00
<b>SUBTOTAL UNITED STATES</b>		<b>5,754,168.13</b>	<b>9,333.41</b>	<b>5,754,168.13</b>		<b>0.00</b>
		<b>5,754,168.13</b>	<b>9,333.41</b>	<b>5,754,168.13</b>	<b>2.07</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>5,754,168.13</b>	<b>9,333.41</b>	<b>5,754,168.13</b>		<b>0.00</b>
		<b>5,754,168.13</b>	<b>9,333.41</b>	<b>5,754,168.13</b>	<b>2.07</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>6,841,930.42</b>	<b>18,541.25</b>	<b>6,847,193.15</b>	<b>2.47</b>	<b>5,262.73</b>
<b>PREFERRED SECURITIES</b>						
<b>BRAZIL REAL</b>						
<b>BRAZIL</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
63,200.000 TELEFONICA BRASIL SA LBB3ZCNF3	54.9000 13.1800	3,175,972.22 823,377.77	31,566.23 7,578.20	3,469,680.00 832,976.42	0.30	293,707.78 9,598.65
<b>U.S. DOLLAR</b>						
<b>BRAZIL</b>						
91,900.000 PETROLEO BRASILEIRO SA 71654V101 ADR	13.1400 13.1400	1,121,269.72 1,121,269.72	9,468.09 9,468.09	1,207,566.00 1,207,566.00	0.43	86,296.28 86,296.28
<b>TOTAL PREFERRED SECURITIES</b>						
		<b>1,944,647.49</b>	<b>17,046.29</b>	<b>2,040,542.42</b>	<b>0.73</b>	<b>95,894.93</b>
<b>EQUITY</b>						
<b>BRAZIL REAL</b>						
<b>BRAZIL</b>						
84,500.000 BRF SA LB2036997	38.2600 9.1852	3,296,404.21 824,874.37	0.00 0.00	3,232,970.00 776,148.75	0.28	-63,434.21 -48,725.62
183,800.000 BANCO DO BRASIL SA LB2328592	45.6000 10.9473	8,252,063.21 2,256,753.16	36,394.64 8,737.37	8,381,280.00 2,012,118.88	0.72	129,216.79 -244,634.28
311,900.000 CIA SIDERURGICA NACIONAL SA LBB019KX7	13.2500 3.1810	3,524,092.78 955,148.87	93,259.16 22,389.00	4,132,675.00 992,143.61	0.36	608,582.22 36,994.74
63,800.000 EQUATORIAL ENERGIA SA LBB128R92	100.4300 24.1105	5,615,797.43 1,522,479.54	58,520.00 13,976.99	6,407,434.00 1,538,251.79	0.55	791,636.57 15,772.25
665,100.000 JBS SA LBB1V74X4	32.7200 7.8552	9,981,061.56 2,554,310.41	0.00 0.00	21,762,072.00 5,224,485.52	1.87	11,781,010.44 2,670,175.11



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
203,000.000 MRV ENGENHARIA E PARTICIPACOES LBB235JN3	17.7500 4.2613	3,035,827.46 896,855.35	0.00 0.00	3,603,250.00 865,042.97	0.31	567,422.54 -31,812.38
259,800.000 BANCO SANTANDER BRASIL SA LBB4V5RY5	45.4600 10.9137	10,005,426.35 2,789,719.36	0.00 0.00	11,810,508.00 2,835,383.87	1.02	1,805,081.65 45,664.51
230,200.000 B3 SA - BRASIL BOLSA BALCAO LBBG36ZK8	43.8200 10.5200	10,243,014.49 2,563,156.58	66,615.46 15,986.96	10,087,364.00 2,421,703.56	0.87	-155,650.49 -141,453.02
450,800.000 AMBEV SA LBBG7ZWY3	19.2000 4.6094	8,395,818.92 2,098,109.95	0.00 0.00	8,655,360.00 2,077,918.09	0.75	259,541.08 -20,191.86
272,100.000 IRB BRASIL RESSEGUROS S/A LBBYZ6D51	37.4900 9.0003	8,279,350.26 2,215,813.08	0.00 0.00	10,201,029.00 2,448,991.45	0.88	1,921,678.74 233,178.37
89,700.000 BANCO BTG PACTUAL SA LBBZBZVC5	58.5400 14.0539	5,603,300.42 1,464,092.19	0.00 0.00	5,251,038.00 1,260,632.35	0.45	-352,262.42 -203,459.84
<b>SUBTOTAL BRAZIL</b>		<b>76,232,157.09</b>	<b>254,789.26</b>	<b>93,524,980.00</b>		<b>17,292,822.91</b>
		<b>20,141,312.86</b>	<b>61,090.32</b>	<b>22,452,820.84</b>	<b>8.06</b>	<b>2,311,507.98</b>
<b>TOTAL EQUITY BRAZIL REAL</b>		<b>76,232,157.09</b>	<b>254,789.26</b>	<b>93,524,980.00</b>		<b>17,292,822.91</b>
		<b>20,141,312.86</b>	<b>61,090.32</b>	<b>22,452,820.84</b>	<b>8.06</b>	<b>2,311,507.98</b>
<b>HONG KONG DOLLAR</b>						
<b>CHINA</b>						
478,500.000 ANHUI CONCH CEMENT CO LTD FH6080391 HK/00914	46.5500 5.9380	22,712,913.28 2,894,767.88	0.00 0.00	22,274,175.00 2,841,311.20	1.02	-438,738.28 -53,456.68

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
580,000.000 CSPC PHARMACEUTICAL GROUP LTD FH6191990 HK/01093	15.7400 2.0078	12,478,410.33 1,590,437.83	0.00 0.00	9,129,200.00 1,164,527.90	0.42	-3,349,210.33 -425,909.93
2,488,000.000 LENOVO GROUP LTD FH6218082 HK/00992	5.2300 0.6671	17,462,981.53 2,224,785.44	0.00 0.00	13,012,240.00 1,659,851.52	0.60	-4,450,741.53 -564,933.92
4,022,000.000 PETROCHINA CO LTD FH6226572 HK/00857	4.0300 0.5141	23,245,115.56 2,972,286.65	308,679.63 39,476.56	16,208,660.00 2,067,589.36	0.74	-7,036,455.56 -904,697.29
2,086,000.000 PICC PROPERTY & CASUALTY CO LT FH6706250 HK/02328	9.1500 1.1672	20,452,338.00 2,611,954.99	0.00 0.00	19,086,900.00 2,434,739.91	0.87	-1,365,438.00 -177,215.08
1,160,000.000 SHANDONG WEIGAO GROUP MEDICAL FH6742347 HK/01066	8.0700 1.0294	9,032,429.42 1,156,390.28	0.00 0.00	9,361,200.00 1,194,122.00	0.43	328,770.58 37,731.72
625,500.000 LI NING CO LTD FHB01JCK6 HK/02331	22.5000 2.8701	13,106,463.32 1,671,069.54	0.00 0.00	14,073,750.00 1,795,258.57	0.64	967,286.68 124,189.03
1,141,500.000 CHINA SHENHUA ENERGY CO LTD FHB09N7M1 HK/01088	15.7400 2.0078	20,145,776.91 2,574,720.86	0.00 0.00	17,967,210.00 2,291,911.38	0.82	-2,178,566.91 -282,809.48
5,852,000.000 CHINA CONSTRUCTION BANK CORP FHB0LMTQ6 HK/00939	5.9800 0.7628	43,771,441.50 5,588,690.34	0.00 0.00	34,994,960.00 4,463,984.50	1.60	-8,776,481.50 -1,124,705.84
2,064,000.000 CHINA NATIONAL BUILDING MATERI FHBOY91C2 HK/03323	7.0400 0.8980	17,327,717.58 2,208,247.12	0.00 0.00	14,530,560.00 1,853,529.61	0.66	-2,797,157.58 -354,717.51

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,988,000.000 BANK OF CHINA LTD FHB154562 HK/03988	3.0800 0.3929	34,809,464.96 4,445,846.63	0.00 0.00	27,683,040.00 3,531,270.26	1.27	-7,126,424.96 -914,576.37
434,800.000 GUANGZHOU R&F PROPERTIES CO LT FHB19H8Y5 HK/02777	11.8600 1.5129	6,730,067.88 857,766.95	183,157.33 23,372.86	5,156,728.00 657,796.26	0.24	-1,573,339.88 -199,970.69
3,075,000.000 INDUSTRIAL & COMMERCIAL BANK O FHB1G1QD8 HK/01398	5.2500 0.6697	19,148,531.43 2,445,683.62	0.00 0.00	16,143,750.00 2,059,309.39	0.74	-3,004,781.43 -386,374.23
988,000.000 CHINA COMMUNICATIONS SERVICES FHB1HVJ15 HK/00552	4.4400 0.5664	6,858,361.05 878,045.12	0.00 0.00	4,386,720.00 559,573.44	0.20	-2,471,641.05 -318,471.68
3,107,000.000 CHINA COMMUNICATIONS CONSTRUCT FHB1JKTQ1 HK/01800	6.1300 0.7819	26,740,567.52 3,414,543.36	0.00 0.00	19,045,910.00 2,429,511.19	0.87	-7,694,657.52 -985,032.17
621,000.000 COUNTRY GARDEN HOLDINGS CO LTD FHB1VKYN8 HK/02007	9.9300 1.2667	8,767,869.49 1,117,469.70	155,969.51 19,912.55	6,166,530.00 786,607.40	0.28	-2,601,339.49 -330,862.30
952,000.000 KWG GROUP HOLDINGS LTD FHB1YBF06 HK/01813	6.8700 0.8763	10,175,724.13 1,300,057.57	334,556.03 42,603.83	6,540,240.00 834,278.14	0.30	-3,635,484.13 -465,779.43
472,000.000 ANTA SPORTS PRODUCTS LTD FHB1YVKN6 HK/02020	64.8500 8.2723	19,164,455.79 2,447,734.27	0.00 0.00	30,609,200.00 3,904,533.52	1.40	11,444,744.21 1,456,799.25
4,118,000.000 CHINA RAILWAY GROUP LTD FHB297KM7 HK/00390	4.7600 0.6072	28,668,569.55 3,663,290.99	0.00 0.00	19,601,680.00 2,500,405.65	0.90	-9,066,889.55 -1,162,885.34

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
789,000.000 CRRC CORP LTD FHB2R2ZC4 HK/01766	5.4700 0.6978	6,267,606.65 798,775.25	0.00 0.00	4,315,830.00 550,530.65	0.20	-1,951,776.65 -248,244.60
239,600.000 SINOPHARM GROUP CO LTD FHB3ZVDV1 HK/01099	24.5500 3.1316	8,364,896.43 1,068,515.78	0.00 0.00	5,882,180.00 750,335.49	0.27	-2,482,716.43 -318,180.29
280,000.000 SUNAC CHINA HOLDINGS LTD FHB4XRPN5 HK/01918	31.5000 4.0182	10,883,039.13 1,392,975.11	0.00 0.00	8,820,000.00 1,125,086.11	0.40	-2,063,039.13 -267,889.00
3,668,000.000 AGRICULTURAL BANK OF CHINA LTD FHB60LZR9 HK/01288	3.0700 0.3916	13,517,015.53 1,722,664.84	0.00 0.00	11,260,760.00 1,436,431.36	0.52	-2,256,255.53 -286,233.48
643,500.000 CHINA CONCH VENTURE HOLDINGS L FHBH7HM00 HK/00586	29.0000 3.6993	17,275,773.25 2,202,628.64	0.00 0.00	18,661,500.00 2,380,475.55	0.85	1,385,726.75 177,846.91
265,200.000 TENCENT HOLDINGS LTD FHBMMV2K9 HK/00700	330.2000 42.1206	107,589,529.34 13,739,872.74	0.00 0.00	87,569,040.00 11,170,375.31	4.01	-20,020,489.34 -2,569,497.43
<b>SUBTOTAL CHINA</b>		<b>524,697,059.56</b> <b>66,989,221.50</b>	<b>982,362.50</b> <b>125,365.80</b>	<b>442,481,963.00</b> <b>56,443,345.67</b>	<b>20.25</b>	<b>-82,215,096.56</b> <b>-10,545,875.83</b>
<b>HONG KONG</b>						
464,000.000 CHINA MOBILE LTD FH6073552 HK/00941	64.8500 8.2723	38,190,999.00 4,867,870.68	0.00 0.00	30,090,400.00 3,838,354.98	1.38	-8,100,599.00 -1,029,515.70
796,000.000 CHINA OVERSEAS LAND & INVESTME FH6192154 HK/00688	24.6500 3.1444	22,609,032.41 2,885,380.76	358,200.00 45,693.85	19,621,400.00 2,502,921.15	0.90	-2,987,632.41 -382,459.61

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
736,000.000 CITIC LTD FH6196155 HK/00267	9.9000 1.2629	8,668,754.54 1,104,801.06	132,480.00 16,899.84	7,286,400.00 929,458.89	0.33	-1,382,354.54 -175,342.17
258,000.000 CHINA RESOURCES BEER HOLDINGS FH6972456 HK/00291	41.5500 5.3002	11,045,188.24 1,408,151.50	34,572.00 4,410.94	10,719,900.00 1,367,438.84	0.49	-325,288.24 -40,712.66
337,000.000 CHINA MENGNIU DAIRY CO LTD FHB01B1L3 HK/02319	29.3500 3.7439	8,039,103.03 1,024,669.25	0.00 0.00	9,890,950.00 1,261,697.33	0.45	1,851,846.97 237,028.08
<b>SUBTOTAL HONG KONG</b>		<b>88,553,077.22</b>	<b>525,252.00</b>	<b>77,609,050.00</b>		<b>-10,944,027.22</b>
		<b>11,290,873.25</b>	<b>67,004.63</b>	<b>9,899,871.19</b>	<b>3.55</b>	<b>-1,391,002.06</b>
<b>TOTAL EQUITY HONG KONG DOLLAR</b>		<b>613,250,136.78</b>	<b>1,507,614.50</b>	<b>520,091,013.00</b>		<b>-93,159,123.78</b>
		<b>78,280,094.75</b>	<b>192,370.43</b>	<b>66,343,216.86</b>	<b>23.80</b>	<b>-11,936,877.89</b>
<b>HUNGARIAN FORINT</b>						
<b>HUNGARY</b>						
53,887.000 OTP BANK NYRT EM7320150	12,790.0000 41.6272	604,751,072.17 2,222,616.44	0.00 0.00	689,214,730.00 2,243,165.82	0.80	84,463,657.83 20,549.38
124,125.000 MOL HUNGARIAN OIL & GAS PLC EMBD5ZXH2	2,890.0000 9.4060	368,217,963.49 1,364,655.36	0.00 0.00	358,721,250.00 1,167,518.93	0.42	-9,496,713.49 -197,136.43
<b>SUBTOTAL HUNGARY</b>		<b>972,969,035.66</b>	<b>0.00</b>	<b>1,047,935,980.00</b>		<b>74,966,944.34</b>
		<b>3,587,271.80</b>	<b>0.00</b>	<b>3,410,684.75</b>	<b>1.22</b>	<b>-176,587.05</b>
<b>TOTAL EQUITY HUNGARIAN FORINT</b>		<b>972,969,035.66</b>	<b>0.00</b>	<b>1,047,935,980.00</b>		<b>74,966,944.34</b>
		<b>3,587,271.80</b>	<b>0.00</b>	<b>3,410,684.75</b>	<b>1.22</b>	<b>-176,587.05</b>
<b>INDIAN RUPEE</b>						
<b>INDIA</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
48,181.000 DIVI'S LABORATORIES LTD FI6602515	1,665.5000 23.5012	77,702,072.81 1,091,943.71	0.00 0.00	80,245,455.50 1,132,310.08	0.41	2,543,382.69 40,366.37
16,253.000 ULTRATECH CEMENT LTD FIB01GZF6	4,341.2500 61.2576	65,803,036.83 919,662.98	0.00 0.00	70,558,336.25 995,619.19	0.36	4,755,299.42 75,956.21
65,168.000 TATA CONSULTANCY SERVICES LTD FIB01NPJ4	2,099.3000 29.6223	133,315,612.34 1,875,709.76	0.00 0.00	136,807,182.40 1,930,428.97	0.69	3,491,570.06 54,719.21
388,219.000 COAL INDIA LTD FIB4Z9XF9	199.8500 2.8200	75,232,296.72 1,051,446.28	0.00 0.00	77,585,567.15 1,094,777.51	0.39	2,353,270.43 43,331.23
256,796.000 AXIS BANK LTD FIBPFJHC7	685.0000 9.6657	198,907,086.98 2,869,708.64	0.00 0.00	175,905,260.00 2,482,125.60	0.89	-23,001,826.98 -387,583.04
506,902.000 STATE BANK OF INDIA FIBSQCB22	270.8000 3.8211	181,766,034.91 2,629,016.92	0.00 0.00	137,269,061.60 1,936,946.35	0.69	-44,496,973.31 -692,070.57
<b>SUBTOTAL INDIA</b>		<b>732,726,140.59</b>	<b>0.00</b>	<b>678,370,862.90</b>		<b>-54,355,277.69</b>
		<b>10,437,488.29</b>	<b>0.00</b>	<b>9,572,207.70</b>	<b>3.43</b>	<b>-865,280.59</b>
<b>TOTAL EQUITY INDIAN RUPEE</b>		<b>732,726,140.59</b>	<b>0.00</b>	<b>678,370,862.90</b>		<b>-54,355,277.69</b>
		<b>10,437,488.29</b>	<b>0.00</b>	<b>9,572,207.70</b>	<b>3.43</b>	<b>-865,280.59</b>
<b>INDONESIAN RUPIAH</b>						
<b>INDONESIA</b>						
2,420,300.000 BANK NEGARA INDONESIA PERSERO FL6727125	7,350.0000 0.5178	21,248,219,998.00 1,502,500.13	0.00 0.00	17,789,205,000.00 1,253,196.12	0.45	-3,459,014,998.00 -249,304.01
<b>MALAYSIAN RINGGIT</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>MALAYSIA</b>						
326,600.000 TENAGA NASIONAL BHD	13.6400	4,518,185.60	97,980.00	4,454,824.00		-63,361.60
FN6904613	3.2577	1,091,422.80	23,386.78	1,063,965.61	0.38	-27,457.19
<b>MEXICAN PESO</b>						
<b>MEXICO</b>						
296,700.000 GRUPO FINANCIERO BANORTE SAB D	106.3600	36,422,288.17	0.00	31,557,012.00		-4,865,276.17
LM2421047	5.3870	1,913,396.02	0.00	1,598,308.95	0.57	-315,087.07
444,400.000 GRUPO MEXICO SAB DE CV	46.2700	24,679,880.26	0.00	20,562,388.00		-4,117,492.26
LM2643673	2.3435	1,219,999.70	0.00	1,041,449.96	0.37	-178,549.74
<b>SUBTOTAL MEXICO</b>		<b>61,102,168.43</b>	<b>0.00</b>	<b>52,119,400.00</b>		<b>-8,982,768.43</b>
		<b>3,133,395.72</b>	<b>0.00</b>	<b>2,639,758.91</b>	<b>0.94</b>	<b>-493,636.81</b>
<b>TOTAL EQUITY MEXICAN PESO</b>		<b>61,102,168.43</b>	<b>0.00</b>	<b>52,119,400.00</b>		<b>-8,982,768.43</b>
		<b>3,133,395.72</b>	<b>0.00</b>	<b>2,639,758.91</b>	<b>0.94</b>	<b>-493,636.81</b>
<b>NEW TAIWAN DOLLAR</b>						
<b>TAIWAN</b>						
312,000.000 ACCTON TECHNOLOGY CORP	163.5000	33,005,275.05	0.00	51,012,000.00		18,006,724.95
FA6005211	5.2700	1,069,969.18	0.00	1,644,248.88	0.59	574,279.70
426,000.000 REALTEK SEMICONDUCTOR CORP	230.0000	99,899,804.00	2,445,240.00	97,980,000.00		-1,919,804.00
FA6051421	7.4135	3,213,358.35	78,764.37	3,158,149.17	1.13	-55,209.18
1,253,000.000 ASIA CEMENT CORP	43.3000	42,634,315.02	0.00	54,254,900.00		11,620,584.98
FA6056339	1.3957	1,377,538.33	0.00	1,748,775.95	0.63	371,237.62

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
494,000.000 DELTA ELECTRONICS INC FA6260733	132.5000 4.2708	76,973,033.24 2,495,150.48	0.00 0.00	65,455,000.00 2,109,784.18	0.76	-11,518,033.24 -385,366.30
358,000.000 NANYA TECHNOLOGY CORP FA6283602	80.5000 2.5947	26,234,681.00 841,569.95	0.00 0.00	28,819,000.00 928,911.01	0.33	2,584,319.00 87,341.06
365,000.000 ELITE MATERIAL CO LTD FA6316121	125.5000 4.0452	38,698,118.48 1,254,207.36	1,095,730.00 35,318.21	45,807,500.00 1,476,494.37	0.53	7,109,381.52 222,287.01
730,000.000 FAR EASTERN NEW CENTURY CORP FA6331476	28.6500 0.9235	26,027,387.30 848,496.18	0.00 0.00	20,914,500.00 674,128.50	0.24	-5,112,887.30 -174,367.68
656,000.000 NOVATEK MICROELECTRONICS CORP FA6346334	178.0000 5.7374	122,951,571.08 3,984,005.38	0.00 0.00	116,768,000.00 3,763,735.07	1.35	-6,183,571.08 -220,270.31
627,000.000 KING YUAN ELECTRONICS CO LTD FA6352498	34.8500 1.1233	21,652,938.00 690,320.50	0.00 0.00	21,850,950.00 704,312.71	0.25	198,012.00 13,992.21
185,000.000 MEDIATEK INC FA6372488	369.0000 11.8938	57,702,538.16 1,863,440.82	0.00 0.00	68,265,000.00 2,200,357.76	0.79	10,562,461.84 336,916.94
2,814,000.000 YUANTA FINANCIAL HOLDING CO LT FA6424115	18.5000 0.5963	44,791,005.19 1,454,131.81	0.00 0.00	52,059,000.00 1,677,996.40	0.60	7,267,994.81 223,864.59
405,000.000 CHIPBOND TECHNOLOGY CORP FA6432803	57.5000 1.8534	27,983,447.49 907,283.20	0.00 0.00	23,287,500.00 750,616.44	0.27	-4,695,947.49 -156,666.76



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,745,000.000 HON HAI PRECISION INDUSTRY CO FA6438560	73.2000 2.3594	147,809,491.50 4,774,593.07	0.00 0.00	127,734,000.00 4,117,197.65	1.48	-20,075,491.50 -657,395.42
391,000.000 RADIANT OPTO-ELECTRONICS CORP FA6520276	118.5000 3.8196	33,107,855.05 1,072,053.67	0.00 0.00	46,333,500.00 1,493,448.71	0.54	13,225,644.95 421,395.04
3,150,000.000 CTBC FINANCIAL HOLDING CO LTD FA6527669	20.6000 0.6640	66,756,945.87 2,218,152.91	0.00 0.00	64,890,000.00 2,091,572.77	0.75	-1,866,945.87 -126,580.14
556,000.000 UNI-PRESIDENT ENTERPRISES CORP FA6700399	74.8000 2.4110	46,060,673.00 1,481,178.62	0.00 0.00	41,588,800.00 1,340,514.74	0.48	-4,471,873.00 -140,663.88
312,000.000 ZHEN DING TECHNOLOGY HOLDING L FAB734XQ1	111.0000 3.5778	25,047,553.63 812,090.05	0.00 0.00	34,632,000.00 1,116,279.06	0.40	9,584,446.37 304,189.01
<b>SUBTOTAL TAIWAN</b>		<b>937,336,633.06</b> <b>30,357,539.86</b>	<b>3,540,970.00</b> <b>114,082.58</b>	<b>961,651,650.00</b> <b>30,996,523.37</b>	<b>11.12</b>	<b>24,315,016.94</b> <b>638,983.51</b>
<b>TOTAL EQUITY NEW TAIWAN DOLLAR</b>		<b>937,336,633.06</b> <b>30,357,539.86</b>	<b>3,540,970.00</b> <b>114,082.58</b>	<b>961,651,650.00</b> <b>30,996,523.37</b>	<b>11.12</b>	<b>24,315,016.94</b> <b>638,983.51</b>
<b>POLISH ZLOTY</b>						
<b>POLAND</b>						
34,137.000 POLSKI KONCERN NAFTOWY ORLEN S EG5810064	98.7000 24.6187	3,360,465.33 905,986.85	0.00 0.00	3,369,321.90 840,408.04	0.30	8,856.57 -65,578.81
252,976.000 POWSZECHNA KASA OSZCZEDNOSCI B EGB03NGS7	39.3200 9.8076	10,403,584.69 2,786,602.15	0.00 0.00	9,947,016.32 2,481,078.61	0.89	-456,568.37 -305,523.54

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
96,963.000 POWSZECHNY ZAKLAD UBEZPIECZEN EGB63DG23	37.3800 9.3237	4,133,828.63 1,180,331.21	0.00 0.00	3,624,476.94 904,051.22	0.32	-509,351.69 -276,279.99
<b>SUBTOTAL POLAND</b>		<b>17,897,878.65</b> <b>4,872,920.21</b>	<b>0.00</b> <b>0.00</b>	<b>16,940,815.16</b> <b>4,225,537.87</b>	<b>1.51</b>	<b>-957,063.49</b> <b>-647,382.34</b>
<b>TOTAL EQUITY POLISH ZLOTY</b>		<b>17,897,878.65</b> <b>4,872,920.21</b>	<b>0.00</b> <b>0.00</b>	<b>16,940,815.16</b> <b>4,225,537.87</b>	<b>1.51</b>	<b>-957,063.49</b> <b>-647,382.34</b>
<b>SOUTH AFRICAN RAND</b>						
<b>SOUTH AFRICA</b>						
59,839.000 EXXARO RESOURCES LTD KS6418807	130.6000 8.6134	9,060,809.16 633,745.30	0.00 0.00	7,814,973.40 515,414.57	0.18	-1,245,835.76 -118,330.73
129,039.000 MTN GROUP LTD KS6563206	96.3000 6.3512	11,561,345.30 841,350.62	0.00 0.00	12,426,455.70 819,551.91	0.29	865,110.40 -21,798.71
39,864.000 NASPERS LTD KS6622697	2,295.0500 151.3636	123,750,999.12 9,392,250.92	0.00 0.00	91,489,873.20 6,033,957.04	2.16	-32,261,125.92 -3,358,293.88
202,571.000 SANLAM LTD KSB0L6751	74.5800 4.9187	16,275,745.57 1,266,838.45	0.00 0.00	15,107,745.18 996,388.81	0.36	-1,168,000.39 -270,449.64
657,030.000 OLD MUTUAL LTD KSBDVPYN1	19.3300 1.2749	15,246,372.66 1,077,921.81	251,313.97 16,548.72	12,700,389.90 837,618.46	0.30	-2,545,982.76 -240,303.35
176,720.000 ABSA GROUP LTD KSBFX05H4	152.8700 10.0821	29,957,382.56 2,310,157.66	0.00 0.00	27,015,186.40 1,781,710.57	0.64	-2,942,196.16 -528,447.09

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>SUBTOTAL SOUTH AFRICA</b>						
		205,852,654.37	251,313.97	166,554,623.78		-39,298,030.59
		15,522,264.76	16,548.72	10,984,641.36	3.93	-4,537,623.40
<b>TOTAL EQUITY SOUTH AFRICAN RAND</b>						
		205,852,654.37	251,313.97	166,554,623.78		-39,298,030.59
		15,522,264.76	16,548.72	10,984,641.36	3.93	-4,537,623.40
<b>SOUTH KOREAN WON</b>						
<b>SOUTH KOREA</b>						
16,080.000 KT&G CORP FK6175079	105,500.0000 88.1997	1,635,617,130.00 1,350,800.58	0.00 0.00	1,696,440,000.00 1,418,250.98		60,822,870.00 67,450.40
15,540.000 SK TELECOM CO LTD FK6224877	241,500.0000 201.8979	4,043,096,490.52 3,643,127.73	0.00 0.00	3,752,910,000.00 3,137,492.81		-290,186,490.52 -505,634.92
13,701.000 DAELIM INDUSTRIAL CO LTD FK6249585	104,000.0000 86.9457	1,392,767,623.00 1,157,510.31	0.00 0.00	1,424,904,000.00 1,191,242.54		32,136,377.00 33,732.23
4,301.000 NCISOFT CORP FK6264188	521,000.0000 435.5643	2,106,977,663.74 1,879,337.03	0.00 0.00	2,240,821,000.00 1,873,362.21		133,843,336.26 -5,974.82
50,482.000 SHINHAN FINANCIAL GROUP CO LTD FK6397509	41,800.0000 34.9455	2,220,751,591.80 1,979,528.36	0.00 0.00	2,110,147,600.00 1,764,117.16		-110,603,991.80 -215,411.20
15,622.000 HYUNDAI MOBIS CO LTD FK6449540	252,000.0000 210.6760	3,508,129,215.19 2,982,435.32	0.00 0.00	3,936,744,000.00 3,291,180.97		428,614,784.81 308,745.65
39,358.000 SK HYNIX INC FK6450266	82,200.0000 68.7205	3,011,261,077.57 2,628,238.21	0.00 0.00	3,235,227,600.00 2,704,702.04		223,966,522.43 76,463.83

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
19,708.000 HYUNDAI MOTOR CO FK6451058	134,000.0000 112.0261	2,636,076,429.08 2,233,743.49	0.00 0.00	2,640,872,000.00 2,207,811.25	0.79	4,795,570.92 -25,932.24
90,620.000 INDUSTRIAL BANK OF KOREA FK6462972	13,200.0000 11.0354	1,449,591,883.29 1,326,354.48	0.00 0.00	1,196,184,000.00 1,000,028.96	0.36	-253,407,883.29 -326,325.52
29,303.000 KIA MOTORS CORP FK6490924	45,600.0000 38.1223	1,287,978,866.00 1,111,881.67	0.00 0.00	1,336,216,800.00 1,117,098.62	0.40	48,237,934.00 5,216.95
29,751.000 GS ENGINEERING & CONSTRUCTION FK6537096	33,000.0000 27.5885	1,360,495,798.54 1,212,853.55	0.00 0.00	981,783,000.00 820,786.30	0.29	-378,712,798.54 -392,067.25
242,038.000 SAMSUNG ELECTRONICS CO LTD FK6771729	49,050.0000 41.0066	11,813,579,399.94 10,842,304.19	66,831,532.56 55,810.41	11,871,963,900.00 9,925,151.77	3.56	58,384,500.06 -917,152.42
81,421.000 HANA FINANCIAL GROUP INC FKB0RNR7	35,250.0000 29.4696	3,969,822,426.58 3,655,326.66	0.00 0.00	2,870,090,250.00 2,399,441.37	0.86	-1,099,732,176.58 -1,255,885.29
89,517.000 KB FINANCIAL GROUP INC FKB3DF0Y1	42,700.0000 35.6979	5,341,877,277.68 4,898,433.13	0.00 0.00	3,822,375,900.00 3,195,567.41	1.15	-1,519,501,377.68 -1,702,865.72
40,872.000 FILA KOREA LTD FKB66CTX0	57,900.0000 48.4053	2,800,240,018.92 2,469,502.08	0.00 0.00	2,366,488,800.00 1,978,422.50	0.71	-433,751,218.92 -491,079.58
<b>SUBTOTAL SOUTH KOREA</b>		<b>48,578,262,891.85</b>	<b>66,831,532.56</b>	<b>45,483,168,850.00</b>		<b>-3,095,094,041.85</b>
		<b>43,371,376.79</b>	<b>55,810.41</b>	<b>38,024,656.89</b>	<b>13.64</b>	<b>-5,346,719.90</b>
<b>TOTAL EQUITY SOUTH KOREAN WON</b>		<b>48,578,262,891.85</b>	<b>66,831,532.56</b>	<b>45,483,168,850.00</b>		<b>-3,095,094,041.85</b>
		<b>43,371,376.79</b>	<b>55,810.41</b>	<b>38,024,656.89</b>	<b>13.64</b>	<b>-5,346,719.90</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>THAILAND BAHT</b>						
<b>THAILAND</b>						
164,100.000 ADVANCED INFO SERVICE PCL FB6412597	220.0000 7.1931	34,441,475.32 1,119,453.67	0.00 0.00	36,102,000.00 1,180,382.54	0.42	1,660,524.68 60,928.87
855,500.000 CP ALL PCL FBB08YDF9	81.0000 2.6484	67,109,578.41 2,147,663.17	0.00 0.00	69,295,500.00 2,265,669.45	0.81	2,185,921.59 118,006.28
251,300.000 PTT EXPLORATION & PRODUCTION P FBB1359J2	121.0000 3.9562	34,294,689.29 1,066,059.07	0.00 0.00	30,407,300.00 994,189.97	0.36	-3,887,389.29 -71,869.10
928,200.000 CHAROEN POKPHAND FOODS PCL FBB5L2DG1	26.2500 0.8583	27,385,129.97 889,777.59	0.00 0.00	24,365,250.00 796,640.51	0.29	-3,019,879.97 -93,137.08
<b>SUBTOTAL THAILAND</b>		<b>163,230,872.99</b>	<b>0.00</b>	<b>160,170,050.00</b>		<b>-3,060,822.99</b>
		<b>5,222,953.50</b>	<b>0.00</b>	<b>5,236,882.47</b>	<b>1.88</b>	<b>13,928.97</b>
<b>TOTAL EQUITY THAILAND BAHT</b>		<b>163,230,872.99</b>	<b>0.00</b>	<b>160,170,050.00</b>		<b>-3,060,822.99</b>
		<b>5,222,953.50</b>	<b>0.00</b>	<b>5,236,882.47</b>	<b>1.88</b>	<b>13,928.97</b>
<b>TURKISH LIRA</b>						
<b>TURKEY</b>						
421,533.000 TURK HAVA YOLLARI AO ETB03MYK8	12.3800 2.1925	6,676,172.71 1,595,476.49	0.00 0.00	5,218,578.54 924,214.74	0.33	-1,457,594.17 -671,261.75
99,950.000 BIM BIRLESIK MAGAZALAR AS ETB0D0006	49.1200 8.6992	3,909,405.18 901,703.99	0.00 0.00	4,909,544.00 869,484.46	0.31	1,000,138.82 -32,219.53

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
195,637.000 TEKFEN HOLDING AS	19.1400	3,754,523.56	0.00	3,744,492.18		-10,031.38
ETB29D249	3.3897	846,102.59	0.00	663,152.78	0.24	-182,949.81
<b>SUBTOTAL TURKEY</b>		<b>14,340,101.45</b>	<b>0.00</b>	<b>13,872,614.72</b>		<b>-467,486.73</b>
		<b>3,343,283.07</b>	<b>0.00</b>	<b>2,456,851.98</b>	<b>0.88</b>	<b>-886,431.09</b>
<b>TOTAL EQUITY TURKISH LIRA</b>		<b>14,340,101.45</b>	<b>0.00</b>	<b>13,872,614.72</b>		<b>-467,486.73</b>
		<b>3,343,283.07</b>	<b>0.00</b>	<b>2,456,851.98</b>	<b>0.88</b>	<b>-886,431.09</b>
<b>U.S. DOLLAR</b>						
<b>BERMUDA</b>						
6,000.000 CREDICORP LTD	208.4400	1,381,923.45	0.00	1,250,640.00		-131,283.45
G2519Y108	208.4400	1,381,923.45	0.00	1,250,640.00	0.45	-131,283.45
<b>BRAZIL</b>						
135,420.000 BANCO BRADESCO SA	8.1400	1,391,521.36	646.36	1,102,318.80		-289,202.56
059460303 ADR	8.1400	1,391,521.36	646.36	1,102,318.80	0.40	-289,202.56
222,900.000 VALE SA	11.5000	2,983,034.61	0.00	2,563,350.00		-419,684.61
91912E105 ADR	11.5000	2,983,034.61	0.00	2,563,350.00	0.92	-419,684.61
<b>SUBTOTAL BRAZIL</b>		<b>4,374,555.97</b>	<b>646.36</b>	<b>3,665,668.80</b>		<b>-708,887.17</b>
		<b>4,374,555.97</b>	<b>646.36</b>	<b>3,665,668.80</b>	<b>1.32</b>	<b>-708,887.17</b>
<b>CAYMAN ISLANDS</b>						
68,100.000 ALIBABA GROUP HOLDING LTD	167.2300	12,249,314.55	0.00	11,388,363.00		-860,951.55
01609W102 ADR	167.2300	12,249,314.55	0.00	11,388,363.00	4.08	-860,951.55
47,700.000 CTRIP.COM INTERNATIONAL LTD	29.2900	2,096,219.51	0.00	1,397,133.00		-699,086.51
22943F100 ADR	29.2900	2,096,219.51	0.00	1,397,133.00	0.50	-699,086.51

**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
90,300.000 JD.COM INC 47215P106 ADR	28.2100 28.2100	2,755,163.27 2,755,163.27	0.00 0.00	2,547,363.00 2,547,363.00	0.91	-207,800.27 -207,800.27
47,400.000 MOMO INC 60879B107 ADR	30.9800 30.9800	2,182,732.92 2,182,732.92	0.00 0.00	1,468,452.00 1,468,452.00	0.53	-714,280.92 -714,280.92
11,800.000 NETEASE INC 64110W102 ADR	266.1800 266.1800	2,909,960.99 2,909,960.99	0.00 0.00	3,140,924.00 3,140,924.00	1.13	230,963.01 230,963.01
18,300.000 NEW ORIENTAL EDUCATION & TECHN 647581107 ADR	110.7600 110.7600	1,448,205.89 1,448,205.89	0.00 0.00	2,026,908.00 2,026,908.00	0.73	578,702.11 578,702.11
<b>SUBTOTAL CAYMAN ISLANDS</b>		<b>23,641,597.13</b>	<b>0.00</b>	<b>21,969,143.00</b>		<b>-1,672,454.13</b>
		<b>23,641,597.13</b>	<b>0.00</b>	<b>21,969,143.00</b>	<b>7.88</b>	<b>-1,672,454.13</b>
<b>COLOMBIA</b>						
79,300.000 ECOPETROL SA 279158109 ADR	17.0300 17.0300	1,452,994.06 1,452,994.06	0.00 0.00	1,350,479.00 1,350,479.00	0.48	-102,515.06 -102,515.06
<b>EMERGING MARKET GEOGRAPHIC FOCUS</b>						
96,700.000 ISHARES MSCI EMERGING MARKET 464287234	40.8700 40.8700	3,837,447.17 3,837,447.17	0.00 0.00	3,952,129.00 3,952,129.00	1.42	114,681.83 114,681.83
<b>INDIA</b>						
35,600.000 DR REDDY'S LABORATORIES LTD 256135203 ADR	37.8900 37.8900	1,345,693.33 1,345,693.33	0.00 0.00	1,348,884.00 1,348,884.00	0.48	3,190.67 3,190.67

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

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
41,000.000 HDFC BANK LTD 40415F101 ADR	57.0500	2,049,887.31	0.00	2,339,050.00		289,162.69
	57.0500	2,049,887.31	0.00	2,339,050.00	0.84	289,162.69
259,550.000 ICICI BANK LTD 45104G104 ADR	12.1800	2,782,454.05	0.00	3,161,319.00		378,864.95
	12.1800	2,782,454.05	0.00	3,161,319.00	1.13	378,864.95
<b>SUBTOTAL INDIA</b>		<b>6,178,034.69</b>	<b>0.00</b>	<b>6,849,253.00</b>		<b>671,218.31</b>
		<b>6,178,034.69</b>	<b>0.00</b>	<b>6,849,253.00</b>	<b>2.45</b>	<b>671,218.31</b>
<b>MEXICO</b>						
284,200.000 AMERICA MOVIL SAB DE CV 02364W105 ADR	14.8600	4,880,065.26	0.00	4,223,212.00		-656,853.26
	14.8600	4,880,065.26	0.00	4,223,212.00	1.51	-656,853.26
18,300.000 FOMENTO ECONOMICO MEXICANO SAB 344419106 ADR	91.5800	1,735,625.02	0.00	1,675,914.00		-59,711.02
	91.5800	1,735,625.02	0.00	1,675,914.00	0.60	-59,711.02
<b>SUBTOTAL MEXICO</b>		<b>6,615,690.28</b>	<b>0.00</b>	<b>5,899,126.00</b>		<b>-716,564.28</b>
		<b>6,615,690.28</b>	<b>0.00</b>	<b>5,899,126.00</b>	<b>2.11</b>	<b>-716,564.28</b>
<b>RUSSIA</b>						
181,551.000 GAZPROM PJSC EX5140986 ADR	6.9040	876,930.17	0.00	1,253,428.10		376,497.93
	6.9040	876,930.17	0.00	1,253,428.10	0.45	376,497.93
23,804.000 X5 RETAIL GROUP NV EXB07T3T5 GDR	34.9800	835,145.97	0.00	832,663.92		-2,482.05
	34.9800	835,145.97	0.00	832,663.92	0.30	-2,482.05
525,371.000 GAZPROM PJSC NA2016627 ADR	6.9000	2,511,232.49	0.00	3,625,059.90		1,113,827.41
	6.9000	2,511,232.49	0.00	3,625,059.90	1.30	1,113,827.41



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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
74,294.000 MMC NORILSK NICKEL PJSC NABYSW6M3 ADR	25.5900	1,290,656.79	0.00	1,901,183.46		610,526.67
	25.5900	1,290,656.79	0.00	1,901,183.46	0.68	610,526.67
35,767.000 LUKOIL PJSC NABYZF386 ADR	82.7300	2,905,436.08	0.00	2,959,003.91		53,567.83
	82.7300	2,905,436.08	0.00	2,959,003.91	1.06	53,567.83
<b>SUBTOTAL RUSSIA</b>		<b>8,419,401.50</b>	<b>0.00</b>	<b>10,571,339.29</b>		<b>2,151,937.79</b>
		<b>8,419,401.50</b>	<b>0.00</b>	<b>10,571,339.29</b>	<b>3.79</b>	<b>2,151,937.79</b>
<b>SOUTH AFRICA</b>						
173,500.000 ANGLOGOLD ASHANTI LTD 035128206 ADR	18.2700	2,642,047.82	0.00	3,169,845.00		527,797.18
	18.2700	2,642,047.82	0.00	3,169,845.00	1.14	527,797.18
<b>TAIWAN</b>						
220,000.000 TAIWAN SEMICONDUCTOR MANUFACTU 874039100 ADR	46.4800	9,110,570.61	70,869.26	10,225,600.00		1,115,029.39
	46.4800	9,110,570.61	70,869.26	10,225,600.00	3.67	1,115,029.39
<b>UNITED STATES</b>						
52,700.000 YUM CHINA HOLDINGS INC 98850P109	45.4300	2,365,936.93	0.00	2,394,161.00		28,224.07
	45.4300	2,365,936.93	0.00	2,394,161.00	0.86	28,224.07
<b>TOTAL EQUITY U.S. DOLLAR</b>		<b>70,020,199.61</b>	<b>71,515.62</b>	<b>71,297,384.09</b>		<b>1,277,184.48</b>
		<b>70,020,199.61</b>	<b>71,515.62</b>	<b>71,297,384.09</b>	<b>25.57</b>	<b>1,277,184.48</b>
<b>TOTAL EQUITY</b>		<b>290,884,024.15</b>	<b>534,804.86</b>	<b>269,958,328.82</b>	<b>96.81</b>	<b>-20,925,695.33</b>
<b>TOTAL ASSETS - BASE:</b>		<b>299,670,602.06</b>	<b>570,392.40</b>	<b>278,846,064.39</b>	<b>100.01</b>	<b>-20,824,537.67</b>
<b>NET ASSETS - BASE:</b>				<b>279,416,456.79</b>		

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
<b>CASH &amp; CASH EQUIVALENTS</b>							
<b>U.S. DOLLAR</b>							
<b>UNITED STATES</b>							
	CASH		-447.92	0.00	-447.92		0.00
			-447.92	0.00	-447.92	0.00	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-6,279.03	0.00	-6,279.03		0.00
			-6,279.03	0.00	-6,279.03	-0.01	0.00
	PAYABLE FOR TRUSTEE FEES		-6,758.19	0.00	-6,758.19		0.00
			-6,758.19	0.00	-6,758.19	-0.01	0.00
	REBATE RECEIVABLE		16,443.86	0.00	16,443.86		0.00
			16,443.86	0.00	16,443.86	0.02	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-2,046,346.31	0.00	-2,046,346.31		0.00
			-2,046,346.31	0.00	-2,046,346.31	-2.41	0.00
	PAYABLE FOR CUSTODIAN FEES		-12,500.10	0.00	-12,500.10		0.00
			-12,500.10	0.00	-12,500.10	-0.01	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-21,028.26	0.00	-21,028.26		0.00
			-21,028.26	0.00	-21,028.26	-0.02	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		2,324,214.08	0.00	2,324,214.08		0.00
			2,324,214.08	0.00	2,324,214.08	2.74	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
1,657,100.820 BLACKROCK LIQ TREAS TR INSTL 996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	1,657,100.82	1,378.97	1,657,100.82		0.00
	100.0000	1,657,100.82	1,378.97	1,657,100.82	1.95	0.00
<b>SUBTOTAL UNITED STATES</b>		<b>1,904,398.95</b>	<b>1,378.97</b>	<b>1,904,398.95</b>		<b>0.00</b>
		<b>1,904,398.95</b>	<b>1,378.97</b>	<b>1,904,398.95</b>	<b>2.25</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>1,904,398.95</b>	<b>1,378.97</b>	<b>1,904,398.95</b>		<b>0.00</b>
		<b>1,904,398.95</b>	<b>1,378.97</b>	<b>1,904,398.95</b>	<b>2.25</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>1,904,398.95</b>	<b>1,378.97</b>	<b>1,904,398.95</b>	<b>2.25</b>	<b>0.00</b>
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>AUSTRALIA</b>						
200,000.000 COMMONWEALTH BANK OF AUST 144A 2027A0HR3 4.500% 12/09/2025 DD 12/09/15	107.9765	199,722.68	2,799.78	215,952.92		16,230.24
	107.9765	199,722.68	2,799.78	215,952.92	0.25	16,230.24
20,000.000 TRANSURBAN FINANCE CO PTY 144A 89400PAE3 4.125% 02/02/2026 DD 11/02/15	106.2665	19,880.84	135.30	21,253.30		1,372.46
	106.2665	19,880.84	135.30	21,253.30	0.03	1,372.46
55,000.000 WOODSIDE FINANCE LTD 144A 980236AM5 3.650% 03/05/2025 DD 03/05/15	103.0671	54,984.81	145.08	56,686.89		1,702.08
	103.0671	54,984.81	145.08	56,686.89	0.07	1,702.08
145,000.000 WOODSIDE FINANCE LTD 144A 980236AQ6 4.500% 03/04/2029 DD 03/04/19	108.9815	144,747.31	489.51	158,023.24		13,275.93
	108.9815	144,747.31	489.51	158,023.24	0.19	13,275.93
<b>SUBTOTAL AUSTRALIA</b>		<b>419,335.64</b>	<b>3,569.67</b>	<b>451,916.35</b>		<b>32,580.71</b>
		<b>419,335.64</b>	<b>3,569.67</b>	<b>451,916.35</b>	<b>0.54</b>	<b>32,580.71</b>
<b>BERMUDA</b>						

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
90,000.000 AIRCASTLE LTD 00928QAN1 5.500% 02/15/2022 DD 01/15/15	106.4056 106.4056	90,453.78 90,453.78	638.77 638.77	95,765.07 95,765.07	0.11	5,311.29 5,311.29
190,000.000 ATHENE HOLDING LTD 04686JAA9 4.125% 01/12/2028 DD 01/12/18	102.8145 102.8145	189,751.29 189,751.29	1,727.67 1,727.67	195,347.61 195,347.61	0.23	5,596.32 5,596.32
95,000.000 IHS MARKIT LTD 144A 44962LAA5 5.000% 11/01/2022 DD 07/28/16	106.5133 106.5133	95,641.76 95,641.76	1,979.01 1,979.01	101,187.65 101,187.65	0.12	5,545.89 5,545.89
100,000.000 IHS MARKIT LTD 44962LAJ6 4.250% 05/01/2029 DD 04/08/19	107.5430 107.5430	99,446.64 99,446.64	2,042.29 2,042.29	107,543.00 107,543.00	0.13	8,096.36 8,096.36
<b>SUBTOTAL BERMUDA</b>		<b>475,293.47</b>	<b>6,387.74</b>	<b>499,843.33</b>		<b>24,549.86</b>
		<b>475,293.47</b>	<b>6,387.74</b>	<b>499,843.33</b>	<b>0.59</b>	<b>24,549.86</b>
<b>CANADA</b>						
18,442.026 AIR CANADA 2013-1 CLASS A 144A 009089AA1 4.125% 11/15/2026 DD 05/09/13	105.9100 105.9100	18,442.03 18,442.03	287.76 287.76	19,531.95 19,531.95	0.02	1,089.92 1,089.92
24,464.877 AIR CANADA 2015-1 CLASS A 144A 009090AA9 3.600% 09/15/2028 DD 03/25/15	104.5800 104.5800	24,464.88 24,464.88	39.20 39.20	25,585.37 25,585.37	0.03	1,120.49 1,120.49
240,000.000 BROOKFIELD FINANCE INC 11271LAC6 3.900% 01/25/2028 DD 01/17/18	104.9779 104.9779	236,845.74 236,845.74	1,736.08 1,736.08	251,946.90 251,946.90	0.30	15,101.16 15,101.16
30,000.000 CANADIAN PACIFIC RR CO 13645RAV6 4.800% 09/15/2035 DD 09/11/15	119.3222 119.3222	29,877.11 29,877.11	64.00 64.00	35,796.65 35,796.65	0.04	5,919.54 5,919.54

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
45,000.000 NUTRIEN LTD 67077MAT5 4.200% 04/01/2029 DD 04/01/19	110.1506 110.1506	44,860.14 44,860.14	944.94 944.94	49,567.76 49,567.76	0.06	4,707.62 4,707.62
105,000.000 ROYAL BANK OF CANADA 780082AD5 4.650% 01/27/2026 DD 01/27/16	110.4453 110.4453	104,844.92 104,844.92	879.48 879.48	115,967.55 115,967.55	0.14	11,122.63 11,122.63
75,000.000 TRANSALTA CORP 89346DAF4 4.500% 11/15/2022 DD 11/07/12	103.5212 103.5212	75,024.97 75,024.97	1,279.33 1,279.33	77,640.90 77,640.90	0.09	2,615.93 2,615.93
50,000.000 GLENCORE FINANCE CANADA L 144A 98417EAK6 4.950% 11/15/2021 DD 11/10/11	104.6000 104.6000	49,978.02 49,978.02	938.15 938.15	52,300.00 52,300.00	0.06	2,321.98 2,321.98
<b>SUBTOTAL CANADA</b>		<b>584,337.81</b>	<b>6,168.94</b>	<b>628,337.08</b>		<b>43,999.27</b>
		<b>584,337.81</b>	<b>6,168.94</b>	<b>628,337.08</b>	<b>0.74</b>	<b>43,999.27</b>
<b>CAYMAN ISLANDS</b>						
205,000.000 SEAGATE HDD CAYMAN 81180WAR2 4.875% 06/01/2027 DD 05/14/15	103.2415 103.2415	199,316.38 199,316.38	3,330.92 3,330.92	211,645.00 211,645.00	0.25	12,328.62 12,328.62
<b>CHILE</b>						
230,000.000 CORP NACIONAL DEL COBRE D 144A 21987BAW8 3.625% 08/01/2027 DD 08/01/17	105.2910 105.2910	226,697.06 226,697.06	1,389.51 1,389.51	242,169.30 242,169.30	0.29	15,472.24 15,472.24
200,000.000 EMPRESA NACIONAL DEL PETR 144A 29245JAK8 4.500% 09/14/2047 DD 09/14/17	107.5000 107.5000	194,450.74 194,450.74	425.00 425.00	215,000.00 215,000.00	0.25	20,549.26 20,549.26
50,000.000 ENEL CHILE SA 29278DAA3 4.875% 06/12/2028 DD 06/12/18	111.1250 111.1250	49,473.88 49,473.88	737.83 737.83	55,562.50 55,562.50	0.07	6,088.62 6,088.62

Shares/Par Security ID Description Link Ref	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 CHILE</b>		<b>470,621.68</b>	<b>2,552.34</b>	<b>512,731.80</b>		<b>42,110.12</b>
		<b>470,621.68</b>	<b>2,552.34</b>	<b>512,731.80</b>	<b>0.61</b>	<b>42,110.12</b>
<b>CURACAO</b>						
50,000.000 TEVA PHARMACEUTICAL FINANCE IV 88166JAA1 3.650% 11/10/2021 DD 11/10/11	92.2500 92.2500	49,932.83 49,932.83	716.64 716.64	46,125.00 46,125.00		-3,807.83 -3,807.83
<b>FRANCE</b>						
50,000.000 ORANGE SA 35177PAW7 4.125% 09/14/2021 DD 09/14/11	103.9217 103.9217	50,001.70 50,001.70	97.41 97.41	51,960.86 51,960.86		1,959.16 1,959.16
<b>GERMANY</b>						
190,000.000 DEUTSCHE BANK AG/NEW YORK NY 251526BZ1 4.100% 01/13/2026 DD 01/13/18	100.1958 100.1958	178,795.59 178,795.59	1,696.20 1,696.20	190,372.02 190,372.02		11,576.43 11,576.43
<b>INDIA</b>						
100,000.000 ICICI BANK LTD/HONG KONG 144A 44927JAC0 5.750% 11/16/2020 DD 11/16/10	103.2180 103.2180	102,666.59 102,666.59	2,164.08 2,164.08	103,218.00 103,218.00		551.41 551.41
<b>IRELAND</b>						
150,000.000 AERCAP IRELAND CAPITAL DAC / A 00774MAH8 4.450% 12/16/2021 DD 01/16/19	103.9782 103.9782	149,853.33 149,853.33	1,946.58 1,946.58	155,967.27 155,967.27		6,113.94 6,113.94
10,000.000 JOHNSON CONTROLS INTERNATIONAL 478375AR9 3.900% 02/14/2026 DD 08/14/16	106.9085 106.9085	10,057.64 10,057.64	51.30 51.30	10,690.85 10,690.85		633.21 633.21
35,000.000 WILLIS TOWERS WATSON PLC 97063PAB0 5.750% 03/15/2021 DD 03/17/11	104.8284 104.8284	35,678.25 35,678.25	89.44 89.44	36,689.95 36,689.95		1,011.70 1,011.70

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>SUBTOTAL IRELAND</b>		<b>195,589.22</b>	<b>2,087.32</b>	<b>203,348.07</b>		<b>7,758.85</b>
		<b>195,589.22</b>	<b>2,087.32</b>	<b>203,348.07</b>	<b>0.23</b>	<b>7,758.85</b>
<b>LUXEMBOURG</b>						
25,000.000 ALLERGAN FUNDING SCS	104.7129	24,943.03	42.24	26,178.22		1,235.19
00507UAS0 3.800% 03/15/2025 DD 03/12/15	104.7129	24,943.03	42.24	26,178.22	0.03	1,235.19
<b>MEXICO</b>						
180,000.000 PETROLEOS MEXICANOS	96.5990	167,836.29	1,545.80	173,878.20		6,041.91
71654QBW1 4.500% 01/23/2026 DD 01/23/16	96.5990	167,836.29	1,545.80	173,878.20	0.20	6,041.91
<b>NETHERLANDS</b>						
200,000.000 BRASKEM NETHERLANDS FINAN 144A	99.7750	198,777.95	1,580.66	199,550.00		772.05
10554TAA3 3.500% 01/10/2023 DD 10/10/17	99.7750	198,777.95	1,580.66	199,550.00	0.24	772.05
95,000.000 SENSATA TECHNOLOGIES BV 144A	108.7500	95,780.56	2,225.88	103,312.50		7,531.94
81725WAH6 5.625% 11/01/2024 DD 10/14/14	108.7500	95,780.56	2,225.88	103,312.50	0.12	7,531.94
80,000.000 TEVA PHARMACEUTICAL FINANCE NE	69.9900	76,065.85	1,259.61	55,992.00		-20,073.85
88167AAE1 3.150% 10/01/2026 DD 07/21/16	69.9900	76,065.85	1,259.61	55,992.00	0.07	-20,073.85
<b>SUBTOTAL NETHERLANDS</b>		<b>370,624.36</b>	<b>5,066.15</b>	<b>358,854.50</b>		<b>-11,769.86</b>
		<b>370,624.36</b>	<b>5,066.15</b>	<b>358,854.50</b>	<b>0.43</b>	<b>-11,769.86</b>
<b>UNITED KINGDOM</b>						
200,000.000 EXPERIAN FINANCE PLC 144A	112.3215	199,847.72	1,416.65	224,642.91		24,795.19
30217AAB9 4.250% 02/01/2029 DD 01/31/19	112.3215	199,847.72	1,416.65	224,642.91	0.26	24,795.19

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
55,000.000 HSBC HOLDINGS PLC 404280AK5 5.100% 04/05/2021 DD 04/05/11	104.2513 104.2513	57,149.38 57,149.38	1,371.16 1,371.16	57,338.23 57,338.23	 0.07	188.85 188.85
25,000.000 VODAFONE GROUP PLC 92857WAQ3 6.150% 02/27/2037 DD 02/27/07	126.1140 126.1140	29,577.37 29,577.37	148.75 148.75	31,528.49 31,528.49	 0.04	1,951.12 1,951.12
215,000.000 LLOYDS BANKING GROUP PLC 539439AQ2 VAR RT 11/07/2028 DD 11/07/17	102.0439 102.0439	215,000.00 215,000.00	3,077.82 3,077.82	219,394.40 219,394.40	 0.26	4,394.40 4,394.40
270,000.000 ROYAL BANK OF SCOTLAND GROUP P 780097BK6 VAR RT 03/22/2025 DD 03/22/19	104.6011 104.6011	270,000.00 270,000.00	288.18 288.18	282,423.08 282,423.08	 0.33	12,423.08 12,423.08
<b>SUBTOTAL UNITED KINGDOM</b>		<b>771,574.47</b>	<b>6,302.56</b>	<b>815,327.11</b>	<b>0.96</b>	<b>43,752.64</b>
		<b>771,574.47</b>	<b>6,302.56</b>	<b>815,327.11</b>		<b>43,752.64</b>
<b>UNITED STATES</b>						
25,588.750 ARI FLEET LEASE TRUS A A2 144A 00192MAB5 1.910% 04/15/2026 DD 05/24/17	99.8099 99.8099	25,585.74 25,585.74	21.76 21.76	25,540.10 25,540.10	 0.03	-45.64 -45.64
95,000.000 AT&T INC 00206RCU4 5.650% 02/15/2047 DD 02/09/16	123.9957 123.9957	94,791.00 94,791.00	692.61 692.61	117,795.89 117,795.89	 0.14	23,004.89 23,004.89
85,000.000 AT&T INC 00206RDB5 3.800% 03/15/2022 DD 03/15/16	103.8088 103.8088	87,409.15 87,409.15	143.52 143.52	88,237.47 88,237.47	 0.10	828.32 828.32
73,000.000 ABBOTT LABORATORIES 002824BE9 3.400% 11/30/2023 DD 11/22/16	104.8759 104.8759	72,786.73 72,786.73	840.28 840.28	76,559.42 76,559.42	 0.09	3,772.69 3,772.69



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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 CHUBB INA HOLDINGS INC 00440EAV9 3.350% 05/03/2026 DD 11/03/15	106.7979 106.7979	24,951.81 24,951.81	344.55 344.55	26,699.48 26,699.48	0.03	1,747.67 1,747.67
35,000.000 AETNA INC 00817YAAQ1 3.500% 11/15/2024 DD 11/10/14	104.1935 104.1935	34,914.67 34,914.67	463.91 463.91	36,467.73 36,467.73	0.04	1,553.06 1,553.06
20,000.000 ARCONIC INC 013817AW1 5.125% 10/01/2024 DD 09/22/14	106.5000 106.5000	20,000.00 20,000.00	513.18 513.18	21,300.00 21,300.00	0.03	1,300.00 1,300.00
190,000.000 ALEXANDRIA REAL ESTATE EQUITIE 015271AL3 3.450% 04/30/2025 DD 11/20/17	104.6850 104.6850	189,723.08 189,723.08	2,749.47 2,749.47	198,901.52 198,901.52	0.23	9,178.44 9,178.44
135,000.000 ALTRIA GROUP INC 02209SBC6 4.400% 02/14/2026 DD 02/14/19	106.9349 106.9349	134,740.75 134,740.75	782.46 782.46	144,362.08 144,362.08	0.17	9,621.33 9,621.33
59,980.160 AMERICAN AIRLINES 2016-1 CLASS 02376WAA9 4.100% 07/15/2029 DD 01/19/16	107.2313 107.2313	59,980.16 59,980.16	522.18 522.18	64,317.51 64,317.51	0.08	4,337.35 4,337.35
170,789.820 AMERICAN AIRLINES 2017-2 CLASS 02377DAA0 3.700% 04/15/2027 DD 10/05/17	99.7573 99.7573	170,789.82 170,789.82	2,913.87 2,913.87	170,375.31 170,375.31	0.20	-414.51 -414.51
121,985.000 AMERICAN AIRLINES 2017-1 CLASS 02378WAA7 4.950% 08/15/2026 DD 01/13/17	105.4946 105.4946	123,612.28 123,612.28	779.02 779.02	128,687.54 128,687.54	0.15	5,075.26 5,075.26
300,000.000 AMERICAN CAMPUS COMMUNITIES OP 024836AE8 3.300% 07/15/2026 DD 06/21/19	102.6138 102.6138	299,145.66 299,145.66	2,749.82 2,749.82	307,841.42 307,841.42	0.36	8,695.76 8,695.76

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

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 AMERICAN TOWER CORP 029912BE1 5.900% 11/01/2021 DD 10/06/11	107.4658 107.4658	76,159.66 76,159.66	1,844.10 1,844.10	80,599.34 80,599.34	0.09	4,439.68 4,439.68
50,000.000 AMERISOURCEBERGEN CORP 03073EAJ4 3.500% 11/15/2021 DD 11/14/11	102.1661 102.1661	49,977.33 49,977.33	662.90 662.90	51,083.04 51,083.04	0.06	1,105.71 1,105.71
70,000.000 AMERIPRISE FINANCIAL INC 03076CAF3 4.000% 10/15/2023 DD 09/06/13	106.7811 106.7811	69,822.85 69,822.85	1,291.57 1,291.57	74,746.77 74,746.77	0.09	4,923.92 4,923.92
300,000.000 AMPHENOL CORP 032095AJ0 2.800% 02/15/2030 DD 09/10/19	97.2294 97.2294	299,760.63 299,760.63	489.93 489.93	291,688.28 291,688.28	0.34	-8,072.35 -8,072.35
150,000.000 ANHEUSER-BUSCH COS LLC / ANHEU 03522AAG5 3.650% 02/01/2026 DD 02/01/19	107.1296 107.1296	143,035.58 143,035.58	912.62 912.62	160,694.46 160,694.46	0.19	17,658.88 17,658.88
15,000.000 ANTERO RESOURCES CORP 03674XAF3 5.625% 06/01/2023 DD 12/01/15	86.5000 86.5000	15,000.00 15,000.00	281.14 281.14	12,975.00 12,975.00	0.02	-2,025.00 -2,025.00
75,000.000 ANTHEM INC 036752AC7 3.350% 12/01/2024 DD 11/21/17	103.9747 103.9747	74,982.79 74,982.79	837.30 837.30	77,981.00 77,981.00	0.09	2,998.21 2,998.21
190,000.000 ARES CAPITAL CORP 04010LAV5 4.250% 03/01/2025 DD 01/11/18	102.9844 102.9844	189,444.90 189,444.90	672.90 672.90	195,670.43 195,670.43	0.23	6,225.53 6,225.53
85,000.000 ARROW ELECTRONICS INC 042735BE9 4.000% 04/01/2025 DD 03/02/15	104.2349 104.2349	84,650.04 84,650.04	1,699.62 1,699.62	88,599.70 88,599.70	0.10	3,949.66 3,949.66

**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
85,000.000 ASSURED GUARANTY US HOLDINGS I 04621WAC4 5.000% 07/01/2024 DD 06/20/14	109.9784 109.9784	86,465.25 86,465.25	1,062.34 1,062.34	93,481.62 93,481.62	0.11	7,016.37 7,016.37
225,000.000 AUSTIN TX ELEC UTILITY SYS REV 052414RV3 2.987% 11/15/2029 DD 06/13/19	106.7650 106.7650	225,000.00 225,000.00	2,016.50 2,016.50	240,221.25 240,221.25	0.28	15,221.25 15,221.25
190,000.000 AVIS BUDGET RENTAL C 2A A 144A 05377RDC5 4.000% 03/20/2025 DD 10/25/18	106.4312 106.4312	189,958.48 189,958.48	232.21 232.21	202,219.19 202,219.19	0.24	12,260.71 12,260.71
210,000.000 BB&T CORP 05531FBG7 3.050% 06/20/2022 DD 03/18/19	102.4475 102.4475	209,990.03 209,990.03	1,797.03 1,797.03	215,139.72 215,139.72	0.25	5,149.69 5,149.69
100,000.000 BANK OF AMERICA CORP 06051GFM6 4.000% 01/22/2025 DD 01/22/15	106.1835 106.1835	99,633.91 99,633.91	774.05 774.05	106,183.48 106,183.48	0.13	6,549.57 6,549.57
95,000.000 BANK OF AMERICA CORP 06051GFU8 4.450% 03/03/2026 DD 03/03/16	108.9790 108.9790	94,927.44 94,927.44	328.72 328.72	103,530.05 103,530.05	0.12	8,602.61 8,602.61
250,000.000 BANK OF AMERICA CORP 06051GGA1 3.248% 10/21/2027 DD 10/21/16	103.9431 103.9431	239,752.35 239,752.35	3,609.39 3,609.39	259,857.74 259,857.74	0.31	20,105.39 20,105.39
50,000.000 BANC OF AMERICA COMMER UBS7 A4 06054AAX7 3.705% 09/15/2048 DD 09/01/15	107.4290 107.4290	51,393.05 51,393.05	154.50 154.50	53,714.52 53,714.52	0.06	2,321.47 2,321.47
75,000.000 BANK OF NEW YORK MELLON CORP/T 06406HCS6 3.650% 02/04/2024 DD 02/04/14	106.1142 106.1142	75,423.61 75,423.61	434.08 434.08	79,585.66 79,585.66	0.09	4,162.05 4,162.05

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
315,000.000 BAY AREA CA TOLL AUTH TOLL BRI 072024NU2 6.918% 04/01/2040 DD 07/01/10	151.3670 151.3670	460,804.99 460,804.99	10,895.64 10,895.64	476,806.05 476,806.05	 0.56	16,001.06 16,001.06
215,000.000 BAYER US FINANCE II LLC 144A 07274NAJ2 4.250% 12/15/2025 DD 06/25/18	106.8356 106.8356	214,650.38 214,650.38	2,690.20 2,690.20	229,696.46 229,696.46	 0.27	15,046.08 15,046.08
50,000.000 BEMIS CO INC 144A 081437AM7 4.500% 10/15/2021 DD 06/13/19	103.1193 103.1193	50,709.51 50,709.51	712.67 712.67	51,559.64 51,559.64	 0.06	850.13 850.13
325,000.000 BENCHMARK 2019-B11 MORT B11 A4 08162BBD3 3.281% 05/15/2052 DD 06/01/19	106.8005 106.8005	328,231.74 328,231.74	888.60 888.60	347,101.59 347,101.59	 0.41	18,869.85 18,869.85
50,000.000 BLACK HILLS CORP 092113AL3 3.950% 01/15/2026 DD 01/13/16	105.6962 105.6962	49,899.10 49,899.10	419.58 419.58	52,848.09 52,848.09	 0.06	2,948.99 2,948.99
300,000.000 BLACK HILLS CORP 092113AR0 3.050% 10/15/2029 DD 10/03/19	99.8980 99.8980	298,968.00 298,968.00	0.00 0.00	299,694.05 299,694.05	 0.35	726.05 726.05
140,000.000 BOARDWALK PIPELINES LP 096630AF5 4.450% 07/15/2027 DD 01/12/17	102.8937 102.8937	142,927.93 142,927.93	1,323.30 1,323.30	144,051.19 144,051.19	 0.17	1,123.26 1,123.26
150,000.000 BOSTON PROPERTIES LP 10112RBB9 3.400% 06/21/2029 DD 06/21/19	104.6039 104.6039	149,728.62 149,728.62	1,416.82 1,416.82	156,905.87 156,905.87	 0.18	7,177.25 7,177.25
210,000.000 BOSTON SCIENTIFIC CORP 101137AW7 3.750% 03/01/2026 DD 02/25/19	106.8652 106.8652	209,465.88 209,465.88	656.40 656.40	224,416.92 224,416.92	 0.26	14,951.04 14,951.04

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

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000 BRIGHTHOUSE FINANCIAL INC 10922NAC7 3.700% 06/22/2027 DD 12/22/17	98.7513 98.7513	149,904.18 149,904.18	1,526.42 1,526.42	148,126.94 148,126.94	0.17	-1,777.24 -1,777.24
73,421.320 BRITISH AIRWAYS 2013-1 CL 144A 11042AAA2 4.625% 12/20/2025 DD 07/03/13	105.9600 105.9600	73,421.32 73,421.32	103.73 103.73	77,797.23 77,797.23	0.09	4,375.91 4,375.91
40,000.000 BRIXMOR OPERATING PARTNERSHIP 11120VAB9 3.875% 08/15/2022 DD 08/10/15	103.9310 103.9310	39,861.56 39,861.56	200.19 200.19	41,572.41 41,572.41	0.05	1,710.85 1,710.85
25,000.000 BROADRIDGE FINANCIAL SOLUTIONS 11133TAB9 3.950% 09/01/2020 DD 08/21/13	101.5299 101.5299	24,998.83 24,998.83	82.20 82.20	25,382.48 25,382.48	0.03	383.65 383.65
40,000.000 BROWN-FORMAN CORP 115637AS9 3.500% 04/15/2025 DD 03/26/18	106.4123 106.4123	39,854.44 39,854.44	645.32 645.32	42,564.92 42,564.92	0.05	2,710.48 2,710.48
100,000.000 BUNGE LTD FINANCE CORP 120568AW0 3.500% 11/24/2020 DD 11/24/15	101.0820 101.0820	99,980.69 99,980.69	1,241.90 1,241.90	101,081.95 101,081.95	0.12	1,101.26 1,101.26
60,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAQ4 3.850% 09/01/2023 DD 08/22/13	106.0831 106.0831	59,897.85 59,897.85	192.60 192.60	63,649.84 63,649.84	0.07	3,751.99 3,751.99
190,000.000 CBL & ASSOCIATES LP 12505JAD5 5.950% 12/15/2026 DD 12/13/16	70.2500 70.2500	187,879.99 187,879.99	3,328.58 3,328.58	133,475.00 133,475.00	0.16	-54,404.99 -54,404.99
45,624.950 CCG RECEIVABLES TRUS 1 A2 144A 12508UAB1 1.840% 11/14/2023 DD 06/14/17	99.8472 99.8472	45,622.72 45,622.72	39.61 39.61	45,555.22 45,555.22	0.05	-67.50 -67.50

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

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 CD 2016-CD1 MORTGAGE TR CD1 A4 12514MBC8 2.724% 08/10/2049 DD 08/01/16	102.4723 102.4723	308,440.65 308,440.65	681.00 681.00	307,416.87 307,416.87	 0.36	 -1,023.78
320,000.000 CD 2017-CD3 MORTGAGE TR CD3 A4 12515GAD9 3.631% 02/10/2050 DD 02/01/17	108.3445 108.3445	328,815.09 328,815.09	968.40 968.40	346,702.27 346,702.27	 0.41	 17,887.18
75,000.000 CIGNA CORP 125523AG5 4.125% 11/15/2025 DD 05/15/19	107.3695 107.3695	74,954.23 74,954.23	1,172.67 1,172.67	80,527.09 80,527.09	 0.09	 5,572.86
200,000.000 CIGNA CORP 125523AH3 4.375% 10/15/2028 DD 04/15/19	109.2676 109.2676	204,655.08 204,655.08	4,034.92 4,034.92	218,535.21 218,535.21	 0.26	 13,880.13
115,628.820 CLI FUNDING VI LLC 1A A 144A 12563LAL1 3.710% 05/18/2044 DD 05/20/19	101.9374 101.9374	115,627.70 115,627.70	154.96 154.96	117,869.06 117,869.06	 0.14	 2,241.36
300,000.000 CNH EQUIPMENT TRUST 2016- C A4 12635YAE3 1.760% 09/15/2023 DD 09/21/16	99.6451 99.6451	299,993.91 299,993.91	234.72 234.72	298,935.18 298,935.18	 0.35	 -1,058.73
80,000.000 CVS HEALTH CORP 126650CW8 4.100% 03/25/2025 DD 03/09/18	106.8465 106.8465	79,371.03 79,371.03	54.66 54.66	85,477.19 85,477.19	 0.10	 6,106.16
200,000.000 CVS HEALTH CORP 126650CX6 4.300% 03/25/2028 DD 03/09/18	108.1335 108.1335	201,515.14 201,515.14	143.34 143.34	216,267.06 216,267.06	 0.25	 14,751.92
70,000.000 CVS HEALTH CORP 126650DG2 3.250% 08/15/2029 DD 08/15/19	100.4589 100.4589	69,374.95 69,374.95	293.64 293.64	70,321.22 70,321.22	 0.08	 946.27

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

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 CALIFORNIA ST 13063DAD0 2.367% 04/01/2022 DD 04/27/17	101.2630 101.2630	100,000.00 100,000.00	1,183.68 1,183.68	101,263.00 101,263.00	0.12	1,263.00 1,263.00
100,000.000 CANTOR FITZGERALD LP 144A 138616AE7 4.875% 05/01/2024 DD 04/29/19	105.5626 105.5626	99,727.70 99,727.70	2,057.78 2,057.78	105,562.65 105,562.65	0.12	5,834.95 5,834.95
50,000.000 CAPITAL ONE FINANCIAL CORP 14040HAY1 4.750% 07/15/2021 DD 07/19/11	104.4108 104.4108	51,674.75 51,674.75	504.24 504.24	52,205.40 52,205.40	0.06	530.65 530.65
175,000.000 CAPITAL ONE MULTI-ASSET A2 A2 14041NEV9 2.080% 03/15/2023 DD 05/19/15	100.0298 100.0298	174,992.09 174,992.09	161.76 161.76	175,052.15 175,052.15	0.21	60.06 60.06
250,000.000 CAPITAL ONE NA 14042RNW7 2.150% 09/06/2022 DD 09/06/19	99.9020 99.9020	249,887.50 249,887.50	373.25 373.25	249,755.12 249,755.12	0.29	-132.38 -132.38
50,000.000 CARPENTER TECHNOLOGY CORP 144285AJ2 5.200% 07/15/2021 DD 06/30/11	102.8578 102.8578	50,387.69 50,387.69	552.12 552.12	51,428.92 51,428.92	0.06	1,041.23 1,041.23
35,000.000 COMMONSPIRIT HEALTH 14916RAF1 4.200% 08/01/2023 DD 10/30/13	106.0780 106.0780	34,955.86 34,955.86	244.85 244.85	37,127.32 37,127.32	0.04	2,171.46 2,171.46
70,000.000 CC HOLDINGS GS V LLC / CROWN C 14987BAE3 3.849% 04/15/2023 DD 04/15/13	104.8105 104.8105	70,133.13 70,133.13	1,241.80 1,241.80	73,367.35 73,367.35	0.09	3,234.22 3,234.22
60,000.000 CENTURYLINK INC 156700AS5 5.800% 03/15/2022 DD 03/12/12	105.3750 105.3750	60,266.79 60,266.79	154.72 154.72	63,225.00 63,225.00	0.07	2,958.21 2,958.21

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

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230,000.000 CHESAPEAKE FUNDING I 1A B 144A 165183BK9 3.450% 04/15/2030 DD 04/17/18	102.6222 102.6222	229,999.29 229,999.29	352.64 352.64	236,031.08 236,031.08	 0.28	6,031.79 6,031.79
60,000.000 CITIGROUP INC 172967HB0 5.500% 09/13/2025 DD 09/13/13	113.3682 113.3682	62,478.52 62,478.52	165.06 165.06	68,020.89 68,020.89	 0.08	5,542.37 5,542.37
185,000.000 CITIZENS FINANCIAL GROUP INC 174610AK1 4.300% 12/03/2025 DD 12/03/15	106.9253 106.9253	184,871.99 184,871.99	2,607.36 2,607.36	197,811.78 197,811.78	 0.23	12,939.79 12,939.79
105,000.000 COMCAST CORP 20030NCS8 3.950% 10/15/2025 DD 10/05/18	108.8460 108.8460	104,887.21 104,887.21	1,912.47 1,912.47	114,288.31 114,288.31	 0.13	9,401.10 9,401.10
67,385.760 COMMONBOND STUDENT L B A1 144A 20267UAA7 2.730% 10/25/2040 DD 10/20/16	101.0410 101.0410	67,368.02 67,368.02	30.66 30.66	68,087.24 68,087.24	 0.08	719.22 719.22
93,144.240 COMMONBOND STUDENT BGS A1 144A 20268KAA8 2.680% 09/25/2042 DD 10/26/17	100.4020 100.4020	93,125.12 93,125.12	41.58 41.58	93,518.64 93,518.64	 0.11	393.52 393.52
50,000.000 COMMUNITY HEALTH NETWORK INC 20369EAA0 4.237% 05/01/2025 DD 06/11/15	108.3182 108.3182	50,000.00 50,000.00	881.97 881.97	54,159.09 54,159.09	 0.06	4,159.09 4,159.09
315,000.000 CONAGRA BRANDS INC 205887CD2 5.300% 11/01/2038 DD 10/22/18	115.5045 115.5045	336,418.02 336,418.02	6,962.62 6,962.62	363,839.18 363,839.18	 0.43	27,421.16 27,421.16
65,000.000 COX COMMUNICATIONS INC 144A 224044CA3 2.950% 06/30/2023 DD 05/01/13	101.5114 101.5114	63,498.71 63,498.71	484.53 484.53	65,982.39 65,982.39	 0.08	2,483.68 2,483.68



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

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124,888.070 DBUBS 2011-LC2 MO LC2A A4 144A 23305XAD3 4.537% 07/10/2044 DD 06/01/11	102.7109 102.7109	139,865.29 139,865.29	472.20 472.20	128,273.61 128,273.61	 0.15	-11,591.68 -11,591.68
315,000.000 DBJPM 16-C1 MORTGAGE TRU C1 A4 23312LAS7 3.276% 05/10/2049 DD 04/01/16	105.7377 105.7377	339,160.76 339,160.76	860.10 860.10	333,073.82 333,073.82	 0.39	-6,086.94 -6,086.94
350,000.000 DALLAS-FORT WORTH TX INTERNATI 2350364X5 3.144% 11/01/2045 DD 08/22/19	101.3050 101.3050	350,000.00 350,000.00	1,212.90 1,212.90	354,567.50 354,567.50	 0.42	4,567.50 4,567.50
315,000.000 DALLAS TX AREA RAPID TRANSIT S 235241LS3 5.999% 12/01/2044 DD 06/25/09	146.6540 146.6540	450,224.98 450,224.98	6,299.00 6,299.00	461,960.10 461,960.10	 0.54	11,735.12 11,735.12
100,950.310 DELTA AIR LINES 2007-1 CLASS A 247367BH7 6.821% 02/10/2024 DD 02/10/08	109.7600 109.7600	111,093.79 111,093.79	981.12 981.12	110,803.06 110,803.06	 0.13	-290.73 -290.73
300,000.000 DIGITAL REALTY TRUST LP 25389JAU0 3.600% 07/01/2029 DD 06/14/19	104.0577 104.0577	299,484.26 299,484.26	3,209.86 3,209.86	312,173.17 312,173.17	 0.37	12,688.91 12,688.91
75,000.000 DIGNITY HEALTH 254010AD3 3.812% 11/01/2024 DD 10/15/14	105.7602 105.7602	75,000.00 75,000.00	1,191.57 1,191.57	79,320.15 79,320.15	 0.09	4,320.15 4,320.15
75,000.000 DISH DBS CORP 25470XAW5 5.875% 11/15/2024 DD 11/20/14	99.1250 99.1250	75,000.00 75,000.00	1,669.76 1,669.76	74,343.75 74,343.75	 0.09	-656.25 -656.25
65,000.000 DOW CHEMICAL CO/THE 144A 260543CQ4 4.800% 11/30/2028 DD 11/30/18	112.9679 112.9679	64,936.75 64,936.75	1,057.16 1,057.16	73,429.15 73,429.15	 0.09	8,492.40 8,492.40

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

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
175,000.000 DUPONT DE NEMOURS INC 26078JAC4 4.493% 11/15/2025 DD 11/28/18	110.5113 110.5113	175,000.00 175,000.00	2,980.46 2,980.46	193,394.84 193,394.84	0.23	18,394.84 18,394.84
290,000.000 DUKE ENERGY CORP 26441CBE4 3.400% 06/15/2029 DD 06/07/19	104.7321 104.7321	289,571.96 289,571.96	3,122.68 3,122.68	303,723.01 303,723.01	0.36	14,151.05 14,151.05
95,000.000 EQM MIDSTREAM PARTNERS LP 26885BAA8 4.000% 08/01/2024 DD 08/01/14	96.9221 96.9221	94,229.72 94,229.72	633.62 633.62	92,075.95 92,075.95	0.11	-2,153.77 -2,153.77
60,000.000 ELM 2018-2 TRUST 2A A2 144A 289333AB2 4.605% 10/20/2027 DD 10/11/18	101.6723 101.6723	59,998.77 59,998.77	84.48 84.48	61,003.37 61,003.37	0.07	1,004.60 1,004.60
10,000.000 ENERGY N W WA ELEC REVENUE 29270CL37 2.814% 07/01/2024 DD 05/06/15	102.7510 102.7510	10,000.00 10,000.00	70.52 70.52	10,275.10 10,275.10	0.01	275.10 275.10
70,000.000 ENERGY TRANSFER OPERATING LP 29273RAY5 4.900% 02/01/2024 DD 09/19/13	107.7011 107.7011	72,555.65 72,555.65	571.72 571.72	75,390.79 75,390.79	0.09	2,835.14 2,835.14
95,000.000 ENERGY TRANSFER OPERATING LP 29278NAK9 7.500% 10/15/2020 DD 10/15/18	105.0896 105.0896	99,269.89 99,269.89	3,284.99 3,284.99	99,835.12 99,835.12	0.12	565.23 565.23
40,000.000 ENTERGY LOUISIANA LLC 29364WAK4 5.400% 11/01/2024 DD 11/16/09	115.7394 115.7394	43,248.31 43,248.31	900.33 900.33	46,295.77 46,295.77	0.05	3,047.46 3,047.46
50,000.000 ENTERPRISE PRODUCTS OPERATING 29379VAU7 4.050% 02/15/2022 DD 08/24/11	104.4570 104.4570	50,408.74 50,408.74	261.38 261.38	52,228.51 52,228.51	0.06	1,819.77 1,819.77

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

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
45,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBE2 3.750% 02/15/2025 DD 10/14/14	106.5459 106.5459	44,909.37 44,909.37	217.88 217.88	47,945.66 47,945.66	 0.06	3,036.29 3,036.29
40,000.000 EQUINIX INC 29444UAN6 5.375% 01/01/2022 DD 11/20/14	102.2500 102.2500	40,000.00 40,000.00	537.46 537.46	40,900.00 40,900.00	 0.05	900.00 900.00
35,375.219 ETHIOPIAN LEASING 2012 LLC 29766DAF1 2.646% 05/12/2026 DD 06/20/14	102.4999 102.4999	35,375.22 35,375.22	128.40 128.40	36,259.58 36,259.58	 0.04	884.36 884.36
148,521.720 FHLMC POOL #G0-7032 3128M9ED0 3.000% 06/01/2042 DD 06/01/12	103.1020 103.1020	151,990.53 151,990.53	371.32 371.32	153,128.89 153,128.89	 0.18	1,138.36 1,138.36
45,138.680 FHLMC POOL #G0-7195 3128M9KG6 4.500% 03/01/2042 DD 11/01/12	108.3779 108.3779	48,003.73 48,003.73	169.20 169.20	48,920.36 48,920.36	 0.06	916.63 916.63
565,252.420 FHLMC POOL #G0-8775 3128MJ2H2 4.000% 07/01/2047 DD 07/01/17	104.8567 104.8567	595,332.22 595,332.22	1,884.30 1,884.30	592,704.99 592,704.99	 0.70	-2,627.23 -2,627.23
65,385.746 FHLMC POOL #G0-8515 3128MJSD3 3.000% 12/01/2042 DD 12/01/12	103.1046 103.1046	67,735.35 67,735.35	163.50 163.50	67,415.70 67,415.70	 0.08	-319.65 -319.65
84,914.340 FHLMC POOL #G0-8606 3128MJU81 4.000% 09/01/2044 DD 09/01/14	105.7085 105.7085	89,877.75 89,877.75	282.90 282.90	89,761.70 89,761.70	 0.11	-116.05 -116.05
287,182.866 FHLMC POOL #G0-8641 3128MJWB2 3.500% 05/01/2045 DD 05/01/15	104.0197 104.0197	297,239.44 297,239.44	837.60 837.60	298,726.73 298,726.73	 0.35	1,487.29 1,487.29

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,877,010.915 FHLMC POOL #G0-8715 3128MJYM6 3.000% 08/01/2046 DD 07/01/16	102.4815	1,942,490.03	4,692.60	1,923,589.07		-18,900.96
	102.4815	1,942,490.03	4,692.60	1,923,589.07	2.27	-18,900.96
222,569.250 FHLMC POOL #G0-8747 3128MJZM5 3.000% 02/01/2047 DD 01/01/17	102.3675	219,703.66	556.50	227,838.53		8,134.87
	102.3675	219,703.66	556.50	227,838.53	0.27	8,134.87
62,685.949 FHLMC POOL #C0-3814 31292LGX7 4.000% 03/01/2042 DD 03/01/12	106.9087	66,960.11	209.10	67,016.76		56.65
	106.9087	66,960.11	209.10	67,016.76	0.08	56.65
156,820.832 FHLMC POOL #C0-9029 31292SA67 3.000% 03/01/2043 DD 02/01/13	103.1039	158,092.84	392.10	161,688.35		3,595.51
	103.1039	158,092.84	392.10	161,688.35	0.19	3,595.51
310,705.634 FHLMC POOL #ZT-1777 3132AD6N3 4.000% 03/01/2049 DD 03/01/19	103.6455	321,297.93	1,035.60	322,032.55		734.62
	103.6455	321,297.93	1,035.60	322,032.55	0.38	734.62
269,709.525 FHLMC POOL #ZT-1864 3132AEB96 4.000% 04/01/2049 DD 04/01/19	103.6612	280,098.26	899.10	279,584.02		-514.24
	103.6612	280,098.26	899.10	279,584.02	0.33	-514.24
422,440.577 FHLMC POOL #ZT-2087 3132AEJ80 4.000% 06/01/2049 DD 05/01/19	103.7066	438,784.55	1,408.20	438,098.77		-685.78
	103.7066	438,784.55	1,408.20	438,098.77	0.52	-685.78
340,179.009 FHLMC POOL #SD-8001 3132DV3J2 3.500% 07/01/2049 DD 06/01/19	102.5962	349,321.32	33.07	349,010.89		-310.43
	102.5962	349,321.32	33.07	349,010.89	0.41	-310.43
104,113.349 FHLMC POOL #Q0-5991 3132GMKC5 3.500% 02/01/2042 DD 01/01/12	105.1001	107,312.75	303.60	109,423.24		2,110.49
	105.1001	107,312.75	303.60	109,423.24	0.13	2,110.49

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
116,921.959 FHLMC POOL #Q0-8998 3132GUKK9 3.500% 06/01/2042 DD 06/01/12	105.0951	120,913.95	341.10	122,879.27		1,965.32
	105.0951	120,913.95	341.10	122,879.27	0.14	1,965.32
3,924.267 FNMA POOL #0190315 31368HK44 6.000% 11/01/2031 DD 10/01/01	115.0578	4,289.01	19.50	4,515.18		226.17
	115.0578	4,289.01	19.50	4,515.18	0.01	226.17
219,624.990 FNMA GTD REMIC P/T 17-T1 A 3136AV6R5 2.898% 06/25/2027 DD 04/01/17	104.5790	219,624.99	530.40	229,681.57		10,056.58
	104.5790	219,624.99	530.40	229,681.57	0.27	10,056.58
5,697.560 FNMA POOL #0252438 31371HLT3 6.000% 05/01/2029 DD 04/01/99	112.2879	6,195.13	28.50	6,397.67		202.54
	112.2879	6,195.13	28.50	6,397.67	0.01	202.54
3,065.710 FNMA POOL #0254549 31371KWJ6 6.000% 12/01/2032 DD 11/01/02	115.0699	3,357.44	15.30	3,527.71		170.27
	115.0699	3,357.44	15.30	3,527.71	0.00	170.27
4,980.508 FNMA POOL #0256799 31371NGG4 5.500% 07/01/2037 DD 06/01/07	112.8580	5,389.93	22.80	5,620.90		230.97
	112.8580	5,389.93	22.80	5,620.90	0.01	230.97
1,308.700 FNMA POOL #0257123 31371NSL0 5.500% 03/01/2038 DD 02/01/08	112.5595	1,413.43	6.00	1,473.07		59.64
	112.5595	1,413.43	6.00	1,473.07	0.00	59.64
205,000.000 FHLMC MULTICLASS MTG K066 A2 3137F2LJ3 3.117% 06/25/2027 DD 08/01/17	106.9643	209,961.04	532.50	219,276.86		9,315.82
	106.9643	209,961.04	532.50	219,276.86	0.26	9,315.82
135,000.000 FREDDIE MAC STRUCTURED SR01 A3 3137FCJG0 3.089% 11/25/2027 DD 12/01/17	104.8629	136,128.28	347.40	141,564.93		5,436.65
	104.8629	136,128.28	347.40	141,564.93	0.17	5,436.65

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
165,000.000 FHLMC MULTICLASS MTG KGX1 AFX 3137FCKD5 3.000% 10/25/2027 DD 12/01/17	106.2258 106.2258	165,225.18 165,225.18	412.50 412.50	175,272.62 175,272.62	0.21	10,047.44 10,047.44
125,000.000 FHLMC MULTICLASS MTG K071 A2 3137FCLD4 3.286% 11/25/2027 DD 12/01/17	108.2021 108.2021	128,150.67 128,150.67	342.30 342.30	135,252.61 135,252.61	0.16	7,101.94 7,101.94
104,507.310 FHLMC MULTICLASS MTG K154 A1 3137FDER9 3.176% 11/25/2028 DD 01/01/18	106.1930 106.1930	106,308.41 106,308.41	276.60 276.60	110,979.47 110,979.47	0.13	4,671.06 4,671.06
300,000.000 FHLMC MULTICLASS MTG K087 A2 3137FKUP9 3.771% 12/25/2028 DD 01/01/19	112.4644 112.4644	328,973.00 328,973.00	942.90 942.90	337,393.23 337,393.23	0.40	8,420.23 8,420.23
300,000.000 FHLMC MULTICLASS MTG K089 A2 3137FL6P4 3.563% 01/25/2029 DD 03/01/19	111.1414 111.1414	324,504.38 324,504.38	890.70 890.70	333,424.08 333,424.08	0.39	8,919.70 8,919.70
300,000.000 FHLMC MULTICLASS MTG K090 A2 3137FLMV3 3.422% 02/25/2029 DD 04/01/19	110.1077 110.1077	321,369.21 321,369.21	855.60 855.60	330,323.13 330,323.13	0.39	8,953.92 8,953.92
68,611.590 FNMA POOL #0AH1566 3138A2W47 5.000% 12/01/2040 DD 12/01/10	110.3606 110.3606	73,670.96 73,670.96	285.90 285.90	75,720.14 75,720.14	0.09	2,049.18 2,049.18
7,335.900 FNMA POOL #0AH6893 3138A8UT1 4.500% 03/01/2041 DD 03/01/11	106.3017 106.3017	7,761.93 7,761.93	27.60 27.60	7,798.19 7,798.19	0.01	36.26 36.26
13,880.865 FNMA POOL #0AI4891 3138AJNH1 4.500% 06/01/2041 DD 06/01/11	108.3470 108.3470	14,714.67 14,714.67	52.12 52.12	15,039.49 15,039.49	0.02	324.82 324.82

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

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
34,942.973 FNMA POOL #0AJ4576 3138AWCN1 3.500% 11/01/2041 DD 10/01/11	104.9615	35,679.92	101.92	36,676.68		996.76
	104.9615	35,679.92	101.92	36,676.68	0.04	996.76
94,957.750 FNMA POOL #0AJ7547 3138E0L56 4.000% 01/01/2042 DD 12/01/11	106.8298	100,366.30	316.50	101,443.14		1,076.84
	106.8298	100,366.30	316.50	101,443.14	0.12	1,076.84
119,281.260 FNMA POOL #0AK9393 3138EENK1 3.500% 04/01/2042 DD 03/01/12	104.9763	123,665.53	348.00	125,217.10		1,551.57
	104.9763	123,665.53	348.00	125,217.10	0.15	1,551.57
135,057.287 FNMA POOL #0AL1895 3138EJC97 3.500% 06/01/2042 DD 06/01/12	104.9989	142,884.67	393.90	141,808.70		-1,075.97
	104.9989	142,884.67	393.90	141,808.70	0.17	-1,075.97
71,565.780 FNMA POOL #0AL2901 3138EKGK5 4.000% 09/01/2042 DD 12/01/12	106.8235	73,609.47	238.58	76,449.04		2,839.57
	106.8235	73,609.47	238.58	76,449.04	0.09	2,839.57
53,013.790 FNMA POOL #0AL3319 3138EKVM4 3.500% 03/01/2043 DD 03/01/13	105.0417	55,583.11	154.58	55,686.61		103.50
	105.0417	55,583.11	154.58	55,686.61	0.07	103.50
76,902.152 FNMA POOL #0AL3423 3138EKYV1 5.000% 05/01/2040 DD 03/01/13	110.4153	84,298.02	320.40	84,911.76		613.74
	110.4153	84,298.02	320.40	84,911.76	0.10	613.74
329,334.460 FNMA POOL #0AL4905 3138EMNX5 3.000% 02/01/2043 DD 02/01/14	103.0443	338,120.95	823.28	339,360.38		1,239.43
	103.0443	338,120.95	823.28	339,360.38	0.40	1,239.43
150,078.230 FNMA POOL #0AL5779 3138ENM55 3.000% 09/01/2043 DD 09/01/14	103.0445	151,594.91	375.22	154,647.34		3,052.43
	103.0445	151,594.91	375.22	154,647.34	0.18	3,052.43

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
108,875.930 FNMA POOL #0AL7769 3138EQT36 3.000% 12/01/2043 DD 11/01/15	103.0447 103.0447	111,336.88 111,336.88	272.10 272.10	112,190.84 112,190.84	 0.13	853.96 853.96
96,143.600 FNMA POOL #0AL7855 3138EQWR9 3.000% 10/01/2043 DD 12/01/15	103.0446 103.0446	99,458.67 99,458.67	240.30 240.30	99,070.84 99,070.84	 0.12	-387.83 -387.83
285,515.980 FNMA POOL #0AL9106 3138ERDL1 4.500% 02/01/2046 DD 09/01/16	107.4701 107.4701	306,710.52 306,710.52	1,070.70 1,070.70	306,844.18 306,844.18	 0.36	133.66 133.66
490,605.740 FNMA POOL #0AL9107 3138ERDM9 4.500% 03/01/2046 DD 09/01/16	107.6555 107.6555	526,172.25 526,172.25	1,839.82 1,839.82	528,163.82 528,163.82	 0.62	1,991.57 1,991.57
98,905.820 FNMA POOL #0AR1183 3138NXJ57 3.000% 01/01/2043 DD 12/01/12	103.0474 103.0474	101,747.81 101,747.81	247.20 247.20	101,919.83 101,919.83	 0.12	172.02 172.02
135,885.350 FNMA POOL #0AR6379 3138W4CR0 3.000% 02/01/2043 DD 02/01/13	103.0430 103.0430	140,208.62 140,208.62	339.68 339.68	140,020.30 140,020.30	 0.16	-188.32 -188.32
420,020.780 FNMA POOL #0AS0024 3138W9A26 3.500% 07/01/2043 DD 06/01/13	104.9507 104.9507	435,630.59 435,630.59	1,225.12 1,225.12	440,814.79 440,814.79	 0.52	5,184.20 5,184.20
779,386.418 FNMA POOL #0AS6075 3138WFXD3 4.000% 10/01/2045 DD 09/01/15	105.4646 105.4646	832,583.76 832,583.76	2,597.92 2,597.92	821,976.74 821,976.74	 0.97	-10,607.02 -10,607.02
1,682,004.810 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	104.1544 104.1544	1,768,260.25 1,768,260.25	4,905.82 4,905.82	1,751,882.00 1,751,882.00	 2.06	-16,378.25 -16,378.25



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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
337,703.970 FNMA POOL #0AS8299 3138WJGH5 3.000% 11/01/2046 DD 10/01/16	102.6152 102.6152	336,278.90 336,278.90	844.20 844.20	346,535.44 346,535.44		10,256.54 10,256.54
120,563.866 FNMA POOL #0AT0175 3138WMFR7 3.500% 03/01/2043 DD 03/01/13	105.4741 105.4741	122,381.25 122,381.25	351.60 351.60	127,163.70 127,163.70	0.15	4,782.45 4,782.45
120,874.610 FNMA POOL #0AT0942 3138WNBL2 3.000% 04/01/2043 DD 04/01/13	102.9409 102.9409	125,009.54 125,009.54	302.10 302.10	124,429.36 124,429.36	0.15	-580.18 -580.18
134,228.716 FNMA POOL #0AT3868 3138WRJN1 3.500% 06/01/2043 DD 06/01/13	105.0011 105.0011	138,331.93 138,331.93	391.50 391.50	140,941.64 140,941.64	0.17	2,609.71 2,609.71
1,013,926.440 FNMA POOL #0AW8643 3138XYS96 4.000% 07/01/2044 DD 07/01/14	105.8308 105.8308	1,024,381.64 1,024,381.64	3,379.80 3,379.80	1,073,046.47 1,073,046.47	1.26	48,664.83 48,664.83
327,098.392 FNMA POOL #0AY5580 3138YKFW8 3.500% 06/01/2045 DD 06/01/15	104.2271 104.2271	339,363.28 339,363.28	954.00 954.00	340,925.08 340,925.08	0.40	1,561.80 1,561.80
352,110.610 FNMA POOL #0AZ0846 3138YR5G9 4.000% 07/01/2045 DD 07/01/15	105.5369 105.5369	373,390.72 373,390.72	1,173.68 1,173.68	371,606.74 371,606.74	0.44	-1,783.98 -1,783.98
10,458.634 FNMA POOL #0694448 31400QP98 5.500% 04/01/2033 DD 03/01/03	111.7622 111.7622	11,313.99 11,313.99	48.00 48.00	11,688.80 11,688.80	0.01	374.81 374.81
11,956.747 FNMA POOL #0694655 31400QWQ2 5.500% 04/01/2033 DD 03/01/03	112.0462 112.0462	12,934.06 12,934.06	54.90 54.90	13,397.08 13,397.08	0.02	463.02 463.02

**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
5,288.710 FNMA POOL #0702690 31401AUP0 5.000% 07/01/2033 DD 07/01/03	109.2502 109.2502	5,664.33 5,664.33	21.98 21.98	5,777.93 5,777.93	 0.01	113.60 113.60
17,743.095 FNMA POOL #0725236 31402CV58 4.500% 03/01/2034 DD 02/01/04	107.6871 107.6871	18,740.37 18,740.37	66.60 66.60	19,107.03 19,107.03	 0.02	366.66 366.66
48,352.859 FNMA POOL #0745870 31403DT33 5.000% 10/01/2036 DD 09/01/06	110.4610 110.4610	51,583.30 51,583.30	201.60 201.60	53,411.06 53,411.06	 0.06	1,827.76 1,827.76
2,705.870 FNMA POOL #0774845 31404PZJ3 5.500% 04/01/2034 DD 04/01/04	108.1802 108.1802	2,930.22 2,930.22	12.30 12.30	2,927.21 2,927.21	 0.00	-3.01 -3.01
5,768.700 FNMA POOL #0829186 31407FF39 5.000% 07/01/2035 DD 07/01/05	110.2823 110.2823	6,184.88 6,184.88	24.00 24.00	6,361.85 6,361.85	 0.01	176.97 176.97
3,903.870 FNMA POOL #0843513 31407XDS7 5.000% 11/01/2020 DD 11/01/05	103.1457 103.1457	3,977.91 3,977.91	16.20 16.20	4,026.67 4,026.67	 0.00	48.76 48.76
3,767.320 FNMA POOL #0850278 31408FUB3 5.500% 12/01/2035 DD 12/01/05	108.0223 108.0223	4,082.41 4,082.41	17.40 17.40	4,069.55 4,069.55	 0.00	-12.86 -12.86
679.940 FNMA POOL #0879628 31409VHD8 5.500% 06/01/2021 DD 06/01/06	100.2295 100.2295	700.38 700.38	3.00 3.00	681.50 681.50	 0.00	-18.88 -18.88
240,012.300 FNMA POOL #0BE2335 3140FMSZ0 3.500% 02/01/2047 DD 02/01/17	104.1448 104.1448	244,932.76 244,932.76	699.90 699.90	249,960.36 249,960.36	 0.29	5,027.60 5,027.60

**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
313,762.300 FNMA POOL #0BE5041 3140FQS73 3.500% 11/01/2046 DD 12/01/16	104.2229	321,778.08	915.08	327,012.28		5,234.20
	104.2229	321,778.08	915.08	327,012.28	0.39	5,234.20
441,812.635 FNMA POOL #0BM4676 3140J9FS5 4.000% 10/01/2048 DD 10/01/18	106.7442	455,300.55	1,472.70	471,609.39		16,308.84
	106.7442	455,300.55	1,472.70	471,609.39	0.56	16,308.84
335,482.056 FNMA POOL #0BN0334 3140JGLQ6 4.000% 12/01/2048 DD 12/01/18	103.8540	349,346.90	37.28	348,411.68		-935.22
	103.8540	349,346.90	37.28	348,411.68	0.41	-935.22
352,076.572 FNMA POOL #0BN6595 3140JPKH7 3.500% 05/01/2049 DD 05/01/19	102.8275	360,254.24	1,026.90	362,031.71		1,777.47
	102.8275	360,254.24	1,026.90	362,031.71	0.43	1,777.47
395,820.060 FNMA POOL #0CA2474 3140Q9XC2 4.000% 07/01/2048 DD 09/01/18	103.6948	410,134.29	1,319.40	410,444.84		310.55
	103.6948	410,134.29	1,319.40	410,444.84	0.48	310.55
279,070.033 FNMA POOL #0FM1028 3140X4EA0 3.500% 06/01/2049 DD 06/01/19	102.7940	286,684.80	813.90	286,867.17		182.37
	102.7940	286,684.80	813.90	286,867.17	0.34	182.37
1,165.814 FNMA POOL #0895203 31410RRY7 6.500% 08/01/2036 DD 08/01/06	111.4101	1,288.03	6.30	1,298.83		10.80
	111.4101	1,288.03	6.30	1,298.83	0.00	10.80
2,479.500 FNMA POOL #0899147 31410V5G1 5.500% 04/01/2037 DD 04/01/07	109.6615	2,683.15	11.40	2,719.06		35.91
	109.6615	2,683.15	11.40	2,719.06	0.00	35.91
4,572.976 FNMA POOL #0914724 31411UG96 5.500% 04/01/2037 DD 03/01/07	110.6911	4,946.65	21.00	5,061.88		115.23
	110.6911	4,946.65	21.00	5,061.88	0.01	115.23

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

9/30/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
8,024.330	FNMA POOL #0929637	112.5085	8,679.60	36.90	9,028.05		348.45
31412MZA9	5.500% 06/01/2038 DD 06/01/08	112.5085	8,679.60	36.90	9,028.05	0.01	348.45
4,466.053	FNMA POOL #0933511	114.8898	4,878.79	22.28	5,131.04		252.25
31412SR80	6.000% 02/01/2038 DD 02/01/08	114.8898	4,878.79	22.28	5,131.04	0.01	252.25
11,199.480	FNMA POOL #0942165	114.7971	12,221.22	56.10	12,856.68		635.46
31413DFE2	6.000% 07/01/2037 DD 07/01/07	114.7971	12,221.22	56.10	12,856.68	0.02	635.46
1,233.082	FNMA POOL #0946019	111.4101	1,361.89	6.60	1,373.78		11.89
31413HPC6	6.500% 09/01/2037 DD 09/01/07	111.4101	1,361.89	6.60	1,373.78	0.00	11.89
1,479.000	FNMA POOL #0946594	114.7124	1,612.31	7.50	1,696.60		84.29
31413JC77	6.000% 09/01/2037 DD 08/01/07	114.7124	1,612.31	7.50	1,696.60	0.00	84.29
3,350.810	FNMA POOL #0949301	114.5777	3,657.02	16.80	3,839.28		182.26
31413MDE4	6.000% 10/01/2037 DD 10/01/07	114.5777	3,657.02	16.80	3,839.28	0.00	182.26
3,557.490	FNMA POOL #0972960	106.8716	3,816.62	14.78	3,801.95		-14.67
31414QMH7	5.000% 03/01/2038 DD 02/01/08	106.8716	3,816.62	14.78	3,801.95	0.00	-14.67
5,065.519	FNMA POOL #0974151	114.6327	5,526.32	25.28	5,806.74		280.42
31414RWL5	6.000% 02/01/2038 DD 02/01/08	114.6327	5,526.32	25.28	5,806.74	0.01	280.42
4,043.532	FNMA POOL #0992032	112.3873	4,375.76	18.60	4,544.42		168.66
31415XA92	5.500% 10/01/2038 DD 10/01/08	112.3873	4,375.76	18.60	4,544.42	0.01	168.66

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,252.090 FNMA POOL #0992293 31415XKE0 5.000% 01/01/2039 DD 01/01/09	109.2632 109.2632	4,558.75 4,558.75	17.70 17.70	4,645.97 4,645.97	0.01	87.22 87.22
102,240.020 FNMA POOL #0AB3026 31416YLG1 4.000% 05/01/2041 DD 04/01/11	106.8478 106.8478	107,212.13 107,212.13	340.80 340.80	109,241.16 109,241.16	0.13	2,029.03 2,029.03
75,396.130 FNMA POOL #0AB5388 31417B7A9 4.000% 06/01/2042 DD 05/01/12	107.0859 107.0859	80,144.80 80,144.80	251.40 251.40	80,738.62 80,738.62	0.10	593.82 593.82
110,471.220 FNMA POOL #0AB6633 31417DLP6 3.500% 10/01/2042 DD 10/01/12	105.0421 105.0421	115,779.42 115,779.42	322.20 322.20	116,041.25 116,041.25	0.14	261.83 261.83
40,989.877 FNMA POOL #0AB6835 31417DSZ7 3.500% 11/01/2042 DD 11/01/12	104.9772 104.9772	43,393.69 43,393.69	119.62 119.62	43,030.03 43,030.03	0.05	-363.66 -363.66
50,190.361 FNMA POOL #0AB9549 31417GTF3 3.000% 06/01/2043 DD 05/01/13	103.0284 103.0284	50,288.86 50,288.86	125.40 125.40	51,710.31 51,710.31	0.06	1,421.45 1,421.45
127,659.610 FNMA POOL #0AB9659 31417GWV4 3.000% 06/01/2043 DD 05/01/13	103.1106 103.1106	128,196.11 128,196.11	319.20 319.20	131,630.61 131,630.61	0.16	3,434.50 3,434.50
5,777.460 FNMA POOL #0AC3299 31417MUZ4 4.500% 10/01/2039 DD 09/01/09	108.2770 108.2770	6,111.81 6,111.81	21.60 21.60	6,255.66 6,255.66	0.01	143.85 143.85
44,568.530 FNMA POOL #0MA0170 31417YFL6 5.000% 09/01/2039 DD 08/01/09	110.4698 110.4698	47,799.18 47,799.18	185.70 185.70	49,234.75 49,234.75	0.06	1,435.57 1,435.57

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
63,524.850 FNMA POOL #0MA0907 31418AAH1 4.000% 11/01/2041 DD 10/01/11	106.8068 106.8068	66,970.46 66,970.46	211.80 211.80	67,848.86 67,848.86	 0.08	878.40 878.40
181,240.810 FNMA POOL #0MA2671 31418B6H4 3.500% 07/01/2046 DD 06/01/16	103.8064 103.8064	191,118.09 191,118.09	528.60 528.60	188,139.55 188,139.55	 0.22	-2,978.54 -2,978.54
178,835.030 FNMA POOL #0MA1926 31418BD86 4.500% 06/01/2044 DD 05/01/14	107.5138 107.5138	192,673.93 192,673.93	670.50 670.50	192,272.41 192,272.41	 0.23	-401.52 -401.52
423,293.480 FNMA POOL #0MA2549 31418BZP4 3.500% 03/01/2046 DD 02/01/16	104.1447 104.1447	444,537.92 444,537.92	1,234.58 1,234.58	440,837.89 440,837.89	 0.52	-3,700.03 -3,700.03
2,164,177.436 FNMA POOL #0MA3495 31418C3D4 4.000% 09/01/2048 DD 09/01/18	104.0511 104.0511	2,226,676.97 2,226,676.97	7,213.80 7,213.80	2,251,850.64 2,251,850.64	 2.65	25,173.67 25,173.67
335,764.317 FNMA POOL #0MA3521 31418C4F8 4.000% 11/01/2048 DD 10/01/18	103.9450 103.9450	349,693.29 349,693.29	37.31 37.31	349,010.16 349,010.16	 0.41	-683.13 -683.13
268,687.407 FNMA POOL #0MA3537 31418C4X9 4.500% 12/01/2048 DD 11/01/18	105.2618 105.2618	282,976.60 282,976.60	1,007.62 1,007.62	282,825.11 282,825.11	 0.33	-151.49 -151.49
330,515.430 FNMA POOL #0MA3444 31418CZJ6 4.500% 06/01/2048 DD 07/01/18	105.1765 105.1765	349,236.03 349,236.03	41.31 41.31	347,624.56 347,624.56	 0.41	-1,611.47 -1,611.47
340,190.341 FNMA POOL #0MA3614 31418DAQ5 3.500% 02/01/2049 DD 02/01/19	102.6668 102.6668	349,598.73 349,598.73	33.07 33.07	349,262.65 349,262.65	 0.41	-336.08 -336.08

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
389,900.364 FNMA POOL #0MA3616 31418DAS1 4.500% 03/01/2049 DD 02/01/19	105.1693 105.1693	408,481.92 408,481.92	1,462.12 1,462.12	410,055.42 410,055.42	0.48	1,573.50 1,573.50
420,836.131 FNMA POOL #0MA3637 31418DBF8 3.500% 03/01/2049 DD 03/01/19	102.7149 102.7149	432,536.99 432,536.99	1,227.38 1,227.38	432,261.49 432,261.49	0.51	-275.50 -275.50
446,477.912 FNMA POOL #0MA3692 31418DC67 3.500% 06/01/2049 DD 06/01/19	102.8689 102.8689	457,605.49 457,605.49	1,302.30 1,302.30	459,286.99 459,286.99	0.54	1,681.50 1,681.50
2,422,763.190 FNMA POOL #0MA3686 31418DCY6 3.500% 05/01/2049 DD 05/01/19	102.7621 102.7621	2,461,499.80 2,461,499.80	7,066.42 7,066.42	2,489,681.90 2,489,681.90	2.93	28,182.10 28,182.10
360,802.930 FNMA POOL #0MA3744 31418DES7 3.000% 07/01/2049 DD 07/01/19	101.5246 101.5246	362,880.20 362,880.20	902.02 902.02	366,303.75 366,303.75	0.43	3,423.55 3,423.55
33,571.470 FNMA POOL #0AD3243 31418QS95 4.500% 04/01/2040 DD 04/01/10	108.3484 108.3484	35,515.43 35,515.43	126.00 126.00	36,374.14 36,374.14	0.04	858.71 858.71
75,102.424 FNMA POOL #0AD4223 31418RVR9 4.500% 08/01/2040 DD 08/01/10	108.3529 108.3529	79,464.00 79,464.00	281.62 281.62	81,375.65 81,375.65	0.10	1,911.65 1,911.65
37,341.670 FNMA POOL #0AE4446 31419E5G0 4.000% 12/01/2040 DD 01/01/11	106.8053 106.8053	38,923.57 38,923.57	124.50 124.50	39,882.88 39,882.88	0.05	959.31 959.31
73,865.363 FNMA POOL #0AE8306 31419KGQ2 4.000% 11/01/2040 DD 10/01/10	106.8039 106.8039	76,990.86 76,990.86	246.30 246.30	78,891.09 78,891.09	0.09	1,900.23 1,900.23

**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
39,913.739 FNMA POOL #0AE8754 31419KWQ4 4.000% 10/01/2040 DD 12/01/10	106.8128 106.8128	41,602.30 41,602.30	132.98 132.98	42,632.99 42,632.99	0.05	1,030.69 1,030.69
300,000.000 FISERV INC 337738AU2 3.500% 07/01/2029 DD 06/24/19	105.2117 105.2117	299,507.88 299,507.88	2,829.55 2,829.55	315,635.20 315,635.20	0.37	16,127.32 16,127.32
135,000.000 FLORIDA ST HURRICANE CATASTROP 34074GDH4 2.995% 07/01/2020 DD 04/23/13	100.6900 100.6900	135,000.00 135,000.00	1,010.84 1,010.84	135,931.50 135,931.50	0.16	931.50 931.50
100,000.000 FLUOR CORP 343412AF9 4.250% 09/15/2028 DD 08/29/18	100.5001 100.5001	99,808.88 99,808.88	188.96 188.96	100,500.15 100,500.15	0.12	691.27 691.27
80,000.000 FORD MOTOR CO 345370CR9 4.346% 12/08/2026 DD 12/08/16	100.2660 100.2660	80,000.00 80,000.00	1,091.68 1,091.68	80,212.80 80,212.80	0.09	212.80 212.80
15,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAH6 4.125% 10/15/2020 DD 10/29/14	101.2431 101.2431	15,000.00 15,000.00	285.10 285.10	15,186.46 15,186.46	0.02	186.46 186.46
54,826.701 GNMA POOL #0AB9206 36178WGP8 3.000% 11/15/2042 DD 11/01/12	102.9164 102.9164	54,242.76 54,242.76	137.10 137.10	56,425.66 56,425.66	0.07	2,182.90 2,182.90
45,356.308 GNMA II POOL #0MA0784 36179M2R0 4.000% 02/20/2043 DD 02/01/13	106.5987 106.5987	47,544.03 47,544.03	151.20 151.20	48,349.21 48,349.21	0.06	805.18 805.18
50,072.160 GNMA II POOL #0MA0935 36179NBC1 4.000% 04/20/2043 DD 04/01/13	106.6433 106.6433	52,016.96 52,016.96	166.80 166.80	53,398.60 53,398.60	0.06	1,381.64 1,381.64



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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
39,234.277 GNMA II POOL #0MA1092 36179NF94 4.500% 06/20/2043 DD 06/01/13	109.3504	41,572.27	147.00	42,902.86		1,330.59
	109.3504	41,572.27	147.00	42,902.86	0.05	1,330.59
32,754.810 GNMA II POOL #0MA1226 36179NLF3 4.500% 08/20/2043 DD 08/01/13	107.5777	35,135.23	122.70	35,236.86		101.63
	107.5777	35,135.23	122.70	35,236.86	0.04	101.63
15,751.000 GNMA II POOL #0MA1523 36179NVQ8 4.500% 12/20/2043 DD 12/01/13	107.2581	16,776.34	59.10	16,894.23		117.89
	107.2581	16,776.34	59.10	16,894.23	0.02	117.89
58,670.790 GNMA II POOL #0MA2075 36179QJU6 4.500% 07/20/2044 DD 07/01/14	107.1593	63,750.34	219.90	62,871.23		-879.11
	107.1593	63,750.34	219.90	62,871.23	0.07	-879.11
58,382.870 GNMA II POOL #0MA2147 36179QL41 3.000% 08/20/2044 DD 08/01/14	103.4270	58,704.30	146.10	60,383.66		1,679.36
	103.4270	58,704.30	146.10	60,383.66	0.07	1,679.36
123,445.466 GNMA POOL #0AE7016 36181AYM8 3.500% 06/15/2043 DD 06/01/13	105.2235	127,515.10	360.00	129,893.69		2,378.59
	105.2235	127,515.10	360.00	129,893.69	0.15	2,378.59
52,464.152 GNMA POOL #0AE7500 36181BKM1 3.500% 06/15/2043 DD 06/01/13	104.8990	54,165.23	153.00	55,034.36		869.13
	104.8990	54,165.23	153.00	55,034.36	0.06	869.13
9,987.955 GNMA POOL #0568857 36213Y5S7 6.500% 12/15/2031 DD 12/01/01	110.6714	11,267.46	54.00	11,053.81		-213.65
	110.6714	11,267.46	54.00	11,053.81	0.01	-213.65
56,433.640 GNMA POOL #0758269 36230TFJ6 4.000% 04/15/2041 DD 04/01/11	105.7484	60,206.80	188.10	59,677.68		-529.12
	105.7484	60,206.80	188.10	59,677.68	0.07	-529.12

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

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
120,000.000 GTP ACQUISITION PARTNERS 144A 36246MAU3 3.482% 06/15/2050 DD 05/29/15	103.8599 103.8599	120,000.00 120,000.00	185.76 185.76	124,631.82 124,631.82	0.15	4,631.82 4,631.82
275,000.000 GS MORTGAGE SECURITIES GC34 A4 36250VAD4 3.506% 10/10/2048 DD 10/01/15	106.7473 106.7473	282,660.85 282,660.85	803.40 803.40	293,555.02 293,555.02	0.35	10,894.17 10,894.17
300,000.000 GS MORTGAGE SECURITIES GS1 A3 36252AAC0 3.734% 11/10/2048 DD 11/01/15	108.2402 108.2402	309,262.09 309,262.09	933.60 933.60	324,720.54 324,720.54	0.38	15,458.45 15,458.45
300,000.000 GS MORTGAGE SECURITIES GC40 A3 36257HBN5 2.904% 07/10/2052 DD 07/01/19	103.5135 103.5135	302,981.61 302,981.61	726.00 726.00	310,540.35 310,540.35	0.37	7,558.74 7,558.74
115,000.000 GENERAL DYNAMICS CORP 369550BG2 3.500% 05/15/2025 DD 05/11/18	106.9904 106.9904	113,842.22 113,842.22	1,525.58 1,525.58	123,038.99 123,038.99	0.14	9,196.77 9,196.77
145,000.000 GENERAL ELECTRIC CO 36962G6F6 3.150% 09/07/2022 DD 09/07/12	101.5064 101.5064	141,017.70 141,017.70	304.56 304.56	147,184.35 147,184.35	0.17	6,166.65 6,166.65
75,000.000 GENERAL ELECTRIC CO 36962GT95 5.550% 01/05/2026 DD 01/05/06	113.0887 113.0887	79,683.16 79,683.16	995.82 995.82	84,816.56 84,816.56	0.10	5,133.40 5,133.40
50,000.000 GENERAL MOTORS CO 37045VAK6 6.600% 04/01/2036 DD 02/23/16	114.5736 114.5736	49,966.63 49,966.63	1,650.21 1,650.21	57,286.80 57,286.80	0.07	7,320.17 7,320.17
40,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBK1 3.700% 05/09/2023 DD 05/09/16	102.3071 102.3071	39,946.80 39,946.80	584.90 584.90	40,922.84 40,922.84	0.05	976.04 976.04

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

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBT2 4.350% 01/17/2027 DD 01/17/17	102.7858 102.7858	101,205.04 101,205.04	900.14 900.14	102,785.80 102,785.80	 0.12	1,580.76 1,580.76
200,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XCS3 5.650% 01/17/2029 DD 01/17/19	110.1945 110.1945	204,966.69 204,966.69	2,339.18 2,339.18	220,388.92 220,388.92	 0.26	15,422.23 15,422.23
60,000.000 GLENCORE FUNDING LLC 144A 378272AH1 4.625% 04/29/2024 DD 04/29/14	106.8510 106.8510	59,867.91 59,867.91	1,171.80 1,171.80	64,110.60 64,110.60	 0.08	4,242.69 4,242.69
115,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8H7 3.750% 02/25/2026 DD 02/25/16	105.7538 105.7538	115,077.48 115,077.48	440.53 440.53	121,616.87 121,616.87	 0.14	6,539.39 6,539.39
150,000.000 HEALTHCARE TRUST OF AMERICA HO 42225UAG9 3.100% 02/15/2030 DD 09/16/19	99.6864 99.6864	149,488.50 149,488.50	193.80 193.80	149,529.57 149,529.57	 0.18	41.07 41.07
60,000.000 HP INC 428236BM4 4.300% 06/01/2021 DD 05/31/11	103.3292 103.3292	60,507.90 60,507.90	860.48 860.48	61,997.51 61,997.51	 0.07	1,489.61 1,489.61
253,280.010 HONDA AUTO RECEIVABLES 20 3 A4 438124AD1 1.330% 11/18/2022 DD 08/23/16	99.8879 99.8879	253,246.87 253,246.87	121.68 121.68	252,995.98 252,995.98	 0.30	-250.89 -250.89
75,000.000 SERVICE PROPERTIES TRUST 44106MAV4 5.250% 02/15/2026 DD 02/03/16	103.9016 103.9016	73,754.98 73,754.98	508.06 508.06	77,926.17 77,926.17	 0.09	4,171.19 4,171.19
50,000.000 HOST HOTELS & RESORTS LP 44107TAQ9 6.000% 10/01/2021 DD 04/01/12	106.4734 106.4734	50,130.19 50,130.19	1,499.28 1,499.28	53,236.69 53,236.69	 0.06	3,106.50 3,106.50

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
35,000.000 HOST HOTELS & RESORTS LP 44107TAT3 4.750% 03/01/2023 DD 08/09/12	106.3511	36,405.62	138.60	37,222.90		817.28
	106.3511	36,405.62	138.60	37,222.90	0.04	817.28
75,000.000 HOUSTON TX UTILITY SYS REVENUE 4424354X8 2.923% 05/15/2021 DD 03/27/14	101.4860	75,000.00	830.71	76,114.50		1,114.50
	101.4860	75,000.00	830.71	76,114.50	0.09	1,114.50
90,000.000 HUDSON PACIFIC PROPERTIES LP 44409MAA4 3.950% 11/01/2027 DD 10/02/17	104.7541	89,864.77	1,481.28	94,278.65		4,413.88
	104.7541	89,864.77	1,481.28	94,278.65	0.11	4,413.88
40,000.000 HUNTINGTON BANCSHARES INC/OH 446150AG9 7.000% 12/15/2020 DD 12/17/10	105.5187	41,428.10	824.74	42,207.49		779.39
	105.5187	41,428.10	824.74	42,207.49	0.05	779.39
185,000.000 ICAHN ENTERPRISES LP / IC 144A 451102BR7 6.250% 05/15/2026 DD 05/10/19	104.8750	187,967.99	4,528.59	194,018.75		6,050.76
	104.8750	187,967.99	4,528.59	194,018.75	0.23	6,050.76
195,000.000 INDIANAPOLIS IN LOCAL PUBLIC I 45528S4Z6 6.004% 01/15/2040 DD 02/17/10	139.6270	245,178.75	2,486.16	272,272.65		27,093.90
	139.6270	245,178.75	2,486.16	272,272.65	0.32	27,093.90
25,000.000 INTERCONTINENTAL EXCHANGE INC 45866FAA2 4.000% 10/15/2023 DD 10/08/13	106.7798	24,893.47	461.45	26,694.95		1,801.48
	106.7798	24,893.47	461.45	26,694.95	0.03	1,801.48
100,000.000 IRON MOUNTAIN INC 144A 46284VAF8 4.875% 09/15/2029 DD 09/09/19	101.5300	100,000.00	297.88	101,530.00		1,530.00
	101.5300	100,000.00	297.88	101,530.00	0.12	1,530.00
275,000.000 JPMBB COMMERCIAL MORTGA C32 A5 46590JAW7 3.598% 11/15/2048 DD 10/01/15	107.2696	282,684.71	824.70	294,991.46		12,306.75
	107.2696	282,684.71	824.70	294,991.46	0.35	12,306.75

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

9/30/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
205,000.000	JPMORGAN CHASE & CO	103.4227	203,971.00	2,883.00	212,016.59		8,045.59
	46625HJJ0 3.375% 05/01/2023 DD 05/01/13	103.4227	203,971.00	2,883.00	212,016.59	0.25	8,045.59
99,712.600	JP MORGAN CHASE COMMERC C10 A5	102.9245	103,906.87	261.00	102,628.66		-1,278.21
	46639JAE0 3.143% 12/15/2047 DD 03/01/13	102.9245	103,906.87	261.00	102,628.66	0.12	-1,278.21
300,000.000	JPMBB COMMERCIAL MORTGA C31 A3	108.2783	331,309.60	950.40	324,834.81		-6,474.79
	46644YAU4 3.801% 08/15/2048 DD 08/01/15	108.2783	331,309.60	950.40	324,834.81	0.38	-6,474.79
110,000.000	JOBSONIO BEVERAGE SYS STWD LIQ	110.3930	110,000.00	1,095.76	121,432.30		11,432.30
	47770VAY6 3.985% 01/01/2029 DD 02/01/13	110.3930	110,000.00	1,095.76	121,432.30	0.14	11,432.30
180,000.000	KELLOGG CO	111.5453	179,436.70	2,933.99	200,781.62		21,344.92
	487836BW7 4.300% 05/15/2028 DD 05/14/18	111.5453	179,436.70	2,933.99	200,781.62	0.24	21,344.92
200,000.000	KEURIG DR PEPPER INC	111.9848	200,000.00	3,238.08	223,969.68		23,969.68
	49271VAF7 4.597% 05/25/2028 DD 05/25/19	111.9848	200,000.00	3,238.08	223,969.68	0.26	23,969.68
45,000.000	KEYCORP	104.1736	45,436.39	44.66	46,878.14		1,441.75
	49326EED1 5.100% 03/24/2021 DD 03/24/11	104.1736	45,436.39	44.66	46,878.14	0.06	1,441.75
25,000.000	KEYCORP	100.7951	24,995.50	32.16	25,198.78		203.28
	49326EEF6 2.900% 09/15/2020 DD 09/15/15	100.7951	24,995.50	32.16	25,198.78	0.03	203.28
180,000.000	KEYCORP	97.8148	179,856.80	255.00	176,066.59		-3,790.21
	49326EEJ8 2.550% 10/01/2029 DD 09/11/19	97.8148	179,856.80	255.00	176,066.59	0.21	-3,790.21

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 KEYSIGHT TECHNOLOGIES INC 49338LAE3 4.600% 04/06/2027 DD 04/06/17	110.0424 110.0424	99,900.24 99,900.24	2,236.71 2,236.71	110,042.40 110,042.40	0.13	10,142.16 10,142.16
40,000.000 KILROY REALTY LP 49427RAL6 4.375% 10/01/2025 DD 09/16/15	107.6229 107.6229	39,855.05 39,855.05	874.50 874.50	43,049.16 43,049.16	0.05	3,194.11 3,194.11
260,000.000 KILROY REALTY LP 49427RAP7 3.050% 02/15/2030 DD 09/17/19	97.9560 97.9560	259,683.36 259,683.36	308.42 308.42	254,685.56 254,685.56	0.30	-4,997.80 -4,997.80
15,000.000 LABORATORY CORP OF AMERICA HOL 50540RAN2 4.000% 11/01/2023 DD 11/01/13	105.4232 105.4232	14,900.88 14,900.88	249.93 249.93	15,813.48 15,813.48	0.02	912.60 912.60
170,000.000 LAZARD GROUP LLC 52107QAJ4 4.500% 09/19/2028 DD 09/19/18	109.0651 109.0651	168,566.37 168,566.37	255.00 255.00	185,410.71 185,410.71	0.22	16,844.34 16,844.34
90,000.000 LEXINGTON REALTY TRUST 529043AD3 4.400% 06/15/2024 DD 05/20/14	104.4294 104.4294	90,459.29 90,459.29	1,166.30 1,166.30	93,986.46 93,986.46	0.11	3,527.17 3,527.17
245,000.000 LIBERTY PROPERTY LP 53117CAT9 4.375% 02/01/2029 DD 01/25/19	111.7286 111.7286	250,371.81 250,371.81	1,786.21 1,786.21	273,734.98 273,734.98	0.32	23,363.17 23,363.17
115,000.000 LIFE STORAGE LP 53227JAA2 3.875% 12/15/2027 DD 12/07/17	105.5997 105.5997	114,535.88 114,535.88	1,312.24 1,312.24	121,439.70 121,439.70	0.14	6,903.82 6,903.82
75,000.000 LINCOLN NATIONAL CORP 534187BD0 4.000% 09/01/2023 DD 08/16/13	105.9286 105.9286	75,913.51 75,913.51	249.90 249.90	79,446.41 79,446.41	0.09	3,532.90 3,532.90

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 LINCOLN NATIONAL CORP 534187BJ7 3.050% 01/15/2030 DD 08/19/19	99.8647 99.8647	199,792.86 199,792.86	721.40 721.40	199,729.32 199,729.32	0.24	-63.54 -63.54
315,000.000 LOS ANGELES CA CMNTY CLG DIST 54438CNZ1 6.600% 08/01/2042 DD 07/22/10	160.3860 160.3860	474,410.95 474,410.95	3,465.09 3,465.09	505,215.90 505,215.90	0.59	30,804.95 30,804.95
55,000.000 LOS ANGELES CA DEPT WTR & PWR 544495UG7 5.716% 07/01/2039 DD 06/02/10	140.2450 140.2450	67,163.00 67,163.00	785.80 785.80	77,134.75 77,134.75	0.09	9,971.75 9,971.75
95,000.000 MPLX LP 144A 55336VBE9 4.250% 12/01/2027 DD 06/01/19	105.7990 105.7990	94,761.42 94,761.42	201.96 201.96	100,509.07 100,509.07	0.12	5,747.65 5,747.65
70,000.000 MARATHON PETROLEUM CORP 56585AAZ5 5.375% 10/01/2022 DD 04/01/19	101.2518 101.2518	70,796.28 70,796.28	10,338.90 10,338.90	70,876.27 70,876.27	0.08	79.99 79.99
175,000.000 MARATHON PETROLEUM CORP 56585ABD3 3.800% 04/01/2028 DD 04/01/19	104.1977 104.1977	171,349.24 171,349.24	3,325.14 3,325.14	182,345.91 182,345.91	0.21	10,996.67 10,996.67
45,000.000 MARSH & MCLENNAN COS INC 571748AR3 4.800% 07/15/2021 DD 07/15/11	103.8587 103.8587	45,870.88 45,870.88	458.88 458.88	46,736.40 46,736.40	0.06	865.52 865.52
90,000.000 MASCO CORP 574599AY2 6.500% 08/15/2032 DD 08/20/02	122.6063 122.6063	93,029.06 93,029.06	754.91 754.91	110,345.66 110,345.66	0.13	17,316.60 17,316.60
50,000.000 MEDTRONIC INC 585055BS4 3.500% 03/15/2025 DD 03/15/15	107.3393 107.3393	49,710.16 49,710.16	77.76 77.76	53,669.64 53,669.64	0.06	3,959.48 3,959.48

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
175,000.000 MERCY HEALTH/OH 58942HAA9 3.382% 11/01/2025 DD 04/29/15	103.9316 103.9316	175,000.00 175,000.00	2,466.03 2,466.03	181,880.30 181,880.30	0.21	6,880.30 6,880.30
125,000.000 MERCY HEALTH/OH 58942HAB7 3.555% 08/01/2027 DD 12/21/17	105.2529 105.2529	125,000.00 125,000.00	740.65 740.65	131,566.17 131,566.17	0.15	6,566.17 6,566.17
85,000.000 MET TRANSPRTN AUTH NY REVENUE 59259YBY4 6.668% 11/15/2039 DD 01/13/10	144.9200 144.9200	111,386.28 111,386.28	2,148.36 2,148.36	123,182.00 123,182.00	0.15	11,795.72 11,795.72
145,000.000 MICHIGAN ST 5946106Q5 4.140% 11/01/2020 DD 10/20/10	102.5500 102.5500	146,271.20 146,271.20	2,501.82 2,501.82	148,697.50 148,697.50	0.18	2,426.30 2,426.30
230,000.000 MICROCHIP TECHNOLOGY INC 595017AP9 4.333% 06/01/2023 DD 05/29/18	105.0177 105.0177	230,000.00 230,000.00	3,321.78 3,321.78	241,540.61 241,540.61	0.28	11,540.61 11,540.61
100,000.000 MORGAN STANLEY 6174467Y9 4.350% 09/08/2026 DD 09/08/14	108.2925 108.2925	100,307.82 100,307.82	277.84 277.84	108,292.54 108,292.54	0.13	7,984.72 7,984.72
65,000.000 MOUNT SINAI HOSPITALS GROUP IN 623115AC6 3.831% 07/01/2035 DD 12/21/17	106.9179 106.9179	65,000.00 65,000.00	622.38 622.38	69,496.66 69,496.66	0.08	4,496.66 4,496.66
155,000.000 NP SPE II LLC 1A A2 144A 62954JAB0 3.241% 09/20/2049 DD 08/29/19	99.9993 99.9993	154,999.29 154,999.29	459.00 459.00	154,998.96 154,998.96	0.18	-0.33 -0.33
45,000.000 NAVIENT CORP 63938CAB4 5.875% 10/25/2024 DD 11/06/14	100.7500 100.7500	44,747.71 44,747.71	1,145.67 1,145.67	45,337.50 45,337.50	0.05	589.79 589.79



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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,000.000 NAVIENT CORP 63938CAD0 6.625% 07/26/2021 DD 07/29/16	105.0000 105.0000	30,000.00 30,000.00	363.18 363.18	31,500.00 31,500.00	0.04	1,500.00 1,500.00
195,000.000 NEW YORK NY 64966HTX8 5.985% 12/01/2036 DD 12/17/09	133.3310 133.3310	238,054.02 238,054.02	3,890.14 3,890.14	259,995.45 259,995.45	0.31	21,941.43 21,941.43
315,000.000 N TX TOLLWAY AUTH REVENUE 66285WFB7 6.718% 01/01/2049 DD 08/12/09	163.7030 163.7030	487,614.52 487,614.52	5,290.58 5,290.58	515,664.45 515,664.45	0.61	28,049.93 28,049.93
55,000.000 NUSTAR LOGISTICS LP 67059TAD7 6.750% 02/01/2021 DD 08/19/13	104.2100 104.2100	55,000.00 55,000.00	618.68 618.68	57,315.50 57,315.50	0.07	2,315.50 2,315.50
200,000.000 O'REILLY AUTOMOTIVE INC 67103HAG2 4.350% 06/01/2028 DD 05/17/18	111.7495 111.7495	199,577.70 199,577.70	2,900.38 2,900.38	223,498.99 223,498.99	0.26	23,921.29 23,921.29
50,000.000 OAKLAND CA PENSN OBLG 672319CE8 4.350% 12/15/2023 DD 07/30/12	107.6680 107.6680	49,575.27 49,575.27	640.54 640.54	53,834.00 53,834.00	0.06	4,258.73 4,258.73
110,000.000 OCCIDENTAL PETROLEUM CORP 674599CS2 3.500% 08/15/2029 DD 08/08/19	101.4201 101.4201	109,463.62 109,463.62	569.10 569.10	111,562.06 111,562.06	0.13	2,098.44 2,098.44
200,000.000 OKLAHOMA GAS & ELECTRIC CO 678858BU4 3.300% 03/15/2030 DD 06/07/19	104.0947 104.0947	199,422.08 199,422.08	293.28 293.28	208,189.40 208,189.40	0.25	8,767.32 8,767.32
200,000.000 OLIN CORP 680665AL0 5.625% 08/01/2029 DD 07/16/19	104.0300 104.0300	200,592.30 200,592.30	2,358.78 2,358.78	208,060.00 208,060.00	0.25	7,467.70 7,467.70

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,000.000 OMEGA HEALTHCARE INVESTORS INC 681936BB5 4.950% 04/01/2024 DD 10/01/14	107.1918 107.1918	80,435.57 80,435.57	1,980.45 1,980.45	85,753.41 85,753.41	0.10	5,317.84 5,317.84
265,000.000 ONEMAIN FINANCIAL I 1A A1 144A 68267LAA6 2.370% 09/14/2032 DD 09/06/17	99.9233 99.9233	264,970.95 264,970.95	296.65 296.65	264,796.72 264,796.72	0.31	-174.23 -174.23
210,000.000 ONEOK INC 682680AW3 4.350% 03/15/2029 DD 03/13/19	106.9744 106.9744	209,373.00 209,373.00	405.92 405.92	224,646.26 224,646.26	0.26	15,273.26 15,273.26
300,000.000 ONEMAIN FINANCIAL IS 2A A 144A 68269BAA6 3.140% 10/14/2036 DD 09/20/19	100.9153 100.9153	299,872.25 299,872.25	287.87 287.87	302,745.90 302,745.90	0.36	2,873.65 2,873.65
315,000.000 OSCEOLA CNTY FL TOURIST DEV TA 68803PDH0 4.272% 10/01/2040 DD 06/08/16	108.5540 108.5540	332,295.02 332,295.02	6,728.01 6,728.01	341,945.10 341,945.10	0.40	9,650.08 9,650.08
175,000.000 PENSKE TRUCK LEASING CO L 144A 709599BE3 4.450% 01/29/2026 DD 01/29/19	107.9873 107.9873	174,570.20 174,570.20	1,360.52 1,360.52	188,977.72 188,977.72	0.22	14,407.52 14,407.52
45,000.000 PHILIP MORRIS INTERNATIONAL IN 718172BM0 3.250% 11/10/2024 DD 11/10/14	104.2063 104.2063	44,673.24 44,673.24	573.72 573.72	46,892.85 46,892.85	0.06	2,219.61 2,219.61
265,000.000 PHILLIPS 66 PARTNERS LP 718549AB4 3.605% 02/15/2025 DD 02/23/15	104.4733 104.4733	262,897.46 262,897.46	1,232.76 1,232.76	276,854.15 276,854.15	0.33	13,956.69 13,956.69
180,000.000 PORT OF MORROW OR TRANSMISSION 73474TAD2 3.521% 09/01/2027 DD 12/18/14	107.9860 107.9860	180,000.00 180,000.00	528.30 528.30	194,374.80 194,374.80	0.23	14,374.80 14,374.80

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 PRIMERICA INC 74164MAA6 4.750% 07/15/2022 DD 07/16/12	105.9738 105.9738	14,991.78 14,991.78	151.56 151.56	15,896.06 15,896.06	0.02	904.28 904.28
75,000.000 PROVIDENCE HEALTH & SERVICES O 743755AJ9 4.379% 10/01/2023 DD 09/18/13	108.5924 108.5924	75,000.00 75,000.00	1,641.99 1,641.99	81,444.28 81,444.28	0.10	6,444.28 6,444.28
60,000.000 QUEST DIAGNOSTICS INC 74834LAV2 4.250% 04/01/2024 DD 03/17/14	107.0156 107.0156	61,022.91 61,022.91	1,274.25 1,274.25	64,209.38 64,209.38	0.08	3,186.47 3,186.47
200,000.000 REGL TRANSPRTN AUTH IL 7599113H1 3.013% 05/29/2020 DD 05/30/18	100.5730 100.5730	200,000.00 200,000.00	2,511.00 2,511.00	201,146.00 201,146.00	0.24	1,146.00 1,146.00
50,000.000 RETAIL PROPERTIES OF AMERICA I 76131VAA1 4.000% 03/15/2025 DD 03/12/15	99.8126 99.8126	49,857.38 49,857.38	88.96 88.96	49,906.29 49,906.29	0.06	48.91 48.91
245,000.000 REYNOLDS AMERICAN INC 761713BG0 4.450% 06/12/2025 DD 06/12/15	106.6550 106.6550	248,372.45 248,372.45	3,300.94 3,300.94	261,304.80 261,304.80	0.31	12,932.35 12,932.35
250,000.000 ROPER TECHNOLOGIES INC 776743AG1 2.950% 09/15/2029 DD 08/26/19	100.2426 100.2426	251,173.98 251,173.98	733.68 733.68	250,606.59 250,606.59	0.30	-567.39 -567.39
50,000.000 RYDER SYSTEM INC 78355HKB4 3.450% 11/15/2021 DD 02/24/16	102.3582 102.3582	49,987.95 49,987.95	653.96 653.96	51,179.09 51,179.09	0.06	1,191.14 1,191.14
125,000.000 SSM HEALTH CARE CORP 784710AB1 3.688% 06/01/2023 DD 05/08/18	105.0410 105.0410	124,351.05 124,351.05	1,536.78 1,536.78	131,301.27 131,301.27	0.15	6,950.22 6,950.22

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 SOFI PROFESSIONAL D A2FX 144A 78471CAB5 2.650% 09/25/2040 DD 07/25/17	100.8209 100.8209	99,975.27 99,975.27	44.16 44.16	100,820.92 100,820.92	 0.12	845.65 845.65
315,000.000 SAN FRANCISCO CITY & CNTY CA P 79765RTK5 6.000% 11/01/2040 DD 08/04/10	137.2890 137.2890	416,820.16 416,820.16	7,875.33 7,875.33	432,460.35 432,460.35	 0.51	15,640.19 15,640.19
90,000.000 SANTANDER HOLDINGS USA INC 80282KAP1 4.400% 07/13/2027 DD 01/13/18	107.3791 107.3791	89,870.79 89,870.79	862.50 862.50	96,641.21 96,641.21	 0.11	6,770.42 6,770.42
200,000.000 SANTANDER HOLDINGS USA INC 80282KAW6 3.500% 06/07/2024 DD 06/07/19	102.5909 102.5909	199,838.44 199,838.44	2,216.60 2,216.60	205,181.80 205,181.80	 0.24	5,343.36 5,343.36
65,000.000 SIMON PROPERTY GROUP LP 828807CS4 3.375% 10/01/2024 DD 09/10/14	105.1257 105.1257	64,920.75 64,920.75	1,096.80 1,096.80	68,331.71 68,331.71	 0.08	3,410.96 3,410.96
40,000.000 SPECTRA ENERGY PARTNERS LP 84756NAD1 4.750% 03/15/2024 DD 09/25/13	108.9374 108.9374	39,953.67 39,953.67	84.48 84.48	43,574.98 43,574.98	 0.05	3,621.31 3,621.31
95,769.310 SPIRIT AIRLINES PASS THROUGH T 84858DAA6 4.100% 10/01/2029 DD 08/11/15	105.2500 105.2500	95,769.31 95,769.31	1,963.98 1,963.98	100,797.20 100,797.20	 0.12	5,027.89 5,027.89
0.000 SPIRIT MASTER FUNDIN 1A A 144A 84861CAC9 4.360% 12/20/2047 DD 12/14/17	0.0000 0.0000	0.00 0.00	415.48 415.48	0.00 0.00	 0.00	0.00 0.00
125,000.000 SPRINGLEAF FINANCE CORP 85172FAM1 6.875% 03/15/2025 DD 03/12/18	110.1875 110.1875	125,000.00 125,000.00	381.92 381.92	137,734.38 137,734.38	 0.16	12,734.38 12,734.38

**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 SPRINGLEAF FINANCE CORP 85172FAP4 6.125% 03/15/2024 DD 02/22/19	107.6250 107.6250	60,000.00 60,000.00	163.36 163.36	64,575.00 64,575.00	0.08	4,575.00 4,575.00
60,000.000 SPRINT COMMUNICATIONS INC 144A 852061AQ3 7.000% 03/01/2020 DD 03/01/12	101.6250 101.6250	60,514.07 60,514.07	350.10 350.10	60,975.00 60,975.00	0.07	460.93 460.93
210,000.000 STORE CAPITAL CORP 862121AB6 4.625% 03/15/2029 DD 02/28/19	109.9616 109.9616	208,523.08 208,523.08	431.68 431.68	230,919.29 230,919.29	0.27	22,396.21 22,396.21
35,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AJ4 5.750% 03/01/2025 DD 02/25/15	101.9160 101.9160	35,159.83 35,159.83	167.70 167.70	35,670.60 35,670.60	0.04	510.77 510.77
210,000.000 SUNTRUST BANK/ATLANTA GA 86787EBC0 3.200% 04/01/2024 DD 03/18/19	103.9580 103.9580	209,938.58 209,938.58	3,612.72 3,612.72	218,311.84 218,311.84	0.26	8,373.26 8,373.26
50,000.000 NUVEEN FINANCE LLC 144A 87246YAC0 4.125% 11/01/2024 DD 10/30/14	108.1074 108.1074	49,975.72 49,975.72	859.02 859.02	54,053.72 54,053.72	0.06	4,078.00 4,078.00
25,000.000 THERMO FISHER SCIENTIFIC INC 883556BH4 3.300% 02/15/2022 DD 11/14/14	103.1932 103.1932	24,998.00 24,998.00	106.44 106.44	25,798.31 25,798.31	0.03	800.31 800.31
300,000.000 3M CO 88579YBJ9 2.375% 08/26/2029 DD 08/26/19	99.4662 99.4662	296,782.08 296,782.08	708.60 708.60	298,398.45 298,398.45	0.35	1,616.37 1,616.37
220,000.000 TOLEDO HOSPITAL/THE 889184AC1 5.325% 11/15/2028 DD 10/25/18	111.4938 111.4938	220,000.00 220,000.00	4,440.11 4,440.11	245,286.29 245,286.29	0.29	25,286.29 25,286.29

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

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,000.000 TOYOTA MOTOR CREDIT CORP 89236TCQ6 2.800% 07/13/2022 DD 07/13/15	102.5151 102.5151	79,916.77 79,916.77	487.60 487.60	82,012.08 82,012.08	0.10	2,095.31 2,095.31
25,000.000 TREEHOUSE FOODS INC 144A 89469AAC8 6.000% 02/15/2024 DD 01/29/16	103.7500 103.7500	25,000.00 25,000.00	193.61 193.61	25,937.50 25,937.50	0.03	937.50 937.50
50,000.000 TUPPERWARE BRANDS CORP 899896AC8 4.750% 06/01/2021 DD 12/01/11	102.2362 102.2362	50,139.73 50,139.73	791.56 791.56	51,118.12 51,118.12	0.06	978.39 978.39
70,000.000 TYSON FOODS INC 902494AX1 3.950% 08/15/2024 DD 08/08/14	106.7650 106.7650	70,602.41 70,602.41	356.71 356.71	74,735.53 74,735.53	0.09	4,133.12 4,133.12
40,000.000 UDR INC 90265EAG5 4.625% 01/10/2022 DD 01/10/12	104.4974 104.4974	40,894.39 40,894.39	417.61 417.61	41,798.96 41,798.96	0.05	904.57 904.57
105,000.000 UDR INC 90265EAQ3 3.200% 01/15/2030 DD 07/02/19	102.9837 102.9837	104,652.38 104,652.38	830.73 830.73	108,132.88 108,132.88	0.13	3,480.50 3,480.50
18,351.630 US AIRWAYS 2011-1 CLASS A PASS 903436AA1 7.125% 04/22/2025 DD 06/28/11	112.5700 112.5700	17,748.35 17,748.35	576.90 576.90	20,658.43 20,658.43	0.02	2,910.08 2,910.08
175,000.000 UNITED RENTALS NORTH AMERICA I 911365BK9 6.500% 12/15/2026 DD 10/30/18	108.9500 108.9500	175,000.00 175,000.00	3,349.56 3,349.56	190,662.50 190,662.50	0.22	15,662.50 15,662.50
420,000.000 U S TREASURY BOND 912810QW1 3.000% 05/15/2042 DD 05/15/12	116.9219 116.9219	421,396.57 421,396.57	4,759.24 4,759.24	491,071.88 491,071.88	0.58	69,675.31 69,675.31

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

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
750,000.000 U S TREASURY BOND 912810RS9 2.500% 05/15/2046 DD 05/15/16	107.6953 107.6953	730,892.21 730,892.21	7,082.20 7,082.20	807,714.84 807,714.84	0.95	76,822.63 76,822.63
540,000.000 U S TREASURY BOND 912810RX8 3.000% 05/15/2047 DD 05/15/17	118.4961 118.4961	555,305.12 555,305.12	6,119.02 6,119.02	639,878.91 639,878.91	0.75	84,573.79 84,573.79
380,000.000 U S TREASURY BOND 912810RY6 2.750% 08/15/2047 DD 08/15/17	113.1875 113.1875	357,778.27 357,778.27	1,334.65 1,334.65	430,112.50 430,112.50	0.51	72,334.23 72,334.23
335,000.000 U S TREASURY NOTE 9128282R0 2.250% 08/15/2027 DD 08/15/17	104.5430 104.5430	334,811.01 334,811.01	962.67 962.67	350,218.95 350,218.95	0.41	15,407.94 15,407.94
660,463.500 US TREAS-CPI INFLAT 9128283R9 0.500% 01/15/2028 DD 01/15/18	102.2165 102.2165	629,990.84 629,990.84	699.95 699.95	675,102.38 675,102.38	0.80	45,111.54 45,111.54
315,000.000 U S TREASURY NOTE 9128283W8 2.750% 02/15/2028 DD 02/15/18	108.5703 108.5703	314,673.71 314,673.71	1,106.35 1,106.35	341,996.48 341,996.48	0.40	27,322.77 27,322.77
95,000.000 U S TREASURY NOTE 9128284B3 2.375% 03/15/2021 DD 03/15/18	100.8906 100.8906	94,994.35 94,994.35	99.18 99.18	95,846.09 95,846.09	0.11	851.74 851.74
315,000.000 U S TREASURY NOTE 9128285M8 3.125% 11/15/2028 DD 11/15/18	112.2656 112.2656	330,746.71 330,746.71	3,718.16 3,718.16	353,636.72 353,636.72	0.42	22,890.01 22,890.01
248,934.699 US TREAS-CPI INFLAT 9128285W6 0.875% 01/15/2029 DD 01/15/19	106.0542 106.0542	258,669.29 258,669.29	461.68 461.68	264,005.70 264,005.70	0.31	5,336.41 5,336.41

**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
827,458.500 US TREAS-CPI INFLAT 9128287D6 0.250% 07/15/2029 DD 07/15/19	100.7638 100.7638	834,546.15 834,546.15	474.57 474.57	833,778.48 833,778.48	0.98	-767.67 -767.67
685,004.800 US TREAS-CPI INFLAT 912828S50 0.125% 07/15/2026 DD 07/15/16	99.6805 99.6805	687,458.75 687,458.75	181.49 181.49	682,816.48 682,816.48	0.80	-4,642.27 -4,642.27
70,000.000 UNITED TECHNOLOGIES CORP 913017BV0 3.100% 06/01/2022 DD 06/01/12	103.0962 103.0962	70,341.20 70,341.20	723.26 723.26	72,167.33 72,167.33	0.08	1,826.13 1,826.13
315,000.000 UNIV OF CALIFORNIA CA REVENUES 91412F7Y7 5.770% 05/15/2043 DD 08/27/09	136.0210 136.0210	417,745.04 417,745.04	6,889.34 6,889.34	428,466.15 428,466.15	0.50	10,721.11 10,721.11
108,222.820 VSE 2016-A VOI MORTGA A A 144A 918290AA5 2.540% 07/20/2033 DD 09/20/16	99.8113 99.8113	108,211.67 108,211.67	229.20 229.20	108,018.61 108,018.61	0.13	-193.06 -193.06
210,000.000 VALERO ENERGY CORP 91913YAW0 4.000% 04/01/2029 DD 03/25/19	106.3503 106.3503	208,459.60 208,459.60	4,357.70 4,357.70	223,335.64 223,335.64	0.26	14,876.04 14,876.04
29,525.000 VANTAGE DATA CENTER 1A A2 144A 92211MAC7 4.072% 02/16/2043 DD 02/16/18	103.9464 103.9464	29,525.00 29,525.00	53.44 53.44	30,690.17 30,690.17	0.04	1,165.17 1,165.17
25,000.000 VENTAS REALTY LP 92277GAG2 4.125% 01/15/2026 DD 07/16/15	108.1439 108.1439	24,875.71 24,875.71	218.76 218.76	27,035.97 27,035.97	0.03	2,160.26 2,160.26
100,000.000 VENTAS REALTY LP 92277GAL1 3.850% 04/01/2027 DD 03/29/17	106.3136 106.3136	99,370.01 99,370.01	1,924.65 1,924.65	106,313.60 106,313.60	0.13	6,943.59 6,943.59



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

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125,000.000 VERIZON COMMUNICATIONS INC 92343VEA8 4.500% 08/10/2033 DD 08/10/17	116.1141 116.1141	124,681.11 124,681.11	801.54 801.54	145,142.59 145,142.59	0.17	20,461.48 20,461.48
185,000.000 VISA INC 92826CAE2 4.150% 12/14/2035 DD 12/14/15	120.4662 120.4662	184,780.90 184,780.90	2,282.19 2,282.19	222,862.53 222,862.53	0.26	38,081.63 38,081.63
50,000.000 WP CAREY INC 92936UAE9 4.250% 10/01/2026 DD 09/12/16	107.2348 107.2348	49,885.56 49,885.56	1,062.03 1,062.03	53,617.41 53,617.41	0.06	3,731.85 3,731.85
35,000.000 WRKCO INC 92940PAF1 4.200% 06/01/2032 DD 05/20/19	109.3818 109.3818	34,989.15 34,989.15	537.10 537.10	38,283.62 38,283.62	0.05	3,294.47 3,294.47
50,000.000 WASTE MANAGEMENT INC 94106LBA6 3.125% 03/01/2025 DD 02/26/15	104.8714 104.8714	49,879.40 49,879.40	130.20 130.20	52,435.69 52,435.69	0.06	2,556.29 2,556.29
95,000.000 WELLS FARGO & CO 94974BFN5 4.125% 08/15/2023 DD 08/15/13	106.1226 106.1226	94,700.98 94,700.98	505.71 505.71	100,816.45 100,816.45	0.12	6,115.47 6,115.47
130,000.000 WELLS FARGO COMMERC C1 A2 144A 94987MAB7 4.393% 11/15/2043 DD 11/01/10	101.3434 101.3434	142,972.17 142,972.17	475.80 475.80	131,746.43 131,746.43	0.16	-11,225.74 -11,225.74
150,000.000 WELLS FARGO COMMERCIAL C30 A4 94989NBE6 3.664% 09/15/2058 DD 08/01/15	107.3811 107.3811	154,171.33 154,171.33	458.10 458.10	161,071.65 161,071.65	0.19	6,900.32 6,900.32
175,000.000 WELLS FARGO COMMERCIAL LC22 A4 94989TAZ7 3.839% 09/15/2058 DD 09/01/15	108.3190 108.3190	180,024.41 180,024.41	559.80 559.80	189,558.20 189,558.20	0.22	9,533.79 9,533.79

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

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
280,000.000 WELLS FARGO COMMERCIAL C51 A4 95001VAU4 3.311% 06/15/2052 DD 07/01/19	102.9816 102.9816	288,348.54 288,348.54	772.50 772.50	288,348.54 288,348.54	0.34	0.00 0.00
100,000.000 WELLTOWER INC 95040QAD6 4.250% 04/15/2028 DD 04/10/18	109.7066 109.7066	99,964.39 99,964.39	1,959.62 1,959.62	109,706.64 109,706.64	0.13	9,742.25 9,742.25
205,000.000 WESTERN MIDSTREAM OPERATING LP 958254AF1 4.650% 07/01/2026 DD 07/12/16	98.8061 98.8061	205,542.24 205,542.24	2,383.46 2,383.46	202,552.49 202,552.49	0.24	-2,989.75 -2,989.75
125,000.000 WHIRLPOOL CORP 963320AW6 4.750% 02/26/2029 DD 02/26/19	111.4613 111.4613	123,582.30 123,582.30	590.46 590.46	139,326.60 139,326.60	0.16	15,744.30 15,744.30
85,000.000 WILLIAMS COS INC/THE 96950FAQ7 3.900% 01/15/2025 DD 06/27/14	104.7276 104.7276	83,907.67 83,907.67	703.98 703.98	89,018.46 89,018.46	0.10	5,110.79 5,110.79
200,000.000 WISCONSIN ST GEN FUND ANNUAL A 977100GH3 3.154% 05/01/2027 DD 05/16/17	106.4190 106.4190	200,000.00 200,000.00	2,628.48 2,628.48	212,838.00 212,838.00	0.25	12,838.00 12,838.00
42,918.240 ANGEL OAK MORTGAGE T 2 A1 144A 03463WAA1 VAR RT 03/25/2049 DD 03/01/19	101.3945 101.3945	42,917.92 42,917.92	129.71 129.71	43,516.73 43,516.73	0.05	598.81 598.81
133,497.370 BX COMMERCIAL MORTG IND B 144A 056059AG3 VAR RT 11/15/2035 DD 10/31/18	99.9373 99.9373	133,497.37 133,497.37	173.69 173.69	133,413.68 133,413.68	0.16	-83.69 -83.69
183,913.260 BRAVO RESIDENTIAL NQM1 A1 144A 10568HAA3 VAR RT 07/25/2059 DD 07/01/19	100.1330 100.1330	183,913.11 183,913.11	408.60 408.60	184,157.86 184,157.86	0.22	244.75 244.75

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70,000.000 COMM 2013-CCRE9 MORTGAG CR9 A4 12625UBF9 VAR RT 07/10/2045 DD 07/01/13	107.3726 107.3726	71,933.31 71,933.31	255.00 255.00	75,160.85 75,160.85	0.09	3,227.54 3,227.54
300,000.000 CITIGROUP INC 172967LD1 VAR RT 01/10/2028 DD 01/10/17	107.1157 107.1157	298,698.43 298,698.43	2,633.25 2,633.25	321,347.23 321,347.23	0.38	22,648.80 22,648.80
295,000.000 FHLMC MULTICLASS MTG K063 A2 3137BVZ82 VAR RT 01/25/2027 DD 03/01/17	108.7777 108.7777	301,822.90 301,822.90	843.30 843.30	320,894.30 320,894.30	0.38	19,071.40 19,071.40
250,000.000 FHLMC MULTICLASS MTG KW02 A2 3137BWF9 VAR RT 12/25/2026 DD 03/01/17	108.0715 108.0715	255,755.49 255,755.49	699.90 699.90	270,178.63 270,178.63	0.32	14,423.14 14,423.14
240,000.000 FHLMC MULTICLASS MTG K064 A2 3137BXQY1 0.010% 03/25/2027 DD 05/01/17	107.4746 107.4746	245,636.15 245,636.15	644.70 644.70	257,939.02 257,939.02	0.30	12,302.87 12,302.87
300,000.000 GOLDMAN SACHS GROUP INC/THE 38141GWZ3 VAR RT 05/01/2029 DD 04/23/18	109.1590 109.1590	301,328.37 301,328.37	5,278.98 5,278.98	327,477.01 327,477.01	0.39	26,148.64 26,148.64
44,367.900 JP MORGAN CHASE COMMERC C13 A4 46640JAR8 VAR RT 01/15/2046 DD 07/01/13	105.7596 105.7596	44,777.78 44,777.78	147.60 147.60	46,923.30 46,923.30	0.06	2,145.52 2,145.52
280,000.000 JPMORGAN CHASE & CO 46647PAM8 VAR RT 01/23/2029 DD 01/23/18	105.7039 105.7039	273,202.44 273,202.44	1,875.10 1,875.10	295,970.83 295,970.83	0.35	22,768.39 22,768.39
300,000.000 MORGAN STANLEY 6174468G7 VAR RT 01/23/2030 DD 01/23/19	112.3162 112.3162	311,397.70 311,397.70	2,536.80 2,536.80	336,948.73 336,948.73	0.40	25,551.03 25,551.03

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

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155,000.000 NEW RESIDENTIAL M NQM4 A1 144A 64828EAA3 VAR RT 09/25/2059 DD 09/01/19	100.0000 100.0000	155,000.13 155,000.13	321.88 321.88	154,999.98 154,999.98	 0.18	-0.15 -0.15
140,000.000 SOFI PROFESSIONAL LOA E B 144A 78470RAD9 VAR RT 07/25/2040 DD 11/22/16	103.6589 103.6589	137,640.36 137,640.36	80.28 80.28	145,122.45 145,122.45	 0.17	7,482.09 7,482.09
1,500,000.000 U S TREASURY NOTE 9128286B1 2.625% 02/15/2029 DD 02/15/19	108.2305 108.2305	1,524,686.97 1,524,686.97	5,028.87 5,028.87	1,623,457.04 1,623,457.04	 1.91	98,770.07 98,770.07
695,000.000 U S TREASURY NOTE 9128286T2 2.375% 05/15/2029 DD 05/15/19	106.1953 106.1953	716,457.32 716,457.32	6,234.70 6,234.70	738,057.42 738,057.42	 0.87	21,600.10 21,600.10
131,463.560 WF-RBS COMMERCIAL M C2 A4 144A 92935JBC8 VAR RT 02/15/2044 DD 03/01/11	102.4514 102.4514	147,394.44 147,394.44	533.40 533.40	134,686.23 134,686.23	 0.16	-12,708.21 -12,708.21
110,000.000 WFRBS COMMERCIAL MO C4 A4 144A 92936CAJ8 VAR RT 06/15/2044 DD 08/01/11	103.3012 103.3012	118,568.81 118,568.81	449.40 449.40	113,631.33 113,631.33	 0.13	-4,937.48 -4,937.48
210,000.000 WABTEC CORP 960386AM2 VAR RT 09/15/2028 DD 09/14/18	110.2682 110.2682	209,786.00 209,786.00	462.08 462.08	231,563.14 231,563.14	 0.27	21,777.14 21,777.14
25,000.000 WYNDHAM DESTINATIONS INC 98310WAM0 VAR RT 10/01/2025 DD 09/15/15	110.5000 110.5000	24,993.49 24,993.49	794.01 794.01	27,625.00 27,625.00	 0.03	2,631.51 2,631.51
20,453.000 ISHARES IBOXX INVESTMENT GRA 464287242	127.4800 127.4800	2,453,408.94 2,453,408.94	0.00 0.00	2,607,348.44 2,607,348.44	 3.07	153,939.50 153,939.50

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

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
78,584.000 VANECK FALLEN ANGEL HIGH YLD	29.3200	2,220,135.84	0.00	2,304,082.88		83,947.04
92189F437	29.3200	2,220,135.84	0.00	2,304,082.88	2.71	83,947.04
<b>SUBTOTAL UNITED STATES</b>		<b>75,971,921.96</b>	<b>441,956.76</b>	<b>78,525,493.05</b>		<b>2,553,571.09</b>
		<b>75,971,921.96</b>	<b>441,956.76</b>	<b>78,525,493.05</b>	<b>92.43</b>	<b>2,553,571.09</b>
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>		<b>80,032,791.02</b>	<b>483,684.77</b>	<b>82,799,228.59</b>		<b>2,766,437.57</b>
		<b>80,032,791.02</b>	<b>483,684.77</b>	<b>82,799,228.59</b>	<b>97.46</b>	<b>2,766,437.57</b>
<b>TOTAL FIXED INCOME SECURITIES</b>		<b>80,032,791.02</b>	<b>483,684.77</b>	<b>82,799,228.59</b>	<b>97.46</b>	<b>2,766,437.57</b>
<b>PREFERRED SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
245,000.000 HSB GROUP INC	85.5363	211,339.75	1,705.77	209,563.94		-1,775.81
40428NAC3 VAR RT 07/15/2027 DD 10/15/97	85.5363	211,339.75	1,705.77	209,563.94	0.25	-1,775.81
<b>TOTAL ASSETS - BASE:</b>		<b>82,148,529.72</b>	<b>486,769.51</b>	<b>84,913,191.48</b>	<b>99.96</b>	<b>2,764,661.76</b>
<b>NET ASSETS - BASE:</b>				<b>85,399,960.99</b>		



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
3,073.36	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	3,073.36	3,073.36	1	12.47
		<b>3,073.36</b>	<b>3,073.36</b>	<b>1</b>	<b>12.47</b>
<b>COMMON STOCK</b>					
9	CUSIP # 001055102 AFLAC INC	470.88	452.20	0	0.00
9	CUSIP # 00123Q104 AGNC INVESTMENT CORP	144.81	162.45	0	1.44
6	CUSIP # 00130H105 AES CORPORATION	98.04	109.80	0	0.00
85	CUSIP # 00206R102 AT&T INC	3,216.40	2,671.00	1	0.00
21	CUSIP # 002824100 ABBOTT LABORATORIES	1,757.07	1,657.95	0	0.00
20	CUSIP # 00287Y109 ABBVIE INC	1,514.40	1,598.85	0	0.00
1	CUSIP # 003654100 ABIOMED INC	177.89	310.68	0	0.00
16	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	846.72	761.04	0	0.00
7	CUSIP # 00724F101 ADOBE SYSTEMS INC	1,933.75	1,887.49	1	0.00
1	CUSIP # 00751Y106 ADVANCE AUTO PARTS INC	165.40	168.02	0	0.06

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14	CUSIP # 007903107 ADVANCED MICRO DEVICES	405.86	376.66	0	0.00
4	CUSIP # 00846U101 AGILENT TECHNOLOGIES INC	306.52	321.48	0	0.66
6	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	1,331.16	1,227.99	0	6.96
2	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	182.76	140.44	0	0.00
2	CUSIP # 011659109 ALASKA AIR GROUP INC	129.82	117.34	0	0.00
3	CUSIP # 012653101 ALBEMARLE CORP	208.56	221.86	0	1.10
1	CUSIP # 015271109 ALEXANDRIA REAL ESTATE EQUIT	154.04	142.40	0	1.00
3	CUSIP # 015351109 ALEXION PHARACEUTICALS INC	293.82	398.94	0	0.00
1	CUSIP # 016255101 ALIGN TECHNOLOGY INC	180.92	275.18	0	0.00
2	CUSIP # 018802108 ALLIANT ENERGY CORP	107.86	95.50	0	0.00
5	CUSIP # 020002101 ALLSTATE CORPORATION	543.40	471.55	0	2.50
7	CUSIP # 02005N100 ALLY FINANCIAL INC	232.12	192.83	0	0.00
1	CUSIP # 02043Q107 ALNYLAM PHARMACEUTICALS INC	80.42	84.83	0	0.00
4	CUSIP # 02079K107 ALPHABET INC CL C	4,876.00	4,786.88	1	0.00

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4	CUSIP # 02079K305 ALPHABET INC	4,884.56	4,806.16	1	0.00
25	CUSIP # 02209S103 ALTRIA GROUP INC	1,022.50	1,406.10	0	21.00
5	CUSIP # 023135106 AMAZON.COM INC	8,679.55	8,993.25	2	0.00
2	CUSIP # 023608102 AMEREN CORPORATION	160.10	149.30	0	0.00
6	CUSIP # 025537101 AMERICAN ELECTRIC POWER	562.14	514.32	0	0.00
9	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	1,064.52	1,005.22	0	0.00
1	CUSIP # 025932104 AMERICAN FINANCIAL GROUP INC	107.85	96.38	0	0.00
12	CUSIP # 026874784 AMERICAN INTERNATIONAL GROUP INC	668.40	514.80	0	0.00
5	CUSIP # 03027X100 AMERICAN TOWER CORP	1,105.65	979.95	0	4.75
2	CUSIP # 030420103 AMERICAN WATER WORKS CO INC	248.46	214.46	0	0.00
2	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	164.66	154.44	0	0.00
2	CUSIP # 03076C106 AMERIPRISE FINANCIAL INC	294.20	250.58	0	0.00
3	CUSIP # 031100100 AMETEK INC	275.46	240.63	0	0.00
7	CUSIP # 031162100 AMGEN INC	1,354.57	1,321.60	0	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 032095101 AMPHENOL CORP CL A	386 .00	379 .16	0	1 .00
5	CUSIP # 032654105 ANALOG DEVICES INC	558 .65	537 .41	0	0 .00
42	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	369 .60	412 .00	0	10 .50
1	CUSIP # 03662Q105 ANSYS INC	221 .36	179 .64	0	0 .00
4	CUSIP # 036752103 ANTHEM INC	960 .40	1,181 .64	0	0 .00
6	CUSIP # 037411105 APACHE CORP	153 .60	214 .29	0	0 .00
58	CUSIP # 037833100 APPLE INC	12,990 .26	11,109 .94	4	0 .00
12	CUSIP # 038222105 APPLIED MATERIALS INC	598 .80	482 .28	0	0 .00
1	CUSIP # 038336103 APTARGROUP INC	118 .45	121 .51	0	0 .00
2	CUSIP # 03836W103 AQUA AMERICA INC	89 .66	80 .84	0	0 .00
3	CUSIP # 03852U106 ARAMARK	130 .74	87 .81	0	0 .00
8	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	328 .56	334 .14	0	0 .00
6	CUSIP # 03965L100 ARCONIC INC	156 .00	113 .34	0	0 .00
1	CUSIP # 040413106 ARISTA NETWORKS INC	238 .92	307 .91	0	0 .00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 045327103 ASPEN TECHNOLOGY INC	123 . 08	104 . 23	0	0 . 00
2	CUSIP # 049560105 ATMOS ENERGY CORP	227 . 78	206 . 28	0	0 . 00
3	CUSIP # 052769106 AUTODESK INC	443 . 10	478 . 18	0	0 . 00
6	CUSIP # 053015103 AUTO DATA PROCESSING INC.	968 . 52	940 . 91	0	4 . 74
2	CUSIP # 053484101 AVALONBAY COMMUNITIES INC	430 . 66	399 . 94	0	3 . 04
1	CUSIP # 053611109 AVERY DENNISON CORP	113 . 57	109 . 84	0	0 . 00
14	CUSIP # 054937107 BB&T CORP	747 . 18	646 . 75	0	0 . 00
5	CUSIP # 05722G100 BAKER HUGHES, A GE COMPANY	116 . 00	139 . 35	0	0 . 00
6	CUSIP # 058498106 BALL CORPORATION	436 . 86	349 . 56	0	0 . 00
161	CUSIP # 060505104 BANK OF AMERICA CORP	4,696 . 37	4,399 . 06	1	0 . 00
13	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	587 . 73	643 . 99	0	0 . 00
5	CUSIP # 071813109 BAXTER INTERNATIONAL INC	437 . 35	390 . 55	0	1 . 10
4	CUSIP # 075887109 BECTON DICKINSON AND CO	1,011 . 84	985 . 17	0	0 . 00
2	CUSIP # 084423102 BERKLEY (W R) CORPORATION	144 . 46	120 . 92	0	0 . 22

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	4,992.48	4,824.44	1	0.00
4	CUSIP # 086516101 BEST BUY INC	275.96	282.39	0	2.00
2	CUSIP # 09061G101 BIOMARIN PHARMACEUTICAL INC	134.80	178.02	0	0.00
2	CUSIP # 09062X103 BIOGEN IDEC INC	465.64	445.89	0	0.00
2	CUSIP # 09247X101 BLACKROCK INC	891.28	839.46	0	0.00
7	CUSIP # 097023105 BOEING CO	2,663.29	2,609.34	1	0.00
2	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	142.04	123.36	0	0.00
3	CUSIP # 099724106 BORG WARNER CORP	110.04	110.19	0	0.00
4	CUSIP # 101121101 BOSTON PROPERTIES INC	518.64	520.22	0	3.80
19	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	773.11	730.10	0	0.00
2	CUSIP # 109194100 BRIGHT HORIZONS FAMILY SOLUTIONS	305.00	274.06	0	0.00
18	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	912.78	860.94	0	0.00
1	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	124.43	101.54	0	0.54
3	CUSIP # 115236101 BROWN & BROWN INC	108.18	87.84	0	0.00

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4	CUSIP # 115637209 BROWN FORMAN CORP CL B	251 . 12	213 . 63	0	0 . 66
1	CUSIP # 122017106 BURLINGTON STORES INC	199 . 82	147 . 01	0	0 . 00
1	CUSIP # 12503M108 CBOE HOLDINGS INC	114 . 91	94 . 24	0	0 . 00
7	CUSIP # 12504L109 CBRE GROUP INC	371 . 07	347 . 98	0	0 . 00
2	CUSIP # 12514G108 CDW CORP OF DELAWARE	246 . 48	193 . 54	0	0 . 00
3	CUSIP # 125269100 CF INDUSTRIES HOLDINGS INC	147 . 60	118 . 44	0	0 . 00
2	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	169 . 56	168 . 00	0	0 . 00
5	CUSIP # 12572Q105 CME GROUP INC	1,056 . 70	821 . 20	0	0 . 00
3	CUSIP # 125896100 CMS ENERGY CORP	191 . 85	168 . 00	0	0 . 00
15	CUSIP # 126650100 CVS HEALTH CORP	946 . 05	830 . 46	0	0 . 00
7	CUSIP # 127097103 CABOT OIL & GAS CORP	122 . 99	186 . 20	0	0 . 00
3	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	198 . 24	195 . 53	0	0 . 00
1	CUSIP # 133131102 CAMDEN PROPERTY TRUST	111 . 01	100 . 68	0	0 . 80
2	CUSIP # 134429109 CAMPBELL SOUP CO	93 . 84	79 . 18	0	0 . 00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7	CUSIP # 14040H105 CAPITAL ONE FINANCIAL CORP	636 . 86	560 . 25	0	0 . 00
3	CUSIP # 14149Y108 CARDINAL HEALTH INC	141 . 57	143 . 04	0	1 . 44
1	CUSIP # 142339100 CARLISLE COMPANIES INC	145 . 54	120 . 07	0	0 . 00
3	CUSIP # 143130102 CARMAX INC	264 . 00	212 . 62	0	0 . 00
12	CUSIP # 143658300 CARNIVAL CORP	524 . 52	594 . 18	0	0 . 00
1	CUSIP # 148806102 CATALENT INC	47 . 66	53 . 60	0	0 . 00
7	CUSIP # 149123101 CATERPILLAR INC	884 . 17	929 . 39	0	0 . 00
4	CUSIP # 150870103 CELANESE CORP SERIES A	489 . 16	408 . 06	0	0 . 00
10	CUSIP # 151020104 CELGENE CORP	993 . 00	892 . 44	0	0 . 00
6	CUSIP # 15135B101 CENTENE CORPORATION	259 . 56	334 . 44	0	0 . 00
6	CUSIP # 15189T107 CENTERPOINT ENERGY INC	181 . 08	185 . 70	0	0 . 00
13	CUSIP # 156700106 CENTURY TEL INC	162 . 24	159 . 19	0	0 . 00
5	CUSIP # 156782104 CERNER CORP	340 . 85	299 . 34	0	0 . 90
11	CUSIP # 16411R208 CHENIERE ENERGY INC	693 . 66	751 . 83	0	0 . 00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
40	CUSIP # 166764100 CHEVRON CORP	4,744.00	4,946.80	1	0.00
3	CUSIP # 171340102 CHURCH & DWIGHT CO INC	225.72	207.51	0	0.00
2	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	233.34	170.02	0	1.12
74	CUSIP # 17275R102 CISCO SYSTEMS INC	3,656.34	3,999.41	1	0.00
2	CUSIP # 172908105 CINTAS CORP	536.20	433.58	0	0.00
30	CUSIP # 172967424 CITIGROUP INC NEW	2,072.40	1,830.00	1	0.00
9	CUSIP # 174610105 CITIZENS FINANCIAL GROUP	318.33	293.38	0	0.00
2	CUSIP # 177376100 CITRIX SYSTEMS INC	193.04	199.57	0	0.00
2	CUSIP # 189054109 CLOROX COMPANY	303.74	319.52	0	0.00
49	CUSIP # 191216100 COCA-COLA CO	2,667.56	2,288.10	1	19.60
2	CUSIP # 192422103 COGNEX CORPORATION	98.26	100.96	0	0.00
8	CUSIP # 194162103 COLGATE PALMOLIVE CO INC	588.08	536.08	0	0.00
73	CUSIP # 20030N101 COMCAST CORP	3,290.84	2,897.36	1	0.00
3	CUSIP # 200340107 COMERICA INC	197.97	215.69	0	2.01

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 20605P101 CONCHO RESOURCES INC	203.70	324.42	0	0.00
21	CUSIP # 20825C104 CONOCO/PHILLIPS	1,196.58	1,435.98	0	0.00
4	CUSIP # 209115104 CONSOLIDATED EDISON INC	377.88	341.28	0	0.00
2	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	414.56	339.88	0	0.00
1	CUSIP # 216648402 COOPER COMPANIES, INC	297.00	295.25	0	0.00
3	CUSIP # 217204106 COPART INC	240.99	178.17	0	0.00
9	CUSIP # 219350105 CORNING INC	256.68	306.00	0	0.00
5	CUSIP # 22160K105 COSTCO WHOLESALE CORP	1,440.55	1,194.15	0	0.00
5	CUSIP # 22822V101 CROWN CASTLE INTERNATIONAL CORP	695.05	627.05	0	0.00
2	CUSIP # 228368106 CROWN HOLDINGS, INC	132.12	109.02	0	0.00
2	CUSIP # 231021106 CUMMINS INC	325.34	314.90	0	0.00
4	CUSIP # 232806109 CYPRESS SEMICONDUCTOR	93.36	88.86	0	0.44
5	CUSIP # 23331A109 D R HORTON INC	263.55	210.08	0	0.00
2	CUSIP # 233331107 DTE ENERGY CO	265.92	251.34	0	1.89

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4	CUSIP # 23355L106 DXC TECHNOLOGY CO	118 . 00	260 . 54	0	0 . 84
8	CUSIP # 235851102 DANAHER CORP	1 , 155 . 44	1 , 057 . 03	0	1 . 36
2	CUSIP # 237194105 DARDEN RESTAURANTS INC	236 . 44	238 . 74	0	0 . 00
2	CUSIP # 23918K108 DAVITA INC	114 . 14	106 . 56	0	0 . 00
4	CUSIP # 244199105 DEERE & CO	674 . 72	632 . 28	0	3 . 04
10	CUSIP # 247361702 DELTA AIR LINES INC	576 . 00	524 . 60	0	0 . 00
3	CUSIP # 24906P109 DENTSPLY SIRONA INC	159 . 93	148 . 13	0	0 . 30
9	CUSIP # 25179M103 DEVON ENERGY CORPORATION	216 . 54	284 . 22	0	0 . 00
1	CUSIP # 252131107 DEXCOM INC	149 . 24	124 . 31	0	0 . 00
3	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	269 . 73	308 . 85	0	0 . 00
3	CUSIP # 253868103 DIGITAL REALTY TRUST INC	389 . 43	354 . 42	0	0 . 00
21	CUSIP # 254687106 DISNEY WALT	2 , 736 . 72	2 , 289 . 42	1	0 . 00
4	CUSIP # 254709108 DISCOVER FINANCIAL SERVICES	324 . 36	281 . 44	0	0 . 00
9	CUSIP # 25470F302 DISCOVERY COMMUNICATIONS C	221 . 58	239 . 94	0	0 . 00



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4	CUSIP # 25470M109 DISH NETWORK CORP	136.28	124.60	0	0.00
4	CUSIP # 256677105 DOLLAR GENERAL CORP	635.76	495.13	0	0.00
3	CUSIP # 256746108 DOLLAR TREE INC	342.48	306.90	0	0.00
10	CUSIP # 25746U109 DOMINION RESOURCES INC	810.40	764.34	0	0.00
1	CUSIP # 25754A201 DOMINO'S PIZZA INC	244.59	245.00	0	0.00
2	CUSIP # 260003108 DOVER CORPORATION	199.12	183.88	0	0.00
5	CUSIP # 264411505 DUKE REALTY CORP	169.85	154.20	0	0.00
10	CUSIP # 26441C204 DUKE ENERGY CORPORATION	958.60	912.30	0	0.00
1	CUSIP # 265504100 DUNKIN BRANDS GROUP INC	79.36	79.83	0	0.00
9	CUSIP # 26875P101 EOG RESOURCES INC	667.98	856.71	0	0.00
3	CUSIP # 269246401 E*TRADE FINANCIAL CORP	131.07	136.95	0	0.00
5	CUSIP # 277432100 EASTMAN CHEMICAL CO	369.15	380.73	0	3.10
14	CUSIP # 278642103 EBAY INC	545.72	519.95	0	0.00
6	CUSIP # 278865100 ECOLAB INC	1,188.24	1,099.17	0	2.76

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4	CUSIP # 281020107 EDISON INTERNATIONAL	301 .68	259 .01	0	2 .45
3	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	659 .73	564 .96	0	0 .00
9	CUSIP # 291011104 EMERSON ELECTRIC COMPANY	601 .74	604 .51	0	0 .00
3	CUSIP # 29364G103 ENTERGY CORPORATION	352 .08	289 .86	0	0 .00
1	CUSIP # 29414B104 EPAM SYSTEMS INC	182 .32	168 .12	0	0 .00
1	CUSIP # 29444U700 EQUINIX INC	576 .80	447 .99	0	0 .00
1	CUSIP # 29472R108 EQUITY LIFESTYLE PROPERTIES	133 .60	114 .31	0	0 .61
5	CUSIP # 29476L107 EQUITY RESIDENTIAL	431 .30	373 .80	0	2 .84
1	CUSIP # 297178105 ESSEX PROPERTY TRUST INC	326 .65	290 .87	0	1 .95
1	CUSIP # 298736109 EURONET WORLDWIDE INC	146 .30	138 .07	0	0 .00
4	CUSIP # 30034W106 EVERGY INC	266 .24	234 .09	0	0 .00
4	CUSIP # 30040W108 EVERSOURCE ENERGY	341 .88	287 .60	0	0 .00
1	CUSIP # 30063P105 EXACT SCIENCES CORP	90 .37	90 .16	0	0 .00
12	CUSIP # 30161N101 EXELON CORPORATION	579 .72	606 .96	0	0 .00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 30212P303 EXPEDIA INC	403 .23	382 .78	0	0 .00
2	CUSIP # 302130109 EXPEDITORS INTL WASH INC	148 .58	147 .70	0	0 .00
2	CUSIP # 30225T102 EXTRA SPACE STORAGE INC	233 .64	201 .78	0	0 .00
14	CUSIP # 30231G102 EXXON MOBIL CORPORATION	988 .54	1,132 .88	0	0 .00
2	CUSIP # 302445101 FLIR SYSTEMS INC	105 .18	94 .84	0	0 .00
4	CUSIP # 302491303 FMC CORPORATION	350 .72	316 .46	0	1 .60
13	CUSIP # 30303M102 FACEBOOK INC	2,315 .04	2,192 .45	1	0 .00
12	CUSIP # 311900104 FASTENAL COMPANY	392 .04	373 .80	0	0 .00
1	CUSIP # 313747206 FEDERAL REALTY INVS TRUST	136 .14	136 .53	0	1 .05
4	CUSIP # 31428X106 FEDEX CORPORATION	582 .28	684 .70	0	2 .60
1	CUSIP # 315616102 F5 NETWORKS INC	140 .42	152 .78	0	0 .00
4	CUSIP # 31620M106 FIDELITY NATIONAL INFORMATION	531 .04	436 .76	0	0 .00
3	CUSIP # 31620R303 FNF GROUP	133 .23	110 .73	0	0 .00
11	CUSIP # 316773100 FIFTH THIRD BANCORP	301 .18	277 .31	0	2 .64

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 33616C100 FIRST REPUBLIC BANK	290 . 10	294 . 78	0	0 . 00
7	CUSIP # 337738108 FISERV INC	725 . 13	603 . 97	0	0 . 00
7	CUSIP # 337932107 FIRSTENERGY CORP	337 . 61	293 . 93	0	0 . 00
2	CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	573 . 56	520 . 09	0	0 . 00
2	CUSIP # 34354P105 FLOWSERVE CORP	93 . 42	103 . 38	0	0 . 38
46	CUSIP # 345370860 FORD MOTOR COMPANY	421 . 36	397 . 90	0	0 . 00
2	CUSIP # 34959E109 FORTINET INC	153 . 52	170 . 98	0	0 . 00
4	CUSIP # 34959J108 FORTIVE CORP	274 . 24	332 . 72	0	0 . 00
2	CUSIP # 34964C106 FORTUNE BRANDS HOME & SECURITY	109 . 40	91 . 28	0	0 . 00
4	CUSIP # 354613101 FRANKLIN RESOURCES INC	115 . 44	128 . 88	0	1 . 04
21	CUSIP # 35671D857 FREEPORT-MCMORAN COPPER & GOLD INC	200 . 97	264 . 39	0	0 . 00
2	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	179 . 14	158 . 04	0	0 . 00
3	CUSIP # 36467J108 GAMING AND LEISURE PROP INC	114 . 72	112 . 95	0	0 . 00
1	CUSIP # 366651107 GARTNER INC	142 . 99	145 . 79	0	0 . 00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 369550108 GENERAL DYNAMICS CORP	548.19	504.45	0	0.00
141	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	1,260.54	1,410.71	0	1.41
8	CUSIP # 370334104 GENERAL MILLS INC	440.96	413.28	0	0.00
16	CUSIP # 37045V100 GENERAL MOTORS CO	599.68	587.68	0	0.00
2	CUSIP # 372460105 GENUINE PARTS CO	199.18	217.52	0	1.53
15	CUSIP # 375558103 GILEAD SCIENCES, INC	950.70	969.60	0	0.00
3	CUSIP # 37940X102 GLOBAL PAYMENTS INC	477.00	383.77	0	0.00
1	CUSIP # 37959E102 GLOBAL LIFE INC	95.76	81.45	0	0.00
2	CUSIP # 380237107 GODADDY INC	131.96	151.42	0	0.00
2	CUSIP # 384109104 GRACO INC	92.08	96.62	0	0.00
1	CUSIP # 384802104 WW GRAINGER INC	297.15	288.42	0	0.00
1	CUSIP # 40171V100 GUIDEWIRE SOFTWARE INC	105.38	94.41	0	0.00
3	CUSIP # 40412C101 HCA HOLDINGS INC	361.26	396.00	0	0.00
6	CUSIP # 40414L109 HCP INC	213.78	190.80	0	0.00

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3	CUSIP # 40416M105 HD SUPPLY HOLDINGS INC	117.53	125.19	0	0.00
19	CUSIP # 40434L105 HP INC	359.48	366.80	0	3.04
12	CUSIP # 406216101 HALLIBURTON COMPANY	226.20	343.86	0	0.00
5	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	303.05	243.60	0	1.50
2	CUSIP # 418056107 HASBRO INC	237.38	168.86	0	0.00
1	CUSIP # 422806208 HEICO CORP CL A	97.31	103.12	0	0.00
1	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	145.97	136.54	0	0.00
2	CUSIP # 427866108 HERSHEY CO	309.98	226.66	0	0.00
4	CUSIP # 42809H107 HESS CORP	241.92	243.96	0	0.00
18	CUSIP # 42824C109 HEWLETT PACKARD ENTERPRISE	273.06	275.52	0	2.03
1	CUSIP # 428291108 HEXCEL CORP	82.13	79.39	0	0.00
1	CUSIP # 431475102 HILL ROM HOLDINGS INC	105.23	104.99	0	0.00
5	CUSIP # 43300A203 HILTON WORLDWIDE HOLDINGS INC	465.55	431.65	0	0.00
2	CUSIP # 436106108 HOLLYFRONTIER CORP	107.28	103.00	0	0.00

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4	CUSIP # 436440101 HOLOGIC INC	201 .96	189 .38	0	0 .00
18	CUSIP # 437076102 HOME DEPOT INC	4,176 .36	3,497 .13	1	0 .00
12	CUSIP # 438516106 HONEYWELL INTERNATIONAL	2,030 .40	1,888 .32	1	0 .00
3	CUSIP # 440452100 HORMEL FOODS CORP	131 .19	133 .71	0	0 .00
14	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	242 .06	261 .36	0	2 .80
1	CUSIP # 443510607 HUBBELL INC	131 .40	116 .36	0	0 .00
2	CUSIP # 444859102 HUMANA INC	511 .34	536 .06	0	1 .10
1	CUSIP # 445658107 J B HUNT TRANS SVCS INC	110 .65	97 .25	0	0 .00
19	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	271 .13	239 .52	0	2 .85
1	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	211 .79	225 .01	0	0 .00
1	CUSIP # 44919P508 IAC/INTERACTIVECORP	217 .97	214 .91	0	0 .00
2	CUSIP # 449253103 IAA INC	83 .46	37 .10	0	0 .00
1	CUSIP # 45167R104 IDEX CORP	163 .88	149 .12	0	0 .00
1	CUSIP # 45168D104 IDEX LABORATORIES INC	271 .93	220 .07	0	0 .00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	625.96	573.36	0	4.28
2	CUSIP # 452327109 ILLUMINA INC	608.44	613.86	0	0.00
2	CUSIP # 45337C102 INCYTE CORP	148.46	173.88	0	0.00
1	CUSIP # 45784P101 INSULET CORP	164.93	115.43	0	0.00
69	CUSIP # 458140100 INTEL CORPORATION	3,555.57	3,696.32	1	0.00
7	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	645.89	515.76	0	0.00
10	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	1,454.20	1,407.80	0	0.00
3	CUSIP # 459506101 INTL FLAVORS & FRAGRANCES INC	368.07	412.42	0	2.25
6	CUSIP # 460146103 INTERNATIONAL PAPER COMPANY	250.92	269.40	0	0.00
5	CUSIP # 460690100 INTERPUBLIC GROUP OF COS INC	107.80	105.30	0	0.00
3	CUSIP # 461202103 INTUIT INC	797.82	769.21	0	0.00
1	CUSIP # 46120E602 INTUITIVE SURGICAL INC	539.93	570.51	0	0.00
5	CUSIP # 46187W107 INVITATION HOMES INC	148.05	123.74	0	0.00
1	CUSIP # 462222100 IONIS PHARMACEUTICALS INC	59.91	78.91	0	0.00



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2	CUSIP # 46266C105 IQVIA HOLDINGS INC	298.76	286.82	0	0.00
3	CUSIP # 46284V101 IRON MOUNTAIN INC	97.17	106.14	0	1.83
45	CUSIP # 46625H100 JP MORGAN CHASE & CO	5,296.05	4,486.05	1	0.00
4	CUSIP # 469814107 JACOBS ENGINEERING GROUP INC	366.00	294.80	0	0.00
36	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	4,657.68	4,973.36	1	0.00
4	CUSIP # 48203R104 JUNIPER NETWORKS INC	99.00	104.56	0	0.00
2	CUSIP # 48238T109 KAR AUCTION SERVICES INC	49.10	60.96	0	0.38
2	CUSIP # 482480100 KLA-TENCOR CORP	318.90	241.10	0	0.00
5	CUSIP # 485170302 KANSAS CITY SOUTHERN ORD	665.05	596.53	0	1.80
4	CUSIP # 487836108 KELLOGG COMPANY	257.40	225.02	0	0.00
16	CUSIP # 493267108 KEYCORP	285.44	247.82	0	0.00
2	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	194.50	171.66	0	0.00
2	CUSIP # 49427F108 KILROY REALTY CORP	155.78	149.42	0	0.97
4	CUSIP # 494368103 KIMBERLY-CLARK CORP	568.20	494.08	0	4.12

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 49446R109 KIMCO REALTY CORP	125 . 28	109 . 92	0	0 . 00
2	CUSIP # 500255104 KOHLS CORP	99 . 32	138 . 98	0	0 . 00
9	CUSIP # 500754106 THE KRAFT HEINZ CO	251 . 42	293 . 78	0	0 . 00
11	CUSIP # 501044101 KROGER COMPANY	283 . 58	262 . 65	0	0 . 00
5	CUSIP # 501889208 LKQ CORP	157 . 25	142 . 38	0	0 . 00
1	CUSIP # 50212V100 LPL FINANCIAL HOLDINGS INC	81 . 90	80 . 29	0	0 . 00
2	CUSIP # 502431109 L3HARRIS TECHNOLOGIES INC	417 . 28	139 . 82	0	0 . 00
1	CUSIP # 50540R409 LABORATORY CORP AMERICA	168 . 00	153 . 18	0	0 . 00
2	CUSIP # 512807108 LAM RESEARCH CORPORATION	462 . 22	363 . 22	0	2 . 30
1	CUSIP # 512816109 LAMAR ADVERTISING CO	81 . 93	77 . 17	0	0 . 00
2	CUSIP # 513272104 LAMB WESTON HOLDINGS INC	145 . 44	145 . 80	0	0 . 00
5	CUSIP # 517834107 LAS VEGAS SANDS CORP	288 . 80	298 . 28	0	0 . 00
3	CUSIP # 518439104 LAUDER ESTEE COMPANIES	596 . 85	484 . 23	0	0 . 00
1	CUSIP # 521865204 LEAR CORPORATION	117 . 90	134 . 73	0	0 . 00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 525327102 LEIDOS HOLDINGS INC	171.76	127.04	0	0.00
4	CUSIP # 526057104 LENNAR CORPORATION	223.40	197.24	0	0.00
3	CUSIP # 530307305 LIBERTY BROADBAND C	314.01	287.68	0	0.00
2	CUSIP # 531172104 LIBERTY PROPERTY TRUST	102.66	97.22	0	0.82
5	CUSIP # 531229854 LIBERTY MEDIA CORP	207.95	174.57	0	0.00
9	CUSIP # 532457108 LILLY ELI & COMPANY	1,006.47	1,178.28	0	0.00
3	CUSIP # 534187109 LINCOLN NATIONAL CORPORATION	180.96	174.18	0	0.00
2	CUSIP # 538034109 LIVE NATION ENTERTAINMENT INC	132.68	134.18	0	0.00
3	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	1,170.18	890.58	0	0.00
4	CUSIP # 540424108 LOEWS CORP	205.92	189.64	0	0.00
11	CUSIP # 548661107 LOWES COS INC	1,209.56	1,153.21	0	0.00
3	CUSIP # 55261F104 M & T BANK CORP	473.91	478.72	0	0.00
7	CUSIP # 552953101 MGM MIRAGE	194.04	184.16	0	0.00
1	CUSIP # 55354G100 MSCI INC A	217.75	191.79	0	0.00

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4	CUSIP # 55616P104 MACY'S INC	62 . 16	97 . 18	0	1 . 51
12	CUSIP # 565849106 MARATHON OIL CORPORATION	147 . 24	205 . 74	0	0 . 00
9	CUSIP # 56585A102 MARATHON PETROLEUM CORP	546 . 75	494 . 10	0	0 . 00
6	CUSIP # 571748102 MARSH & MCLENNAN COS INC	600 . 30	561 . 40	0	0 . 00
4	CUSIP # 571903202 MARRIOTT INTERNATIONAL INC CL A	497 . 48	509 . 73	0	0 . 00
1	CUSIP # 573284106 MARTIN MARIETTA MATERIALS INC	274 . 10	194 . 70	0	0 . 00
5	CUSIP # 574599106 MASCO CORPORATION	208 . 40	194 . 20	0	0 . 00
1	CUSIP # 574795100 MASIMO CORPORATION	148 . 79	143 . 31	0	0 . 00
12	CUSIP # 57636Q104 MASTERCARD INC	3,258 . 84	2,822 . 47	1	0 . 00
3	CUSIP # 57772K101 MAXIM INTEGRATED PRODUCTS INC	173 . 73	163 . 11	0	0 . 00
1	CUSIP # 579780206 MCCORMICK & CO	156 . 30	146 . 82	0	0 . 00
10	CUSIP # 580135101 MCDONALDS CORPORATION	2,147 . 10	1,882 . 90	1	0 . 00
3	CUSIP # 58155Q103 MCKESSON CORPORATION	409 . 98	347 . 04	0	1 . 23
5	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	97 . 80	93 . 90	0	1 . 30

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33	CUSIP # 58933Y105 MERCK & CO INC	2,777.94	2,739.66	1	18.15
10	CUSIP # 59156R108 METLIFE INC	471.60	423.90	0	0.00
112	CUSIP # 594918104 MICROSOFT CORPORATION	15,571.36	13,503.84	4	0.00
4	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	371.64	338.44	0	0.00
16	CUSIP # 595112103 MICRON TECHNOLOGY INC	685.60	655.86	0	0.00
2	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	260.02	217.18	0	0.00
1	CUSIP # 596278101 MIDDLEBY CORP	116.90	127.78	0	0.00
1	CUSIP # 608190104 MOHAWK INDUSTRIES INC	124.07	123.77	0	0.00
1	CUSIP # 60855R100 MOLINA HEALTHCARE INC	109.72	139.71	0	0.00
3	CUSIP # 60871R209 MOLSON COORS BREWING CO B	172.50	173.88	0	0.00
18	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	995.76	897.66	0	5.13
6	CUSIP # 61174X109 MONSTER BEVERAGE CORP	348.36	328.56	0	0.00
2	CUSIP # 615369105 MOODYS CORP	409.66	356.50	0	0.00
17	CUSIP # 617446448 MORGAN STANLEY	725.39	714.68	0	0.00

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5	CUSIP # 61945C103 MOSAIC CO/THE	102 . 50	133 . 55	0	0 . 00
2	CUSIP # 620076307 MOTOROLA SOLUTIONS INC	340 . 82	303 . 71	0	1 . 14
3	CUSIP # 629377508 NRG ENERGY INC	118 . 80	129 . 60	0	0 . 00
1	CUSIP # 631103108 NASDAQ OMX GROUP INC	99 . 35	85 . 16	0	0 . 00
5	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	106 . 00	134 . 65	0	0 . 00
2	CUSIP # 637417106 NATIONAL RETAIL PROPERTIES	112 . 80	109 . 54	0	0 . 00
2	CUSIP # 64110D104 NETAPP INC	105 . 02	135 . 84	0	0 . 00
1	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	90 . 11	85 . 97	0	0 . 00
5	CUSIP # 651229106 NEWELL RUBBERMAID INC	93 . 60	76 . 27	0	0 . 00
12	CUSIP # 651639106 NEWMONT MINING CORP	455 . 04	433 . 61	0	0 . 00
5	CUSIP # 65339F101 NEXTERA ENERGY INC	1 , 164 . 95	971 . 80	0	0 . 00
4	CUSIP # 65473P105 NISOURCE INC	119 . 68	114 . 81	0	0 . 00
8	CUSIP # 655044105 NOBLE ENERGY INC	179 . 68	200 . 56	0	0 . 00
1	CUSIP # 655663102 NORDSON CORP	146 . 26	130 . 26	0	0 . 00

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13	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	2,335.58	2,473.02	1	0.00
2	CUSIP # 665859104 NORTHERN TRUST CORPORATION	186.64	177.60	0	1.40
2	CUSIP # 666807102 NORTHROP GRUMMAN CORP	749.58	541.14	0	0.00
6	CUSIP # 670346105 NUCOR CORPORATION	305.46	343.62	0	2.40
9	CUSIP # 67066G104 NVIDIA CORP	1,566.63	1,623.96	0	0.00
2	CUSIP # 670837103 OGE ENERGY CORP	90.76	87.10	0	0.00
1	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	398.51	385.50	0	0.00
13	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	578.11	865.74	0	10.27
1	CUSIP # 679295105 OKTA INC	98.46	83.60	0	0.00
1	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	169.97	143.09	0	0.00
3	CUSIP # 681919106 OMNICOM GROUP INC	234.90	218.52	0	1.95
3	CUSIP # 681936100 OMEGA HEALTHCARE INVESTORS	125.37	113.10	0	0.00
6	CUSIP # 682189105 ON SEMICONDUCTOR CORP	115.26	126.96	0	0.00
5	CUSIP # 682680103 ONEOK INC	368.45	349.60	0	0.00

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33	CUSIP # 68389X105 ORACLE CORP	1,815.99	1,774.61	1	0.00
7	CUSIP # 69331C108 PG & E CORP	70.00	132.61	0	0.00
7	CUSIP # 693475105 PNC FINANCIAL SERVICES GROUP	981.12	847.63	0	0.00
3	CUSIP # 693506107 PPG INDUSTRIES INC	355.53	322.98	0	0.00
9	CUSIP # 69351T106 PPL CORPORATION	283.41	290.52	0	3.71
3	CUSIP # 693656100 PVH CORP	264.69	313.18	0	0.00
1	CUSIP # 69370C100 PTC INC	68.18	93.10	0	0.00
6	CUSIP # 693718108 PACCAR INC	420.06	411.87	0	0.00
2	CUSIP # 695156109 PACKAGING CORP OF AMERICA	212.20	190.54	0	1.58
1	CUSIP # 697435105 PALO ALTO NETWORKS INC	203.83	244.94	0	0.00
2	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	361.22	330.24	0	0.00
4	CUSIP # 704326107 PAYCHEX INC	331.08	318.20	0	0.00
1	CUSIP # 70432V102 PAYCOM SOFTWARE INC	209.49	186.64	0	0.00
15	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	1,553.85	1,561.88	0	0.00



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## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16	CUSIP # 713448108 PEPSICO INC	2,193.60	1,944.80	1	0.00
1	CUSIP # 714046109 PERKINELMER INC	85.17	95.13	0	0.00
72	CUSIP # 717081103 PFIZER INC	2,586.96	3,055.49	1	0.00
17	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	1,290.81	1,510.96	0	19.89
5	CUSIP # 718546104 PHILLIPS 66	512.00	488.00	0	0.00
1	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	97.07	96.75	0	0.00
3	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	377.31	427.77	0	1.32
1	CUSIP # 73278L105 POOL CORPORATION	201.70	187.36	0	0.00
1	CUSIP # 737446104 POST HOLDINGS INC	105.84	110.48	0	0.00
3	CUSIP # 74144T108 T ROWE PRICE GROUP INC	342.75	296.85	0	0.00
4	CUSIP # 74251V102 PRINCIPAL FINANCIAL GROUP	228.56	199.04	0	0.00
31	CUSIP # 742718109 PROCTER & GAMBLE CO	3,855.78	3,214.46	1	0.00
8	CUSIP # 743315103 PROGRESSIVE CORP	618.00	595.90	0	0.00
7	CUSIP # 74340W103 PROLOGIS INC	596.54	502.39	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	449 . 75	454 . 65	0	0 . 00
7	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	434 . 56	418 . 04	0	0 . 00
2	CUSIP # 74460D109 PUBLIC STORAGE INC	490 . 54	441 . 70	0	0 . 00
3	CUSIP # 745867101 PULTEGROUP INC	109 . 65	81 . 84	0	0 . 33
1	CUSIP # 74736K101 QORVO INC	74 . 14	71 . 24	0	0 . 00
2	CUSIP # 74834L100 QUEST DIAGNOSTICS	214 . 06	177 . 14	0	0 . 00
2	CUSIP # 749685103 RPM INTERNATIONAL INC	137 . 62	115 . 74	0	0 . 00
2	CUSIP # 754730109 RAYMOND JAMES FINANCIAL INC	164 . 92	155 . 68	0	0 . 68
3	CUSIP # 755111507 RAYTHEON COMPANY	588 . 57	546 . 15	0	0 . 00
4	CUSIP # 756109104 REALTY INCOME CORP	306 . 72	294 . 44	0	0 . 91
2	CUSIP # 758849103 REGENCY CENTERS CORP	138 . 98	133 . 26	0	0 . 00
1	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	277 . 40	402 . 42	0	0 . 00
19	CUSIP # 7591EP100 REGIONS FINANCIAL CORP	300 . 58	266 . 11	0	2 . 95
1	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	159 . 88	141 . 39	0	0 . 00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 760759100 REPUBLIC SERVICES INC	259 .65	240 .57	0	1 .22
1	CUSIP # 76680R206 RINGCENTRAL INC CL A	125 .66	107 .74	0	0 .00
2	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	111 .32	126 .94	0	0 .00
2	CUSIP # 773903109 ROCKWELL AUTOMATION	329 .60	333 .42	0	0 .00
1	CUSIP # 776696106 ROPER INDUSTRIES INC	356 .60	333 .81	0	0 .00
6	CUSIP # 778296103 ROSS STORES INC	659 .10	552 .52	0	0 .00
4	CUSIP # 78409V104 S&P GLOBAL INC	979 .92	822 .12	0	0 .00
2	CUSIP # 78410G104 SBA COMMUNICATIONS CORP	482 .30	391 .92	0	0 .00
2	CUSIP # 784117103 SEI INVESTMENTS COMPANY	118 .51	101 .50	0	0 .00
2	CUSIP # 78440X101 SL GREEN REALTY CORP	163 .50	169 .37	0	1 .70
3	CUSIP # 78467J100 SS&C TECHNOLOGIES HOLDINGS INC	154 .71	182 .17	0	0 .00
1	CUSIP # 78486Q101 SVB FINANCIAL GROUP	208 .95	216 .97	0	0 .00
11	CUSIP # 79466L302 SALESFORCE.COM INC	1,632 .84	1,689 .97	0	0 .00
1	CUSIP # 803607100 SAREPTA THERAPEUTICS INC	75 .32	119 .18	0	0 .00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 806407102 HENRY SCHEIN INC	127 .00	118 .64	0	0 .00
14	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	585 .62	593 .74	0	0 .00
1	CUSIP # 812578102 SEATTLE GENETICS INC	85 .40	75 .23	0	0 .00
4	CUSIP # 816851109 SEMPRA ENERGY	590 .44	502 .52	0	3 .87
2	CUSIP # 817565104 SERVICE CORP INTERNATIONAL	95 .62	78 .98	0	0 .00
2	CUSIP # 81761R109 SERVICEMASTER GLOBAL HLDGS INC	111 .80	92 .24	0	0 .00
2	CUSIP # 81762P102 SERVICENOW INC	507 .70	491 .12	0	0 .00
1	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	549 .87	423 .05	0	0 .00
5	CUSIP # 828806109 SIMON PROPERTY GROUP INC	778 .25	877 .35	0	0 .00
84	CUSIP # 82968B103 SIRIUS XM HOLDINGS INC	525 .42	473 .60	0	0 .00
2	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	158 .50	164 .42	0	0 .00
2	CUSIP # 832696405 JM SMUCKER CO	220 .04	233 .16	0	0 .00
1	CUSIP # 833034101 SNAP-ON INC	156 .54	151 .97	0	0 .00
10	CUSIP # 842587107 SOUTHERN COMPANY	617 .70	522 .70	0	0 .00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 848574109 SPIRIT AEROSYSTEMS HOLD CL A	82 . 24	91 . 35	0	0 . 12
2	CUSIP # 848637104 SPLUNK INC	235 . 72	250 . 14	0	0 . 00
4	CUSIP # 852234103 SQUARE INC-A	247 . 80	299 . 40	0	0 . 00
2	CUSIP # 854502101 STANLEY BLACK & DECKER INC	288 . 82	264 . 00	0	0 . 00
17	CUSIP # 855244109 STARBUCKS CORP	1, 503 . 14	1, 238 . 28	0	0 . 00
5	CUSIP # 857477103 STATE STREET CORP	295 . 95	327 . 40	0	2 . 60
3	CUSIP # 862121100 STORE CAPITAL CORP	112 . 23	98 . 88	0	1 . 05
5	CUSIP # 863667101 STRYKER CORP	1, 081 . 50	980 . 65	0	2 . 60
1	CUSIP # 866674104 SUN COMMUNITIES INC	148 . 45	118 . 18	0	0 . 75
8	CUSIP # 867914103 SUNTRUST BANKS INC	550 . 40	468 . 18	0	0 . 00
9	CUSIP # 871503108 SYMANTEC CORPORATION	212 . 67	206 . 20	0	0 . 00
2	CUSIP # 871607107 SYNOPSIS INC	274 . 50	225 . 20	0	0 . 00
8	CUSIP # 87165B103 SYNCHRONY FINANCIAL	272 . 72	252 . 64	0	0 . 00
7	CUSIP # 871829107 SYSCO CORPORATION	555 . 80	468 . 64	0	0 . 00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 87236Y108 TD AMERITRADE HOLDING CORP	140 . 10	148 . 74	0	0 . 00
24	CUSIP # 872540109 TJX COMPANIES INC	1 , 337 . 76	1 , 269 . 81	0	0 . 00
4	CUSIP # 872590104 T-MOBILE US INC	315 . 08	291 . 64	0	0 . 00
2	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	250 . 68	196 . 26	0	0 . 00
12	CUSIP # 876030107 TAPESTRY INC	312 . 60	381 . 25	0	0 . 00
6	CUSIP # 87612E106 TARGET CORPORATION	641 . 46	476 . 40	0	0 . 00
4	CUSIP # 87612G101 TARGA RESOURCES CORP	160 . 68	166 . 88	0	0 . 00
2	CUSIP # 880770102 TERADYNE INC	115 . 82	79 . 62	0	0 . 00
2	CUSIP # 88160R101 TESLA MOTORS INC	481 . 74	535 . 22	0	0 . 00
12	CUSIP # 882508104 TEXAS INSTRUMENTS INC	1 , 550 . 88	1 , 297 . 56	0	0 . 00
3	CUSIP # 883203101 TEXTRON, INC	146 . 88	150 . 81	0	0 . 06
5	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	1 , 456 . 35	1 , 346 . 80	0	0 . 95
1	CUSIP # 886547108 TIFFANY & CO	92 . 63	103 . 57	0	0 . 58
1	CUSIP # 891092108 TORO COMPANY	73 . 30	68 . 48	0	0 . 23

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 892356106 TRACTOR SUPPLY	180.88	203.47	0	0.00
1	CUSIP # 893641100 TRANSDIGM GROUP INC	520.67	449.24	0	0.00
2	CUSIP # 89400J107 TRANSUNION	162.22	131.04	0	0.00
4	CUSIP # 89417E109 TRAVELERS COS INC	594.76	541.24	0	0.00
3	CUSIP # 896239100 TRIMBLE NAVIGATION LTD	116.43	119.37	0	0.00
1	CUSIP # 90138F102 TWILIO INC	109.96	134.14	0	0.00
5	CUSIP # 902494103 TYSON FOODS INC CL A	430.70	350.56	0	0.00
4	CUSIP # 902653104 UDR INC	193.92	181.00	0	0.00
2	CUSIP # 902681105 UGI CORPORATION	100.54	112.70	0	0.65
29	CUSIP # 902973304 US BANCORP	1,604.86	1,432.77	0	12.18
1	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	250.65	342.33	0	0.00
5	CUSIP # 910047109 UNITED AIRLINES	442.05	408.08	0	0.00
9	CUSIP # 911312106 UNITED PARCEL SERVICE INC	1,078.38	973.08	0	0.00
2	CUSIP # 911363109 UNITED RENTALS, INC	249.28	243.97	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 912008109 US FOODS HOLDING CORP	123 .30	104 .93	0	0 .00
10	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	1 ,365 .20	1 ,265 .70	0	0 .00
13	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	2 ,825 .16	3 ,190 .71	1	0 .00
1	CUSIP # 91347P105 UNIVERSAL DISPLAY CORP	167 .90	154 .43	0	0 .00
1	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	148 .75	134 .39	0	0 .00
12	CUSIP # 918204108 VF CORP	1 ,067 .88	1 ,011 .13	0	0 .00
1	CUSIP # 91879Q109 VAIL RESORTS INC	227 .56	222 .68	0	0 .00
5	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	426 .20	433 .85	0	0 .00
1	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	119 .09	139 .69	0	0 .00
2	CUSIP # 922475108 VEEVA SYSTEMS INC-CLASS A	305 .38	282 .45	0	0 .00
5	CUSIP # 92276F100 VENTAS INC	365 .15	324 .60	0	3 .96
16	CUSIP # 92339V100 VEREIT INC	156 .48	137 .54	0	2 .20
2	CUSIP # 92343E102 VERISIGN INC	377 .26	365 .72	0	0 .00
53	CUSIP # 92343V104 VERIZON COMMUNICATIONS	3 ,199 .08	3 ,201 .38	1	0 .00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 92345Y106 VERISK ANALYTICS INC CL A	316.28	261.50	0	0.00
2	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	338.84	374.38	0	0.00
4	CUSIP # 92553P201 VIACOM INC CL B	96.12	109.32	0	0.80
8	CUSIP # 925652109 VICI PROPERTIES INC	181.20	175.59	0	2.38
22	CUSIP # 92826C839 VISA INC CL A	3,784.22	3,434.28	1	0.00
5	CUSIP # 92840M102 VISTRA ENERGY CORP	133.65	130.95	0	0.00
1	CUSIP # 928563402 VMWARE INC CL A	150.06	181.95	0	0.00
4	CUSIP # 929042109 VORNADO REALTY TRUST	254.68	261.46	0	0.00
2	CUSIP # 929089100 VOYA FINANCIAL INC	108.88	98.26	0	0.00
2	CUSIP # 929160109 VULCAN MATERIALS CO	302.48	228.32	0	0.00
1	CUSIP # 92927K102 WABCO HOLDINGS INC	133.75	142.84	0	0.00
3	CUSIP # 92936U109 WP CAREY INC	268.50	237.80	0	3.11
4	CUSIP # 92939U106 WEC ENERGY GROUP INC	380.40	318.76	0	0.00
2	CUSIP # 929740108 WABTEC CORP	143.72	140.82	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16	CUSIP # 931142103 WAL-MART STORES INC	1,898.88	1,579.20	1	0.00
11	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	608.41	662.16	0	0.00
5	CUSIP # 94106L109 WASTE MANAGEMENT INC	575.00	515.00	0	0.00
1	CUSIP # 941848103 WATERS CORPORATION	223.23	247.61	0	0.00
1	CUSIP # 94419L101 WAYFAIR INC-	112.12	161.70	0	0.00
1	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	259.17	237.89	0	0.00
5	CUSIP # 95040Q104 WELLTOWER INC	453.25	396.79	0	0.00
1	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	141.82	105.60	0	0.00
3	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	178.92	144.63	0	0.00
7	CUSIP # 959802109 WESTERN UNION CO	162.19	128.07	0	0.00
4	CUSIP # 96145D105 WESTROCK CO	145.80	148.00	0	0.00
1	CUSIP # 96208T104 WEX INC	202.07	188.17	0	0.00
11	CUSIP # 962166104 WEYERHAUSER CO	304.70	282.13	0	0.00
1	CUSIP # 963320106 WHIRLPOOL CORPORATION	158.36	130.00	0	0.00

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21	CUSIP # 969457100 WILLIAMS COS INC	505.26	609.00	0	0.00
2	CUSIP # 98138H101 WORKDAY INC CL A	339.92	399.44	0	0.00
1	CUSIP # 983793100 XPO LOGISTICS INC	71.57	54.92	0	0.00
6	CUSIP # 98389B100 XCEL ENERGY INC	389.34	343.32	0	2.43
3	CUSIP # 983919101 XILINX INC	287.70	377.67	0	0.00
3	CUSIP # 98419M100 XYLEM INC	238.86	237.04	0	0.00
3	CUSIP # 98421M106 XEROX HOLDINGS CORP	89.73	98.28	0	0.75
4	CUSIP # 988498101 YUM BRANDS INC	453.72	396.12	0	0.00
4	CUSIP # 98850P109 YUM CHINA HOLDINGS INC	181.72	173.88	0	0.00
2	CUSIP # 98919V105 ZAYO GROUP HOLDINGS INC	67.80	66.18	0	0.00
1	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	206.37	207.68	0	0.00
1	CUSIP # 98936J101 ZENDESK INC	72.88	83.91	0	0.00
2	CUSIP # 98956P102 ZIMMER HOLDINGS INC	274.54	255.32	0	0.48
3	CUSIP # 989701107 ZIONS BANCORPORATION	133.56	133.71	0	0.00

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4	CUSIP # 98978V103 ZOETIS INC	498.36	394.80	0	0.00
2	CUSIP # G0684D107 ATHENE HOLDING LTD CLASS A	84.12	81.48	0	0.00
10	CUSIP # G51502105 JOHNSON CONTROLS INTERNATIONAL	438.90	364.90	0	2.60
6	CUSIP # G66721104 NORWEGIAN CRUISE LINE HOLDINGS	310.62	318.87	0	0.00
3	CUSIP # N72482123 QIAGEN NV	98.91	120.45	0	0.00
5	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	541.65	581.26	0	3.90
		<b>318,662.96</b>	<b>302,543.07</b>	<b>88</b>	<b>285.86</b>
<b>FOREIGN STOCK</b>					
5	CUSIP # 550021109 LULULEMON ATHLETICA INC	962.65	763.82	0	0.00
19	CUSIP # 806857108 SCHLUMBERGER LTD	649.23	746.04	0	9.50
1	CUSIP # G0176J109 ALLEGION PLC	103.65	87.90	0	0.00
4	CUSIP # G0177J108 ALLERGAN PLC	673.16	592.76	0	0.00
2	CUSIP # G02602103 AMDOCS LTD	132.22	108.24	0	0.57
3	CUSIP # G0408V102 AON PLC	580.71	499.41	0	0.00

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5	CUSIP # G0450A105 ARCH CAPITAL GROUP LTD	209.90	160.75	0	0.00
1	CUSIP # G06242104 ATLASSIAN CORP PLC CL A	125.44	111.46	0	0.00
8	CUSIP # G1151C101 ACCENTURE PLC	1,538.80	1,347.98	0	0.00
2	CUSIP # G16962105 BUNGE LTD	113.24	103.34	0	0.00
7	CUSIP # G29183103 EATON CORP PLC	582.05	560.11	0	0.00
1	CUSIP # G3223R108 EVEREST RE GROUP LTD	266.09	215.68	0	0.00
4	CUSIP # G47567105 IHS MARKIT LTD	267.52	213.52	0	0.00
3	CUSIP # G47791101 INGERSOLL-RAND PLC	369.63	317.88	0	0.00
5	CUSIP # G491BT108 INVESCO LIMITED	84.70	95.80	0	0.00
1	CUSIP # G50871105 JAZZ PHARMACEUTICALS PLC	128.14	138.23	0	0.00
7	CUSIP # G5876H105 MARVELL TECHNOLOGY GROUP LTD	174.79	139.44	0	0.00
16	CUSIP # G5960L103 MEDTRONIC PLC	1,737.92	1,476.35	0	8.64
3	CUSIP # G6095L109 APTIV PLC	262.26	235.95	0	0.00
4	CUSIP # G6518L108 NIELSEN HOLDINGS PLC	85.00	107.98	0	0.00

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1	CUSIP # G7496G103 RENAISSANCERE HOLDINGS LTD	193 . 45	175 . 43	0	0 . 00
2	CUSIP # G8060N102 SENSATA TECHNOLOGIES HOLDING PLC	100 . 12	92 . 04	0	0 . 00
2	CUSIP # G96629103 WILLIS TOWERS WATSON PLC	385 . 94	353 . 66	0	1 . 30
6	CUSIP # H1467J104 CHUBB LIMITED	968 . 64	825 . 12	0	4 . 50
1	CUSIP # H2906T109 GARMIN LTD	84 . 69	85 . 05	0	0 . 00
11	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	984 . 17	939 . 73	0	0 . 00
5	CUSIP # N59465109 MYLAN NV	98 . 90	142 . 75	0	0 . 00
5	CUSIP # N6596X109 NXP SEMICONDUCTORS NV	545 . 60	447 . 90	0	1 . 88
		<b>12 , 408 . 61</b>	<b>11 , 084 . 32</b>	<b>3</b>	<b>26 . 39</b>
	<b>MUTUAL FUNDS - EQUITY</b>				
72	CUSIP # 464287622 ISHARES RUSSELL 1000 INDEX FUND	11 , 846 . 88	11 , 796 . 66	3	0 . 00
		<b>11 , 846 . 88</b>	<b>11 , 796 . 66</b>	<b>3</b>	<b>0 . 00</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
14 , 328 . 59	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	14 , 328 . 59	14 , 328 . 59	4	0 . 00
		<b>14 , 328 . 59</b>	<b>14 , 328 . 59</b>	<b>4</b>	<b>0 . 00</b>



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THE DGI GROWTH FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
621,012.9	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	621,012.90	621,012.90	1	810.95
		<b>621,012.90</b>	<b>621,012.90</b>	<b>1</b>	<b>810.95</b>
<b>COMMON STOCK</b>					
17,292	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	1,580,142.96	1,120,644.18	3	0.00
8,178	CUSIP # 016255101 ALIGN TECHNOLOGY INC	1,479,563.76	1,008,253.91	3	0.00
7,699	CUSIP # 052769106 AUTODESK INC	1,137,142.30	606,659.65	2	0.00
27,675	CUSIP # 127097103 CABOT OIL & GAS CORP	486,249.75	525,221.61	1	0.00
7,131	CUSIP # 163072101 CHEESECAKE FACTORY	297,220.08	338,609.37	1	0.00
13,775	CUSIP # 192422103 COGNEX CORPORATION	676,765.75	625,722.30	1	0.00
14,189	CUSIP # 248019101 DELUXE CORP	697,531.24	622,885.47	1	0.00
19,419	CUSIP # 25659T107 DOLBY LABORATORIES INC	1,255,244.16	1,140,824.05	2	0.00
16,029	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	3,524,937.39	1,415,748.16	7	0.00
5,783	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	1,405,095.51	973,790.72	3	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX6344  
THE DGI GROWTH FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
45,763	CUSIP # 371901109 GENTEX CORP	1,260,084.21	722,323.71	2	0.00
12,495	CUSIP # 37253A103 GENTHERM INC	513,357.08	445,407.04	1	0.00
14,425	CUSIP # 384109104 GRACO INC	664,127.00	349,309.74	1	0.00
4,194	CUSIP # 44980X109 IPG PHOTONICS INC	568,706.40	558,621.48	1	0.00
8,600	CUSIP # 461202103 INTUIT INC	2,287,084.00	939,519.24	4	0.00
3,301	CUSIP # 46120E602 INTUITIVE SURGICAL INC	1,782,308.93	666,447.16	3	0.00
64,913	CUSIP # 477143101 JETBLUE AIRWAYS CORP	1,087,292.75	1,243,986.03	2	0.00
9,794	CUSIP # 515098101 LANDSTAR SYSTEMS INC	1,102,608.52	644,611.78	2	0.00
6,709	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	486,603.77	555,874.12	1	0.00
6,029	CUSIP # 562750109 MANHATTAN ASSOCIATES	486,359.43	264,755.70	1	0.00
10,089	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	937,368.99	517,647.09	2	0.00
14,013	CUSIP # 596278101 MIDDLEBY CORP	1,638,119.70	1,674,390.47	3	0.00
30,298	CUSIP # 62855J104 MYRIAD GENETICS INC	867,431.74	916,127.12	2	0.00
20,444	CUSIP # 655664100 NORDSTROM INC	688,349.48	801,673.53	1	0.00



# ACCOUNT STATEMENT

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XXXXXX6344  
THE DGI GROWTH FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,225	CUSIP # 704326107 PAYCHEX INC	515,243.25	310,369.01	1	0.00
17,629	CUSIP # 727493108 PLANTRONICS INC	657,914.28	810,122.95	1	0.00
26,042	CUSIP # 729132100 PLEXUS CORP	1,627,885.42	1,125,942.13	3	0.00
15,721	CUSIP # 739276103 POWER INTEGRATIONS INC	1,421,650.03	957,983.24	3	0.00
8,285	CUSIP # 743713109 PROTO LABS INC	845,898.50	404,538.94	2	0.00
36,471	CUSIP # 74624M102 PURE STORAGE INC-CLASS A	617,818.74	580,281.88	1	0.00
4,512	CUSIP # 751212101 RALPH LAUREN CORP	430,760.64	486,019.41	1	3,102.00
18,868	CUSIP # 75606N109 REALPAGE INC	1,186,042.48	469,280.15	2	0.00
26,741	CUSIP # 83125X103 SLEEP NUMBER CORP	1,104,938.12	684,384.83	2	0.00
184,326	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	355,749.18	1,024,682.31	1	0.00
10,701	CUSIP # 852857200 STAMPS.COM INC	796,689.45	763,017.71	2	0.00
42,394	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	813,964.80	1,029,289.80	2	0.00
10,562	CUSIP # 872307103 TCF FINANCIAL CORP	402,095.34	175,453.36	1	0.00
49,732	CUSIP # 872540109 TJX COMPANIES INC	2,772,061.68	1,441,530.28	5	0.00

# ACCOUNT STATEMENT

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XXXXXX6344  
THE DGI GROWTH FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,756	CUSIP # 896945201 TRIPADVISOR INC	222,642.08	334,885.14	0	0.00
14,134	CUSIP # 90353W103 UBIQUITI INC	1,671,486.84	646,912.76	3	0.00
26,184	CUSIP # 904311107 UNDER ARMOUR INC - CLASS C CL A	522,108.96	458,717.70	1	0.00
10,615	CUSIP # 917047102 URBAN OUTFITTERS INC	298,175.35	329,700.44	1	0.00
7,961	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	948,075.49	579,551.78	2	0.00
11,637	CUSIP # 92552V100 VIASAT INC	876,498.84	730,714.23	2	0.00
10,945	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	1,185,671.85	756,442.70	2	8,537.10
		<b>46,183,066.22</b>	<b>32,778,874.38</b>	<b>91</b>	<b>11,639.10</b>
	<b>FOREIGN STOCK</b>				
42,070	CUSIP # 683715106 OPEN TEXT CORP	1,716,876.70	1,045,407.70	3	0.00
154,058	CUSIP # 903914208 ULTRA PETROLUEM CORP	34,663.05	1,765,913.11	0	0.00
8,747	CUSIP # G47567105 IHS MARKIT LTD	584,999.36	307,062.34	1	0.00
15,485	CUSIP # H2906T109 GARMIN LTD	1,311,424.65	719,072.05	3	0.00
9,020	CUSIP # N22717107 CORE LABORATORIES NV	420,512.40	692,207.29	1	0.00
		<b>4,068,476.16</b>	<b>4,529,662.49</b>	<b>8</b>	<b>0.00</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				

# ACCOUNT STATEMENT

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Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX6344  
THE DGI GROWTH FUND

## Preliminary Asset Detail As Of 09/30/2019

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
102,425.67	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	102,425.67	102,425.67	0	0.00
		102,425.67	102,425.67	0	0.00



## ACCOUNT STATEMENT

Statement Period  
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07/01/2019 through 09/30/2019  
XXXXXX7637  
DSM U.S. LARGE CAP GROWTH CIF

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
9,431.78	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	9,431.78	9,431.78	0	132.13
		<b>9,431.78</b>	<b>9,431.78</b>	<b>0</b>	<b>132.13</b>
<b>COMMON STOCK</b>					
22,425	CUSIP # 002824100 ABBOTT LABORATORIES	1,876,299.75	1,257,325.43	2	0.00
20,225	CUSIP # 00724F101 ADOBE SYSTEMS INC	5,587,156.25	2,290,164.05	7	0.00
4,690	CUSIP # 02079K305 ALPHABET INC	5,727,146.60	4,203,118.27	7	0.00
2,495	CUSIP # 023135106 AMAZON.COM INC	4,331,095.45	4,262,084.05	6	0.00
21,225	CUSIP # 053015103 AUTO DATA PROCESSING INC.	3,426,139.50	3,028,359.34	4	16,767.75
9,750	CUSIP # 075887109 BECTON DICKINSON AND CO	2,466,360.00	2,037,132.89	3	0.00
1,045	CUSIP # 09857L108 BOOKING HOLDINGS INC	2,050,927.45	1,682,028.18	3	0.00
7,825	CUSIP # 122017106 BURLINGTON STORES INC	1,563,591.50	1,267,653.49	2	0.00
47,775	CUSIP # 28414H103 ELANCO ANIMAL HEALTH INC	1,270,337.25	1,480,784.17	2	0.00
9,375	CUSIP # 29414B104 EPAM SYSTEMS INC	1,709,250.00	1,384,855.56	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX7637  
DSM U.S. LARGE CAP GROWTH CIF

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
22,500	CUSIP # 30303M102 FACEBOOK INC	4,006,800.00	2,733,380.55	5	0.00
8,100	CUSIP # 37940X102 GLOBAL PAYMENTS INC	1,287,900.00	1,146,234.42	2	0.00
7,800	CUSIP # 461202103 INTUIT INC	2,074,332.00	1,461,597.65	3	0.00
6,750	CUSIP # 55354G100 MSCI INC A	1,469,812.50	1,078,770.65	2	0.00
50,250	CUSIP # 594918104 MICROSOFT CORPORATION	6,986,257.50	3,983,373.60	9	0.00
34,150	CUSIP # 61174X109 MONSTER BEVERAGE CORP	1,982,749.00	1,702,240.25	3	0.00
9,075	CUSIP # 64125C109 NEUROCRINE BIOSCIENCES INC	817,748.25	786,998.70	1	0.00
10,075	CUSIP # 697435105 PALO ALTO NETWORKS INC	2,053,587.25	2,342,192.80	3	0.00
34,175	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	3,540,188.25	2,275,497.49	5	0.00
266,200	CUSIP # 82968B103 SIRIUS XM HOLDINGS INC	1,665,081.00	1,563,435.56	2	0.00
5,850	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	1,703,929.50	1,289,690.80	2	1,111.50
27,500	CUSIP # 92826C839 VISA INC CL A	4,730,275.00	2,290,122.93	6	0.00
26,400	CUSIP # 98978V103 ZOETIS INC	3,289,176.00	1,482,233.78	4	0.00
14,175	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	1,535,577.75	1,237,995.88	2	11,056.50

# ACCOUNT STATEMENT

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07/01/2019 through 09/30/2019  
XXXXXX7637  
DSM U.S. LARGE CAP GROWTH CIF

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		67,151,717.75	48,267,270.49	88	28,935.75
	<b>FOREIGN STOCK</b>				
28,525	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	4,770,235.75	2,536,492.68	6	0.00
99,625	CUSIP # 88032Q109 TENCENT HOLDINGS LTD UNSPONSORED ADR	4,147,388.75	2,659,757.92	5	0.00
		8,917,624.50	5,196,250.60	12	0.00
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
91,479.06	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	91,479.06	91,479.06	0	0.00
		91,479.06	91,479.06	0	0.00



## ACCOUNT STATEMENT

Statement Period  
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07/01/2019 through 09/30/2019  
XXXXXX5363  
FACETS TARGET RETIREMENT 2020  
FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
675.273	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	89,250.83	76,815.78	5	0.00
		<b>89,250.83</b>	<b>76,815.78</b>	<b>5</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
6,552.544	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	71,121.06	66,072.43	4	0.00
55,707.33	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	677,224.04	614,312.26	38	0.00
90,044.37	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	90,044.37	90,044.37	5	0.00
		<b>838,389.47</b>	<b>770,429.06</b>	<b>47</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
1,773.037	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	75,859.21	56,899.83	4	0.00
2,961.468	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	152,474.44	111,151.35	9	0.00
2,604.859	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	317,868.34	216,235.85	18	0.00
12,471.868	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	266,280.17	249,092.85	15	0.00
3,860.424	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	44,513.00	47,597.06	2	0.00
		<b>856,995.16</b>	<b>680,976.94</b>	<b>48</b>	<b>0.00</b>



## ACCOUNT STATEMENT

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Statement Period  
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07/01/2019 through 09/30/2019  
XXXXXX5407  
FACETS TARGET RETIREMENT 2030  
FUND

### Preliminary Asset Detail As Of 09/30/2019

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
731.58	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	731.58	731.58	98	0.00
		731.58	731.58	98	0.00





## ACCOUNT STATEMENT

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XXXXXX5443  
FACETS TARGET RETIREMENT 2040  
FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
9.879	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,305.71	1,244.69	5	0.00
		1,305.71	1,244.69	5	0.00
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
383.489	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	4,662.01	4,553.72	18	0.00
765	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	765.00	765.00	3	0.00
		5,427.01	5,318.72	21	0.00
<b>COMMON TRUST FUNDS - EQUITY</b>					
37.228	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	1,592.80	1,594.63	6	0.00
69.237	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	3,564.74	3,505.09	14	0.00
62.265	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	7,598.14	7,347.16	29	0.00
267.244	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	5,705.78	5,634.31	22	0.00
78.223	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	901.96	908.20	3	0.00
		19,363.42	18,989.39	74	0.00



## ACCOUNT STATEMENT

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07/01/2019 through 09/30/2019  
XXXXXX5489  
FACETS TARGET RETIREMENT 2050  
FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
12.153	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	1,606.26	1,505.47	5	0.00
		<b>1,606.26</b>	<b>1,505.47</b>	<b>5</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
236.628	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,876.64	2,780.39	9	0.00
950.84	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	950.84	950.84	3	0.00
		<b>3,827.48</b>	<b>3,731.23</b>	<b>12</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
51.805	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	2,216.47	2,260.01	7	0.00
96.063	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	4,945.91	4,916.60	15	0.00
85.674	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	10,454.71	10,184.30	33	0.00
365.772	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	7,809.40	7,767.30	24	0.00
110.54	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	1,274.59	1,298.08	4	0.00
		<b>26,701.08</b>	<b>26,426.29</b>	<b>83</b>	<b>0.00</b>



## ACCOUNT STATEMENT

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07/01/2019 through 09/30/2019  
XXXXXX2776  
FACETS LIFESTYLE AGGRESSIVE FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
2,019.545	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	266,923.26	235,416.72	5	0.00
		<b>266,923.26</b>	<b>235,416.72</b>	<b>5</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
52,615.853	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	639,641.51	580,670.59	12	0.00
160,172.59	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	160,172.59	160,172.59	3	0.00
		<b>799,814.10</b>	<b>740,843.18</b>	<b>15</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
8,235.548	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	352,357.10	264,784.15	7	0.00
15,318.729	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	788,701.61	569,948.40	15	0.00
13,474.983	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	1,644,338.70	1,117,729.86	31	0.00
59,684.465	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,274,291.02	1,092,830.50	24	0.00
18,473.908	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	213,015.24	199,223.55	4	0.00
		<b>4,272,703.67</b>	<b>3,244,516.46</b>	<b>80</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX2856  
FACETS LIFESTYLE CONSERVATIVE FD

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
1,669.293	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	220,630.46	188,564.71	5	0.00
		<b>220,630.46</b>	<b>188,564.71</b>	<b>5</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
36,447.085	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	395,595.24	366,355.08	9	0.00
170,334.951	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,070,731.51	1,872,468.83	47	0.00
267,086.89	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	267,086.89	267,086.89	6	0.00
		<b>2,733,413.64</b>	<b>2,505,910.80</b>	<b>62</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
2,578.612	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	110,325.66	84,724.26	3	0.00
4,754.223	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	244,776.40	178,286.12	6	0.00
4,716.146	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	575,506.58	400,965.93	13	0.00
20,555.306	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	438,865.32	370,596.53	10	0.00
7,558.401	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	87,152.90	87,291.29	2	0.00
		<b>1,456,626.86</b>	<b>1,121,864.13</b>	<b>33</b>	<b>0.00</b>



## ACCOUNT STATEMENT

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XXXXXX2810  
FACETS LIFESTYLE MODERATE FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
1,772.946	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	234,330.27	198,962.81	5	0.00
		<b>234,330.27</b>	<b>198,962.81</b>	<b>5</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
12,882.625	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	139,827.51	128,840.94	3	0.00
126,943.221	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,543,226.01	1,393,298.62	33	0.00
186,906.86	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	186,906.86	186,906.86	4	0.00
		<b>1,869,960.38</b>	<b>1,709,046.42</b>	<b>40</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
5,257.691	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	224,949.78	157,477.72	5	0.00
8,707.75	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	448,328.09	300,056.76	10	0.00
8,179.326	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	998,114.97	674,566.13	21	0.00
37,031.186	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	790,633.00	683,372.54	17	0.00
10,125.878	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	116,757.45	100,451.43	2	0.00
		<b>2,578,783.29</b>	<b>1,915,924.58</b>	<b>55</b>	<b>0.00</b>



## ACCOUNT STATEMENT

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XXXXXX5327  
FACETS TARGET RETIREMENT NOW  
FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>MUTUAL FUNDS - EQUITY</b>					
3.554	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	469.73	469.12	5	0.00
		<b>469.73</b>	<b>469.12</b>	<b>5</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
75.278	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	817.06	815.20	9	0.00
358.342	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	4,356.30	4,327.22	47	0.00
551.65	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	551.65	551.65	6	0.00
		<b>5,725.01</b>	<b>5,694.07</b>	<b>62</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
5.488	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	234.80	241.51	3	0.00
10.462	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	538.65	543.27	6	0.00
10.287	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	1,255.31	1,267.43	13	0.00
41.94	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	895.44	900.71	10	0.00
15.947	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	183.88	187.52	2	0.00
		<b>3,108.08</b>	<b>3,140.44</b>	<b>33</b>	<b>0.00</b>



## ACCOUNT STATEMENT

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### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
13,629.86	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	13,629.86	13,629.86	2	0.00
		<b>13,629.86</b>	<b>13,629.86</b>	<b>2</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
9	CUSIP # 001055102 AFLAC INC	470.88	417.17	0	0.00
17	CUSIP # 00123Q104 AGNC INVESTMENT CORP	273.53	299.49	0	2.72
4	CUSIP # 00164V103 AMC NETWORKS INC	196.64	225.87	0	0.00
4	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	230.24	197.85	0	0.00
14	CUSIP # 00206R102 AT&T INC	529.76	411.23	0	0.00
3	CUSIP # 002535300 AARON'S INC	192.78	151.17	0	0.11
5	CUSIP # 00404A109 ACADIA HEALTHCARE CO INC	155.40	134.38	0	0.00
4	CUSIP # 007800105 AEROJET ROCKETDYNE HOLDINGS	202.04	145.63	0	0.00
8	CUSIP # 014491104 ALEXANDER & BALDWIN INC	196.08	163.01	0	0.00
5	CUSIP # 020002101 ALLSTATE CORPORATION	543.40	480.25	0	2.50

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 023436108 AMEDISYS INC	393 . 03	343 . 80	0	0 . 00
17	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	275 . 74	280 . 39	0	0 . 00
3	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	371 . 19	366 . 27	0	0 . 00
27	CUSIP # 03485P300 ANGLO AMERICAN PLC-UNSP ADR	308 . 61	313 . 38	0	0 . 00
31	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	272 . 80	336 . 24	0	7 . 75
8	CUSIP # 03748R754 APARTMENT INVT & MGT CO	417 . 12	371 . 29	0	0 . 00
12	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	492 . 84	494 . 15	0	0 . 00
3	CUSIP # 049560105 ATMOS ENERGY CORP	341 . 67	242 . 21	0	0 . 00
1	CUSIP # 053332102 AUTOZONE INC	1,084 . 62	839 . 42	0	0 . 00
9	CUSIP # 05508R106 B & G FOODS INC	170 . 19	255 . 36	0	4 . 28
11	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	497 . 31	524 . 12	0	0 . 00
2	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	416 . 04	404 . 19	0	0 . 00
7	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	274 . 89	335 . 78	0	0 . 00
1	CUSIP # 090572207 BIO-RAD LABORATORIES INC	332 . 74	229 . 29	0	0 . 00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 104674106 BRADY CORP CL A	212 .20	177 .33	0	0 .00
3	CUSIP # 11135F101 BROADCOM INC	828 .21	793 .08	0	7 .95
2	CUSIP # 122017106 BURLINGTON STORES INC	399 .64	321 .24	0	0 .00
4	CUSIP # 12503M108 CBOE HOLDINGS INC	459 .64	382 .86	0	0 .00
5	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	423 .90	432 .02	0	0 .00
3	CUSIP # 12572Q105 CME GROUP INC	634 .02	534 .80	0	0 .00
26	CUSIP # 12653C108 CNX RESOURCES CORP	188 .76	279 .36	0	0 .00
2	CUSIP # 12709P103 CABOT MICROELECTRONICS CORP	282 .42	196 .88	0	0 .00
5	CUSIP # 128030202 CAL-MAINE FOODS, INC	199 .78	214 .71	0	0 .00
3	CUSIP # 147528103 CASEYS GENERAL STORES INC	483 .48	422 .33	0	0 .00
8	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	221 .80	247 .97	0	0 .00
7	CUSIP # 156782104 CERNER CORP	477 .19	388 .05	0	1 .26
4	CUSIP # 163072101 CHEESECAKE FACTORY	166 .72	181 .66	0	0 .00
4	CUSIP # 166764100 CHEVRON CORP	474 .40	447 .71	0	0 .00

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## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11	CUSIP # 171340102 CHURCH & DWIGHT CO INC	827 .64	738 .69	0	0 .00
7	CUSIP # 171779309 CIENA CORP	274 .61	189 .84	0	0 .00
11	CUSIP # 17243V102 CINEMARK HOLDINGS INC	425 .04	409 .86	0	0 .00
4	CUSIP # 172755100 CIRRUS LOGIC INC	214 .32	153 .68	0	0 .00
5	CUSIP # 189054109 CLOROX COMPANY	759 .35	767 .45	0	0 .00
11	CUSIP # 20030N101 COMCAST CORP	495 .88	389 .74	0	0 .00
6	CUSIP # 209115104 CONSOLIDATED EDISON INC	566 .82	493 .26	0	0 .00
3	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	621 .84	542 .77	0	0 .00
3	CUSIP # 22160K105 COSTCO WHOLESALE CORP	864 .33	625 .54	0	0 .00
2	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	325 .30	319 .41	0	0 .00
10	CUSIP # 227046109 CROCS INC	277 .60	272 .62	0	0 .00
7	CUSIP # 23331A109 D R HORTON INC	368 .97	314 .33	0	0 .00
3	CUSIP # 237194105 DARDEN RESTAURANTS INC	354 .66	272 .78	0	0 .00
10	CUSIP # 237266101 DARLING INTERNATIONAL INC	191 .30	201 .75	0	0 .00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 253393102 DICKS SPORTING GOODS INC	204 .05	165 .31	0	0 .00
4	CUSIP # 254687106 DISNEY WALT	521 .28	463 .91	0	0 .00
6	CUSIP # 256677105 DOLLAR GENERAL CORP	953 .64	589 .12	0	0 .00
5	CUSIP # 256746108 DOLLAR TREE INC	570 .80	500 .70	0	0 .00
2	CUSIP # 258278100 DORMAN PRODUCTS INC	159 .08	173 .15	0	0 .00
4	CUSIP # 268948106 EAGLE BANCORP INC	178 .48	208 .27	0	0 .00
4	CUSIP # 278865100 ECOLAB INC	792 .16	645 .89	0	1 .84
4	CUSIP # 292218104 EMPLOYERS HOLDINGS INC	174 .32	169 .12	0	0 .00
6	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	379 .68	375 .03	0	1 .68
25	CUSIP # 29286D105 ENGIE SPON ADR	407 .25	372 .15	0	0 .00
3	CUSIP # 29358P101 ENSIGN GROUP	142 .29	125 .09	0	0 .14
2	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	371 .30	374 .06	0	0 .00
6	CUSIP # 30040W108 EVERSOURCE ENERGY	512 .82	353 .45	0	0 .00
10	CUSIP # 30161N101 EXELON CORPORATION	483 .10	456 .37	0	0 .00

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## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 302130109 EXPEDITORS INTL WASH INC	371 .45	306 .55	0	0 .00
2	CUSIP # 302941109 FTI CONSULTING	211 .98	141 .64	0	0 .00
4	CUSIP # 30303M102 FACEBOOK INC	712 .32	680 .16	0	0 .00
6	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	194 .46	152 .44	0	0 .00
3	CUSIP # 315616102 F5 NETWORKS INC	421 .26	411 .33	0	0 .00
9	CUSIP # 337738108 FISERV INC	932 .31	749 .02	0	0 .00
16	CUSIP # 343498101 FLOWERS FOODS INC	370 .08	305 .27	0	0 .00
4	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	358 .28	292 .50	0	0 .00
15	CUSIP # 371901109 GENTEX CORP	413 .03	289 .81	0	0 .00
3	CUSIP # 37244C101 GENOMIC HEALTH INC	203 .46	200 .71	0	0 .00
6	CUSIP # 40412C101 HCA HOLDINGS INC	722 .52	714 .04	0	0 .00
3	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	437 .91	379 .90	0	0 .00
4	CUSIP # 431475102 HILL ROM HOLDINGS INC	420 .92	377 .96	0	0 .00
19	CUSIP # 440452100 HORMEL FOODS CORP	830 .87	751 .66	0	0 .00

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## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 443320106 HUB GROUP INC CL A	232 . 50	201 . 63	0	0 . 00
3	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	167 . 07	133 . 89	0	0 . 00
3	CUSIP # 45778Q107 INSPERITY INC	295 . 86	222 . 60	0	0 . 00
10	CUSIP # 458140100 INTEL CORPORATION	515 . 30	475 . 36	0	0 . 00
6	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	553 . 62	450 . 49	0	0 . 00
4	CUSIP # 460335201 INTL SPEEDWAY	180 . 04	161 . 56	0	0 . 00
1	CUSIP # 466032109 J&J SNACK FOODS	192 . 00	136 . 21	0	0 . 50
15	CUSIP # 477143101 JETBLUE AIRWAYS CORP	251 . 25	310 . 55	0	0 . 00
9	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	326 . 70	251 . 17	0	0 . 00
2	CUSIP # 50187A107 LHC GROUP LLC	227 . 12	203 . 97	0	0 . 00
4	CUSIP # 512807108 LAM RESEARCH CORPORATION	924 . 44	686 . 15	0	4 . 60
3	CUSIP # 513847103 LANCASTER COLONY CORP	415 . 95	493 . 24	0	0 . 00
4	CUSIP # 515098101 LANDSTAR SYSTEMS INC	450 . 32	420 . 68	0	0 . 00
2	CUSIP # 521865204 LEAR CORPORATION	235 . 80	248 . 83	0	0 . 00

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## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 530307305 LIBERTY BROADBAND C	314 .01	233 .86	0	0 .00
7	CUSIP # 546347105 LOUISIANA PACIFIC	172 .06	157 .79	0	0 .00
4	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	214 .24	169 .33	0	0 .00
6	CUSIP # 552676108 MDC HOLDINGS INC	258 .60	164 .70	0	0 .00
26	CUSIP # 55272X102 MFA FINANCIAL INC	191 .36	181 .95	0	5 .20
4	CUSIP # 55306N104 MKS INSTRUMENTS INC	369 .12	353 .54	0	0 .00
5	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	362 .65	383 .82	0	0 .00
6	CUSIP # 556269108 STEVEN MADDEN LTD	214 .74	171 .55	0	0 .00
3	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	186 .30	199 .95	0	0 .00
3	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	214 .23	165 .76	0	0 .00
1	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	327 .50	218 .12	0	0 .00
5	CUSIP # 577933104 MAXIMUS INC	386 .30	326 .16	0	0 .00
5	CUSIP # 579780206 MCCORMICK & CO	781 .50	693 .09	0	0 .00
16	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	312 .96	263 .72	0	4 .16

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FIRST TRUST TARGET DATE FUND  
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## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8	CUSIP # 58502B106 MEDNAX INC	180 .96	405 .67	0	0 .00
4	CUSIP # 59001A102 MERITAGE HOMES CORP	281 .40	162 .84	0	0 .00
12	CUSIP # 595112103 MICRON TECHNOLOGY INC	514 .20	459 .27	0	0 .00
5	CUSIP # 60871R209 MOLSON COORS BREWING CO B	287 .50	385 .86	0	0 .00
2	CUSIP # 626755102 MURPHY USA INC	170 .60	152 .66	0	0 .00
8	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	361 .76	364 .18	0	2 .50
2	CUSIP # 65339F101 NEXTERA ENERGY INC	465 .98	334 .62	0	0 .00
3	CUSIP # 666807102 NORTHROP GRUMMAN CORP	1,124 .37	828 .36	0	0 .00
3	CUSIP # 668074305 NORTHWESTERN CORP	225 .15	179 .61	0	0 .00
9	CUSIP # 670346105 NUCOR CORPORATION	458 .19	549 .32	0	3 .60
2	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	797 .02	745 .47	0	0 .00
10	CUSIP # 681919106 OMNICOM GROUP INC	783 .00	757 .26	0	6 .50
3	CUSIP # 68235P108 ONE GAS INC	288 .33	235 .55	0	0 .00
24	CUSIP # 684060106 ORANGE SPON ADR	373 .68	369 .47	0	0 .00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 689648103 OTTER TAIL CORPORATION	215 .00	192 .57	0	0 .00
2	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	363 .90	273 .31	0	0 .00
15	CUSIP # 701877102 PARSLEY ENERGY INC	252 .00	251 .30	0	0 .00
10	CUSIP # 704326107 PAYCHEX INC	827 .70	723 .16	0	0 .00
7	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	725 .13	672 .67	0	0 .00
9	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	273 .42	192 .10	0	0 .00
11	CUSIP # 717081103 PFIZER INC	395 .23	471 .37	0	0 .00
5	CUSIP # 718546104 PHILLIPS 66	512 .00	447 .01	0	0 .00
7	CUSIP # 742718109 PROCTER & GAMBLE CO	870 .66	688 .29	0	0 .00
3	CUSIP # 74460D109 PUBLIC STORAGE INC	735 .81	660 .08	0	0 .00
9	CUSIP # 745867101 PULTEGROUP INC	328 .95	238 .49	0	0 .99
7	CUSIP # 74762E102 QUANTA SERVICES INC	264 .60	253 .89	0	0 .28
26	CUSIP # 749660106 RPC INC	145 .86	273 .25	0	0 .00
5	CUSIP # 755111507 RAYTHEON COMPANY	980 .95	822 .33	0	0 .00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	832.20	1,024.56	0	0.00
2	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	319.76	310.44	0	0.00
3	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	298.98	257.36	0	0.00
16	CUSIP # 759530108 RELX PLC SPONS ADR	379.52	337.95	0	0.00
16	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	197.12	204.70	0	2.65
11	CUSIP # 775711104 ROLLINS INC	374.77	325.22	0	0.00
8	CUSIP # 778296103 ROSS STORES INC	878.80	655.87	0	0.00
5	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	192.90	182.50	0	0.00
14	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	208.46	244.17	0	0.00
1	CUSIP # 800013104 SANDERSON FARMS INC	151.33	118.55	0	0.32
5	CUSIP # 82312B106 SHENANDOAH TELECOMMUNICATION	158.85	227.45	0	0.00
6	CUSIP # 827048109 SILGAN HOLDINGS INC	180.21	152.17	0	0.00
3	CUSIP # 832696405 JM SMUCKER CO	330.06	323.24	0	0.00
10	CUSIP # 844741108 SOUTHWEST AIRLINES	540.10	490.22	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 84857L101 SPIRE INC	261 . 72	226 . 04	0	1 . 78
10	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	193 . 40	214 . 24	0	0 . 00
9	CUSIP # 855244109 STARBUCKS CORP	795 . 78	633 . 59	0	0 . 00
10	CUSIP # 86771W105 SUNRUN INC	167 . 05	133 . 21	0	0 . 00
3	CUSIP # 87162W100 SYNNEX CORPORATION	338 . 70	334 . 55	0	0 . 00
15	CUSIP # 872540109 TJX COMPANIES INC	836 . 10	694 . 64	0	0 . 00
7	CUSIP # 872590104 T-MOBILE US INC	551 . 39	464 . 82	0	0 . 00
16	CUSIP # 87265H109 TRI POINTE GROUP INC	240 . 64	190 . 95	0	0 . 00
2	CUSIP # 878237106 TECH DATA CORPORATION	208 . 48	166 . 46	0	0 . 00
9	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	232 . 20	295 . 19	0	0 . 00
8	CUSIP # 889478103 TOLL BROTHERS INC	328 . 40	273 . 78	0	0 . 00
5	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	185 . 70	161 . 06	0	0 . 00
14	CUSIP # 90184L102 TWITTER INC	576 . 80	411 . 49	0	0 . 00
22	CUSIP # 90187B408 TWO HARBORS INVESTMENT CORP	288 . 86	291 . 51	0	8 . 80

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 902494103 TYSON FOODS INC CL A	516.84	355.30	0	0.00
1	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	250.65	289.00	0	0.00
1	CUSIP # 904708104 UNIFIRST CORP	195.12	144.06	0	0.00
5	CUSIP # 907818108 UNION PACIFIC CORP	809.90	772.88	0	0.00
6	CUSIP # 911684108 US CELLULAR	225.48	310.76	0	0.00
3	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	651.96	650.50	0	0.00
3	CUSIP # 913456109 UNIVERSAL CORPORATION	164.43	165.55	0	0.00
5	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	199.40	154.34	0	0.00
14	CUSIP # 92343V104 VERIZON COMMUNICATIONS	845.04	757.54	0	0.00
5	CUSIP # 928563402 VMWARE INC CL A	750.30	741.40	0	0.00
6	CUSIP # 92939U106 WEC ENERGY GROUP INC	570.60	405.93	0	0.00
9	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	497.79	580.08	0	0.00
7	CUSIP # 94106L109 WASTE MANAGEMENT INC	805.00	686.69	0	0.00
5	CUSIP # 948849104 WEIS MARKETS INC	190.70	239.34	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 950755108 WERNER ENTERPRISES INC	211.80	203.19	0	0.00
8	CUSIP # 98389B100 XCEL ENERGY INC	519.12	370.34	0	3.24
6	CUSIP # 985817105 YELP INC	208.50	210.57	0	0.00
46	CUSIP # 98986T108 ZYNGA INC CL A	267.72	197.74	0	0.00
		<b>73,715.98</b>	<b>66,149.04</b>	<b>12</b>	<b>75.35</b>
<b>FOREIGN STOCK</b>					
8	CUSIP # 05534B760 BCE INC	387.28	327.99	0	4.79
30	CUSIP # 05577E101 BT GROUP PLC SPONSORED ADR	324.90	440.55	0	0.00
7	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	345.66	340.22	0	0.00
11	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	405.90	374.33	0	0.00
13	CUSIP # 138006309 CANON INC SPONS ADR	347.10	380.61	0	0.00
22	CUSIP # 251566105 DEUTSCHE TELEKOM	367.62	365.97	0	0.00
11	CUSIP # 26874R108 ENI SPA (ADR)	335.39	366.12	0	7.55
55	CUSIP # 29265W207 ENEL SPA	410.30	319.10	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9	CUSIP # 404280406 HSBC HOLDINGS PLC SPONS ADR	344 . 43	370 . 61	0	0 . 00
15	CUSIP # 438128308 HONDA MOTORS LTD ADR	391 . 20	415 . 69	0	0 . 00
17	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	425 . 17	427 . 19	0	0 . 00
7	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	391 . 31	306 . 38	0	0 . 00
16	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	408 . 32	385 . 16	0	0 . 00
7	CUSIP # 636274409 NATIONAL GRID PLC ADR	378 . 91	365 . 44	0	0 . 00
8	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	383 . 12	347 . 67	0	0 . 00
27	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	337 . 23	481 . 22	0	0 . 00
4	CUSIP # 66987V109 NOVARTIS AF ADR	347 . 60	341 . 49	0	0 . 00
8	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	413 . 60	342 . 34	0	0 . 00
6	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	312 . 54	326 . 95	0	0 . 00
5	CUSIP # 780087102 ROYAL BANK OF CANADA	405 . 80	389 . 77	0	0 . 00
6	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	353 . 10	362 . 97	0	0 . 00
8	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	429 . 12	355 . 07	0	0 . 00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7	CUSIP # 891160509 TORONTO-DOMINION BANK	407.82	346.64	0	0.00
7	CUSIP # 89151E109 TOTAL SA SPON ADR	364.00	367.85	0	4.22
3	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	403.47	343.49	0	0.00
3	CUSIP # H1467J104 CHUBB LIMITED	484.32	383.45	0	2.25
		<b>9,905.21</b>	<b>9,574.27</b>	<b>2</b>	<b>18.81</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
941	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	27,430.15	26,365.17	4	0.00
1,072	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	24,216.48	24,292.40	4	0.00
526	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	61,168.54	59,231.82	10	0.00
391	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	49,844.68	46,351.19	8	0.00
580	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	65,232.60	60,573.88	10	0.00
139	CUSIP # 464288513 ISHARES IBOX\$ HI YLD CORPORATE BOND	12,116.63	11,985.28	2	0.00
1,326	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	143,605.80	140,640.64	23	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
320	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	18,534.40	18,288.57	3	0.00
1,327	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	66,801.18	66,500.83	11	0.00
945	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	27,121.50	25,661.79	4	0.00
223	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	6,284.14	6,004.56	1	0.00
		<b>502,356.10</b>	<b>485,896.13</b>	<b>80</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
54	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	6,481.08	6,087.78	1	0.00
91	CUSIP # 78463V107 SPDR GOLD TRUST	12,637.17	11,655.23	2	0.00
143	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	5,757.18	5,849.36	1	0.00
		<b>24,875.43</b>	<b>23,592.37</b>	<b>4</b>	<b>0.00</b>



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
174,388.64	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	174,388.64	174,388.64	4	0.00
		<b>174,388.64</b>	<b>174,388.64</b>	<b>4</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
159	CUSIP # 001055102 AFLAC INC	8,318.88	7,507.89	0	0.00
278	CUSIP # 00123Q104 AGNC INVESTMENT CORP	4,473.02	4,929.20	0	44.48
74	CUSIP # 00164V103 AMC NETWORKS INC	3,637.84	4,380.67	0	0.00
74	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	4,259.44	4,071.52	0	0.00
260	CUSIP # 00206R102 AT&T INC	9,838.40	7,719.23	0	0.00
54	CUSIP # 002535300 AARON'S INC	3,470.04	2,732.46	0	1.89
96	CUSIP # 00404A109 ACADIA HEALTHCARE CO INC	2,983.68	2,709.09	0	0.00
90	CUSIP # 007800105 AEROJET ROCKETDYNE HOLDINGS	4,545.90	3,293.46	0	0.00
145	CUSIP # 014491104 ALEXANDER & BALDWIN INC	3,553.95	3,311.79	0	0.00
86	CUSIP # 020002101 ALLSTATE CORPORATION	9,346.48	7,612.24	0	43.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
39	CUSIP # 023436108 AMEDISYS INC	5,109.39	4,903.08	0	0.00
277	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	4,492.94	5,163.87	0	0.00
40	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	4,949.20	5,168.45	0	0.00
609	CUSIP # 03485P300 ANGLO AMERICAN PLC-UNSP ADR	6,960.87	7,596.69	0	0.00
513	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	4,514.40	5,208.81	0	128.25
93	CUSIP # 03748R754 APARTMENT INVT & MGT CO	4,849.02	4,358.20	0	0.00
213	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	8,747.91	8,826.29	0	0.00
44	CUSIP # 049560105 ATMOS ENERGY CORP	5,011.16	4,121.24	0	0.00
11	CUSIP # 053332102 AUTOZONE INC	11,930.82	10,355.37	0	0.00
193	CUSIP # 05508R106 B & G FOODS INC	3,649.63	4,962.82	0	91.68
197	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	8,906.37	9,638.95	0	0.00
41	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	8,528.82	8,279.73	0	0.00
89	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	3,495.03	4,457.95	0	0.00
15	CUSIP # 090572207 BIO-RAD LABORATORIES INC	4,991.10	3,715.94	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
81	CUSIP # 104674106 BRADY CORP CL A	4,297.05	3,662.04	0	0.00
42	CUSIP # 11135F101 BROADCOM INC	11,594.94	11,386.20	0	111.30
28	CUSIP # 122017106 BURLINGTON STORES INC	5,594.96	4,538.91	0	0.00
45	CUSIP # 12503M108 CBOE HOLDINGS INC	5,170.95	4,279.41	0	0.00
56	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	4,747.68	4,857.37	0	0.00
45	CUSIP # 12572Q105 CME GROUP INC	9,510.30	7,818.98	0	0.00
458	CUSIP # 12653C108 CNX RESOURCES CORP	3,325.08	4,777.08	0	0.00
36	CUSIP # 12709P103 CABOT MICROELECTRONICS CORP	5,083.56	3,729.63	0	0.00
96	CUSIP # 128030202 CAL-MAINE FOODS, INC	3,835.68	4,123.99	0	0.00
30	CUSIP # 147528103 CASEYS GENERAL STORES INC	4,834.80	3,868.41	0	0.00
163	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	4,519.18	4,254.68	0	0.00
119	CUSIP # 156782104 CERNER CORP	8,112.23	6,684.93	0	21.42
92	CUSIP # 163072101 CHEESECAKE FACTORY	3,834.56	4,377.86	0	0.00
70	CUSIP # 166764100 CHEVRON CORP	8,302.00	8,107.58	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
165	CUSIP # 171340102 CHURCH & DWIGHT CO INC	12,414.60	11,004.93	0	0.00
114	CUSIP # 171779309 CIENA CORP	4,472.22	3,835.52	0	0.00
130	CUSIP # 17243V102 CINEMARK HOLDINGS INC	5,023.20	4,935.88	0	0.00
92	CUSIP # 172755100 CIRRUS LOGIC INC	4,929.36	3,573.95	0	0.00
79	CUSIP # 189054109 CLOROX COMPANY	11,997.73	12,078.53	0	0.00
206	CUSIP # 20030N101 COMCAST CORP	9,286.48	7,578.11	0	0.00
99	CUSIP # 209115104 CONSOLIDATED EDISON INC	9,352.53	7,712.01	0	0.00
44	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	9,120.32	7,621.78	0	0.00
46	CUSIP # 22160K105 COSTCO WHOLESALE CORP	13,253.06	10,109.80	0	0.00
27	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	4,391.55	4,342.58	0	0.00
203	CUSIP # 227046109 CROCS INC	5,635.28	5,258.69	0	0.00
109	CUSIP # 23331A109 D R HORTON INC	5,745.39	4,366.18	0	0.00
38	CUSIP # 237194105 DARDEN RESTAURANTS INC	4,492.36	4,001.52	0	0.00
168	CUSIP # 237266101 DARLING INTERNATIONAL INC	3,213.84	3,507.42	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
97	CUSIP # 253393102 DICKS SPORTING GOODS INC	3,958.57	3,508.69	0	0.00
62	CUSIP # 254687106 DISNEY WALT	8,079.84	6,888.38	0	0.00
89	CUSIP # 256677105 DOLLAR GENERAL CORP	14,145.66	9,709.25	0	0.00
81	CUSIP # 256746108 DOLLAR TREE INC	9,246.96	7,601.53	0	0.00
46	CUSIP # 258278100 DORMAN PRODUCTS INC	3,658.84	4,023.88	0	0.00
62	CUSIP # 268948106 EAGLE BANCORP INC	2,766.44	3,321.32	0	0.00
61	CUSIP # 278865100 ECOLAB INC	12,080.44	9,847.35	0	28.06
79	CUSIP # 292218104 EMPLOYERS HOLDINGS INC	3,442.82	3,319.96	0	0.00
74	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	4,682.72	4,685.84	0	20.72
577	CUSIP # 29286D105 ENGIE SPON ADR	9,399.33	8,744.47	0	0.00
71	CUSIP # 29358P101 ENSIGN GROUP	3,367.53	3,397.92	0	3.37
18	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	3,341.70	2,833.01	0	0.00
115	CUSIP # 30040W108 EVERSOURCE ENERGY	9,829.05	7,657.69	0	0.00
181	CUSIP # 30161N101 EXELON CORPORATION	8,744.11	8,453.66	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
62	CUSIP # 302130109 EXPEDITORS INTL WASH INC	4,605.98	4,373.57	0	0.00
48	CUSIP # 302941109 FTI CONSULTING	5,087.52	3,323.52	0	0.00
62	CUSIP # 30303M102 FACEBOOK INC	11,040.96	9,880.21	0	0.00
124	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	4,018.84	3,323.01	0	0.00
32	CUSIP # 315616102 F5 NETWORKS INC	4,493.44	4,912.36	0	0.00
132	CUSIP # 337738108 FISERV INC	13,673.88	10,900.62	0	0.00
201	CUSIP # 343498101 FLOWERS FOODS INC	4,649.13	3,993.61	0	0.00
53	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	4,747.21	3,992.31	0	0.00
190	CUSIP # 371901109 GENTEX CORP	5,231.65	3,911.67	0	0.00
69	CUSIP # 37244C101 GENOMIC HEALTH INC	4,679.58	4,727.19	0	0.00
7	CUSIP # 384637104 GRAHAM HOLDINGS CO	4,644.15	4,592.07	0	0.00
89	CUSIP # 40412C101 HCA HOLDINGS INC	10,717.38	11,571.86	0	0.00
35	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	5,108.95	4,588.28	0	0.00
45	CUSIP # 431475102 HILL ROM HOLDINGS INC	4,735.35	4,369.47	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
297	CUSIP # 440452100 HORMEL FOODS CORP	12,987.81	12,197.77	0	0.00
80	CUSIP # 443320106 HUB GROUP INC CL A	3,720.00	3,451.21	0	0.00
57	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	3,174.33	2,776.25	0	0.00
38	CUSIP # 45778Q107 INSPERITY INC	3,747.56	4,016.20	0	0.00
182	CUSIP # 458140100 INTEL CORPORATION	9,378.46	8,949.86	0	0.00
101	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	9,319.27	7,619.27	0	0.00
75	CUSIP # 460335201 INTL SPEEDWAY	3,375.75	3,173.43	0	0.00
25	CUSIP # 466032109 J&J SNACK FOODS	4,800.00	3,794.59	0	12.50
253	CUSIP # 477143101 JETBLUE AIRWAYS CORP	4,237.75	4,542.55	0	0.00
143	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	5,190.90	4,288.34	0	0.00
34	CUSIP # 50187A107 LHC GROUP LLC	3,861.04	3,608.55	0	0.00
64	CUSIP # 512807108 LAM RESEARCH CORPORATION	14,791.04	10,785.70	0	73.60
32	CUSIP # 513847103 LANCASTER COLONY CORP	4,436.80	5,125.51	0	0.00
43	CUSIP # 515098101 LANDSTAR SYSTEMS INC	4,840.94	4,555.16	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
34	CUSIP # 521865204 LEAR CORPORATION	4,008.60	4,742.27	0	0.00
45	CUSIP # 530307305 LIBERTY BROADBAND C	4,710.15	3,806.32	0	0.00
128	CUSIP # 546347105 LOUISIANA PACIFIC	3,146.24	3,059.12	0	0.00
75	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	4,017.00	3,406.02	0	0.00
102	CUSIP # 552676108 MDC HOLDINGS INC	4,396.20	2,982.64	0	0.00
466	CUSIP # 55272X102 MFA FINANCIAL INC	3,429.76	3,381.11	0	93.20
60	CUSIP # 55306N104 MKS INSTRUMENTS INC	5,536.80	4,926.86	0	0.00
63	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	4,569.39	4,975.51	0	0.00
118	CUSIP # 556269108 STEVEN MADDEN LTD	4,223.22	3,821.29	0	0.00
45	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	2,794.50	2,886.33	0	0.00
51	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	3,641.91	2,896.05	0	0.00
15	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	4,912.50	3,355.34	0	0.00
65	CUSIP # 577933104 MAXIMUS INC	5,021.90	4,434.26	0	0.00
78	CUSIP # 579780206 MCCORMICK & CO	12,191.40	10,804.47	0	0.00

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269	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	5,261.64	4,683.03	0	69.94
133	CUSIP # 58502B106 MEDNAX INC	3,008.46	4,368.49	0	0.00
65	CUSIP # 59001A102 MERITAGE HOMES CORP	4,572.75	2,914.25	0	0.00
225	CUSIP # 595112103 MICRON TECHNOLOGY INC	9,641.25	8,474.67	0	0.00
84	CUSIP # 60871R209 MOLSON COORS BREWING CO B	4,830.00	5,271.35	0	0.00
48	CUSIP # 626755102 MURPHY USA INC	4,094.40	3,707.46	0	0.00
1	CUSIP # 62944T105 NVR INC	3,717.35	2,255.63	0	0.00
94	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	4,250.68	4,296.62	0	29.38
42	CUSIP # 65339F101 NEXTERA ENERGY INC	9,785.58	7,406.87	0	0.00
37	CUSIP # 666807102 NORTHROP GRUMMAN CORP	13,867.23	9,940.96	0	0.00
46	CUSIP # 668074305 NORTHWESTERN CORP	3,452.30	2,961.34	0	0.00
158	CUSIP # 670346105 NUCOR CORPORATION	8,043.78	8,950.57	0	63.20
33	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	13,150.83	12,069.60	0	0.00
147	CUSIP # 681919106 OMNICOM GROUP INC	11,510.10	10,965.08	0	95.55



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
52	CUSIP # 68235P108 ONE GAS INC	4,997.72	4,211.59	0	0.00
553	CUSIP # 684060106 ORANGE SPON ADR	8,610.21	8,803.84	0	0.00
76	CUSIP # 689648103 OTTER TAIL CORPORATION	4,085.00	3,691.30	0	0.00
28	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	5,094.60	3,891.82	0	0.00
246	CUSIP # 701877102 PARSLEY ENERGY INC	4,132.80	4,286.53	0	0.00
146	CUSIP # 704326107 PAYCHEX INC	12,084.42	10,769.06	0	0.00
105	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	10,876.95	9,905.61	0	0.00
151	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	4,587.38	3,271.22	0	0.00
201	CUSIP # 717081103 PFIZER INC	7,221.93	8,531.64	0	0.00
93	CUSIP # 718546104 PHILLIPS 66	9,523.20	8,498.51	0	0.00
110	CUSIP # 742718109 PROCTER & GAMBLE CO	13,681.80	10,829.30	0	0.00
51	CUSIP # 74460D109 PUBLIC STORAGE INC	12,508.77	10,815.61	0	0.00
148	CUSIP # 745867101 PULTEGROUP INC	5,409.40	3,997.40	0	16.28
123	CUSIP # 74762E102 QUANTA SERVICES INC	4,649.40	4,276.22	0	4.92

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
557	CUSIP # 749660106 RPC INC	3,124.77	5,375.79	0	0.00
69	CUSIP # 755111507 RAYTHEON COMPANY	13,537.11	11,639.58	0	0.00
38	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	10,541.20	13,819.81	0	0.00
30	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	4,796.40	4,287.30	0	0.00
50	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	4,983.00	4,223.91	0	0.00
356	CUSIP # 759530108 RELX PLC SPONS ADR	8,444.32	7,652.32	0	0.00
284	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	3,498.88	3,578.69	0	47.04
131	CUSIP # 775711104 ROLLINS INC	4,463.17	4,657.45	0	0.00
122	CUSIP # 778296103 ROSS STORES INC	13,401.70	11,193.74	0	0.00
92	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	3,549.36	3,524.81	0	0.00
301	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	4,481.89	5,019.31	0	0.00
24	CUSIP # 800013104 SANDERSON FARMS INC	3,631.92	2,902.84	0	7.68
104	CUSIP # 82312B106 SHENANDOAH TELECOMMUNICATION	3,304.08	4,693.02	0	0.00
131	CUSIP # 827048109 SILGAN HOLDINGS INC	3,934.59	3,523.47	0	0.00

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41	CUSIP # 832696405 JM SMUCKER CO	4,510.82	4,404.12	0	0.00
171	CUSIP # 844741108 SOUTHWEST AIRLINES	9,235.71	9,114.20	0	0.00
56	CUSIP # 84857L101 SPIRE INC	4,885.44	4,277.87	0	33.18
213	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	4,119.42	4,948.90	0	0.00
144	CUSIP # 855244109 STARBUCKS CORP	12,732.48	10,069.71	0	0.00
178	CUSIP # 86771W105 SUNRUN INC	2,973.49	2,601.94	0	0.00
48	CUSIP # 87162W100 SYNNEX CORPORATION	5,419.20	4,504.60	0	0.00
228	CUSIP # 872540109 TJX COMPANIES INC	12,708.72	11,188.41	0	0.00
117	CUSIP # 872590104 T-MOBILE US INC	9,216.09	7,830.55	0	0.00
279	CUSIP # 87265H109 TRI POINTE GROUP INC	4,196.16	3,559.87	0	0.00
32	CUSIP # 878237106 TECH DATA CORPORATION	3,335.68	3,099.58	0	0.00
154	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	3,973.20	5,061.01	0	0.00
128	CUSIP # 889478103 TOLL BROTHERS INC	5,254.40	4,539.29	0	0.00
109	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	4,048.26	3,672.21	0	0.00

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249	CUSIP # 90184L102 TWITTER INC	10,258.80	7,673.42	0	0.00
370	CUSIP # 90187B408 TWO HARBORS INVESTMENT CORP	4,858.10	4,982.63	0	148.00
108	CUSIP # 902494103 TYSON FOODS INC CL A	9,303.12	6,376.37	0	0.00
14	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	3,509.10	4,055.48	0	0.00
21	CUSIP # 904708104 UNIFIRST CORP	4,097.52	3,007.62	0	0.00
71	CUSIP # 907818108 UNION PACIFIC CORP	11,500.58	11,067.27	0	0.00
105	CUSIP # 911684108 US CELLULAR	3,945.90	5,337.36	0	0.00
49	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	10,648.68	12,253.98	0	0.00
55	CUSIP # 913456109 UNIVERSAL CORPORATION	3,014.55	3,054.72	0	0.00
88	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	3,509.44	2,716.64	0	0.00
211	CUSIP # 92343V104 VERIZON COMMUNICATIONS	12,735.96	11,496.98	0	0.00
72	CUSIP # 928563402 VMWARE INC CL A	10,804.32	11,260.92	0	0.00
104	CUSIP # 92939U106 WEC ENERGY GROUP INC	9,890.40	7,421.74	0	0.00
159	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	8,794.29	10,068.07	0	0.00

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104	CUSIP # 94106L109 WASTE MANAGEMENT INC	11,960.00	9,998.85	0	0.00
92	CUSIP # 948849104 WEIS MARKETS INC	3,508.88	4,188.75	0	0.00
108	CUSIP # 950755108 WERNER ENTERPRISES INC	3,812.40	3,746.38	0	0.00
146	CUSIP # 98389B100 XCEL ENERGY INC	9,473.94	7,480.57	0	59.13
117	CUSIP # 985817105 YELP INC	4,065.75	4,154.22	0	0.00
764	CUSIP # 98986T108 ZYNGA INC CL A	4,446.48	3,581.20	0	0.00
		<b>1,188,384.03</b>	<b>1,085,166.63</b>	<b>28</b>	<b>1,247.77</b>
<b>FOREIGN STOCK</b>					
191	CUSIP # 05534B760 BCE INC	9,246.31	8,056.62	0	114.47
681	CUSIP # 05577E101 BT GROUP PLC SPONSORED ADR	7,375.23	10,002.57	0	0.00
150	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	7,407.00	7,602.20	0	0.00
249	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	9,188.10	8,863.82	0	0.00
297	CUSIP # 138006309 CANON INC SPONS ADR	7,929.90	8,985.60	0	0.00
502	CUSIP # 251566105 DEUTSCHE TELEKOM	8,388.42	8,308.67	0	0.00

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263	CUSIP # 26874R108 ENI SPA (ADR)	8,018.87	8,946.19	0	180.51
1,259	CUSIP # 29265W207 ENEL SPA	9,392.14	7,449.93	0	0.00
208	CUSIP # 404280406 HSBC HOLDINGS PLC SPONS ADR	7,960.16	8,641.58	0	0.00
337	CUSIP # 438128308 HONDA MOTORS LTD ADR	8,788.96	9,429.82	0	0.00
387	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	9,678.87	9,802.81	0	0.00
153	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	8,553.01	7,523.76	0	0.00
373	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	9,518.96	8,719.34	0	0.00
164	CUSIP # 636274409 NATIONAL GRID PLC ADR	8,877.32	8,678.63	0	0.00
187	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	8,955.43	8,098.12	0	0.00
609	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	7,606.41	10,409.79	0	0.00
95	CUSIP # 66987V109 NOVARTIS AF ADR	8,255.50	8,159.26	0	0.00
170	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	8,789.00	8,181.40	0	0.00
140	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	7,292.60	7,762.37	0	0.00
110	CUSIP # 780087102 ROYAL BANK OF CANADA	8,927.60	8,478.38	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
134	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	7,885.90	8,283.57	0	0.00
174	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	9,333.36	8,296.99	0	0.00
149	CUSIP # 891160509 TORONTO-DOMINION BANK	8,680.74	8,338.37	0	0.00
156	CUSIP # 89151E109 TOTAL SA SPON ADR	8,112.00	8,678.22	0	94.12
70	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	9,414.30	8,445.70	0	0.00
59	CUSIP # H1467J104 CHUBB LIMITED	9,524.96	7,666.01	0	44.25
		<b>223,101.05</b>	<b>221,809.72</b>	<b>5</b>	<b>433.35</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
4,147	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	120,885.05	115,373.11	3	0.00
5,315	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	120,065.85	120,633.96	3	0.00
2,607	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	303,168.03	289,863.16	7	0.00
1,937	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	246,928.76	226,259.43	6	0.00
2,919	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	328,299.93	304,838.15	8	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
691	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	60,234.47	59,622.26	1	0.00
6,343	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	686,946.90	669,583.81	16	0.00
1,410	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	81,667.20	80,515.94	2	0.00
6,381	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	321,219.54	319,595.40	8	0.00
2,776	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	79,671.20	77,302.77	2	0.00
1,473	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	41,509.14	39,883.23	1	0.00
		<b>2,390,596.07</b>	<b>2,303,471.22</b>	<b>56</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
356	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	42,727.12	37,022.81	1	0.00
603	CUSIP # 78463V107 SPDR GOLD TRUST	83,738.61	76,690.28	2	0.00
3,304	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	133,019.04	140,344.29	3	0.00
		<b>259,484.77</b>	<b>254,057.38</b>	<b>6</b>	<b>0.00</b>





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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
192,408.36	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	192,408.36	192,408.36	3	0.00
		<b>192,408.36</b>	<b>192,408.36</b>	<b>3</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
441	CUSIP # 001055102 AFLAC INC	23,073.12	20,165.43	0	0.00
752	CUSIP # 00123Q104 AGNC INVESTMENT CORP	12,099.68	13,272.84	0	120.32
232	CUSIP # 00164V103 AMC NETWORKS INC	11,405.12	13,155.99	0	0.00
233	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	13,411.48	11,003.43	0	0.00
721	CUSIP # 00206R102 AT&T INC	27,282.64	21,269.57	0	0.00
187	CUSIP # 002535300 AARON'S INC	12,016.62	6,963.56	0	6.55
329	CUSIP # 00404A109 ACADIA HEALTHCARE CO INC	10,225.32	8,639.29	0	0.00
283	CUSIP # 007800105 AEROJET ROCKETDYNE HOLDINGS	14,294.33	9,626.25	0	0.00
498	CUSIP # 014491104 ALEXANDER & BALDWIN INC	12,205.98	9,467.85	0	0.00
238	CUSIP # 020002101 ALLSTATE CORPORATION	25,865.84	22,201.96	0	119.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
123	CUSIP # 023436108 AMEDISYS INC	16,114.23	14,241.31	0	0.00
749	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	12,148.78	11,041.65	0	0.00
109	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	13,486.57	13,656.34	0	0.00
2,256	CUSIP # 03485P300 ANGLO AMERICAN PLC-UNSP ADR	25,786.08	24,950.25	0	0.00
1,386	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	12,196.80	15,056.56	0	346.50
298	CUSIP # 03748R754 APARTMENT INVT & MGT CO	15,537.72	12,848.49	0	0.00
592	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	24,313.44	24,359.89	0	0.00
120	CUSIP # 049560105 ATMOS ENERGY CORP	13,666.80	9,476.03	0	0.00
29	CUSIP # 053332102 AUTOZONE INC	31,453.98	25,277.64	0	0.00
608	CUSIP # 05508R106 B & G FOODS INC	11,497.28	16,675.76	0	288.80
547	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	24,729.87	25,868.61	0	0.00
113	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	23,506.26	22,854.14	0	0.00
284	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	11,152.68	13,552.77	0	0.00
40	CUSIP # 090572207 BIO-RAD LABORATORIES INC	13,309.60	9,343.78	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
257	CUSIP # 104674106 BRADY CORP CL A	13,633.85	11,177.94	0	0.00
112	CUSIP # 11135F101 BROADCOM INC	30,919.84	29,207.86	0	296.80
88	CUSIP # 122017106 BURLINGTON STORES INC	17,584.16	13,967.00	0	0.00
144	CUSIP # 12503M108 CBOE HOLDINGS INC	16,547.04	13,870.19	0	0.00
177	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	15,006.06	14,804.60	0	0.00
124	CUSIP # 12572Q105 CME GROUP INC	26,206.16	19,561.56	0	0.00
1,574	CUSIP # 12653C108 CNX RESOURCES CORP	11,427.24	16,447.59	0	0.00
115	CUSIP # 12709P103 CABOT MICROELECTRONICS CORP	16,239.15	11,134.86	0	0.00
303	CUSIP # 128030202 CAL-MAINE FOODS, INC	12,106.37	12,881.73	0	0.00
96	CUSIP # 147528103 CASEYS GENERAL STORES INC	15,471.36	12,151.11	0	0.00
514	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	14,250.65	14,533.19	0	0.00
330	CUSIP # 156782104 CERNER CORP	22,496.10	17,992.74	0	59.40
289	CUSIP # 163072101 CHEESECAKE FACTORY	12,045.52	13,571.79	0	0.00
194	CUSIP # 166764100 CHEVRON CORP	23,008.40	21,532.45	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
441	CUSIP # 171340102 CHURCH & DWIGHT CO INC	33,180.84	29,124.94	0	0.00
308	CUSIP # 171779309 CIENA CORP	12,082.84	7,231.03	0	0.00
414	CUSIP # 17243V102 CINEMARK HOLDINGS INC	15,996.96	15,343.56	0	0.00
290	CUSIP # 172755100 CIRRUS LOGIC INC	15,538.20	13,025.61	0	0.00
210	CUSIP # 189054109 CLOROX COMPANY	31,892.70	32,012.53	0	0.00
571	CUSIP # 20030N101 COMCAST CORP	25,740.68	19,769.53	0	0.00
276	CUSIP # 209115104 CONSOLIDATED EDISON INC	26,073.72	22,325.17	0	0.00
123	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	25,495.44	20,274.48	0	0.00
122	CUSIP # 22160K105 COSTCO WHOLESALE CORP	35,149.42	22,504.04	0	0.00
88	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	14,313.20	14,018.48	0	0.00
641	CUSIP # 227046109 CROCS INC	17,794.16	16,887.62	0	0.00
293	CUSIP # 23331A109 D R HORTON INC	15,444.03	13,478.87	0	0.00
123	CUSIP # 237194105 DARDEN RESTAURANTS INC	14,541.06	10,203.21	0	0.00
578	CUSIP # 237266101 DARLING INTERNATIONAL INC	11,057.14	11,292.82	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
332	CUSIP # 253393102 DICKS SPORTING GOODS INC	13,548.92	9,879.14	0	0.00
173	CUSIP # 254687106 DISNEY WALT	22,545.36	18,871.00	0	0.00
238	CUSIP # 256677105 DOLLAR GENERAL CORP	37,827.72	19,880.02	1	0.00
225	CUSIP # 256746108 DOLLAR TREE INC	25,686.00	22,565.16	0	0.00
145	CUSIP # 258278100 DORMAN PRODUCTS INC	11,533.30	12,778.99	0	0.00
213	CUSIP # 268948106 EAGLE BANCORP INC	9,504.06	10,647.32	0	0.00
163	CUSIP # 278865100 ECOLAB INC	32,280.52	24,358.73	0	74.98
272	CUSIP # 292218104 EMPLOYERS HOLDINGS INC	11,853.76	11,180.24	0	0.00
236	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	14,934.08	14,394.94	0	66.08
2,136	CUSIP # 29286D105 ENGIE SPON ADR	34,795.44	30,827.65	0	0.00
222	CUSIP # 29358P101 ENSIGN GROUP	10,529.46	8,769.24	0	10.55
59	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	10,953.35	7,998.41	0	0.00
319	CUSIP # 30040W108 EVERSOURCE ENERGY	27,264.93	18,551.17	0	0.00
504	CUSIP # 30161N101 EXELON CORPORATION	24,348.24	22,577.24	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
197	CUSIP # 302130109 EXPEDITORS INTL WASH INC	14,635.13	11,151.76	0	0.00
151	CUSIP # 302941109 FTI CONSULTING	16,004.49	6,290.57	0	0.00
167	CUSIP # 30303M102 FACEBOOK INC	29,739.36	26,904.51	0	0.00
389	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	12,607.49	10,606.38	0	0.00
103	CUSIP # 315616102 F5 NETWORKS INC	14,463.26	14,444.66	0	0.00
353	CUSIP # 337738108 FISERV INC	36,567.27	26,830.90	1	0.00
643	CUSIP # 343498101 FLOWERS FOODS INC	14,872.59	11,947.12	0	0.00
171	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	15,316.47	12,389.81	0	0.00
608	CUSIP # 371901109 GENTEX CORP	16,741.28	12,242.51	0	0.00
218	CUSIP # 37244C101 GENOMIC HEALTH INC	14,784.76	13,713.90	0	0.00
18	CUSIP # 384637104 GRAHAM HOLDINGS CO	11,942.10	11,661.11	0	0.00
238	CUSIP # 40412C101 HCA HOLDINGS INC	28,659.96	25,470.66	0	0.00
112	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	16,348.64	14,043.39	0	0.00
143	CUSIP # 431475102 HILL ROM HOLDINGS INC	15,047.89	12,522.13	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
795	CUSIP # 440452100 HORMEL FOODS CORP	34,765.35	31,160.47	0	0.00
274	CUSIP # 443320106 HUB GROUP INC CL A	12,741.00	10,321.36	0	0.00
198	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	11,026.62	8,369.75	0	0.00
122	CUSIP # 45778Q107 INSPERITY INC	12,031.64	8,166.41	0	0.00
505	CUSIP # 458140100 INTEL CORPORATION	26,022.65	23,983.13	0	0.00
281	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	25,927.87	21,124.97	0	0.00
256	CUSIP # 460335201 INTL SPEEDWAY	11,522.56	10,257.81	0	0.00
79	CUSIP # 466032109 J&J SNACK FOODS	15,168.00	10,209.67	0	39.50
684	CUSIP # 477143101 JETBLUE AIRWAYS CORP	11,457.00	12,959.73	0	0.00
385	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	13,975.50	10,194.37	0	0.00
106	CUSIP # 50187A107 LHC GROUP LLC	12,037.36	10,024.30	0	0.00
172	CUSIP # 512807108 LAM RESEARCH CORPORATION	39,750.92	28,998.72	1	197.80
101	CUSIP # 513847103 LANCASTER COLONY CORP	14,003.65	16,767.23	0	0.00
139	CUSIP # 515098101 LANDSTAR SYSTEMS INC	15,648.62	14,673.75	0	0.00

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91	CUSIP # 521865204 LEAR CORPORATION	10,728.90	11,418.55	0	0.00
121	CUSIP # 530307305 LIBERTY BROADBAND C	12,665.07	9,012.46	0	0.00
439	CUSIP # 546347105 LOUISIANA PACIFIC	10,790.62	9,500.72	0	0.00
237	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	12,693.72	10,198.79	0	0.00
351	CUSIP # 552676108 MDC HOLDINGS INC	15,128.10	9,391.72	0	0.00
1,602	CUSIP # 55272X102 MFA FINANCIAL INC	11,790.72	10,885.65	0	320.40
162	CUSIP # 55306N104 MKS INSTRUMENTS INC	14,949.36	14,273.95	0	0.00
201	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	14,578.53	15,270.60	0	0.00
373	CUSIP # 556269108 STEVEN MADDEN LTD	13,349.67	9,815.90	0	0.00
155	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	9,625.50	11,581.13	0	0.00
175	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	12,496.75	9,060.94	0	0.00
47	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	15,392.50	9,906.80	0	0.00
206	CUSIP # 577933104 MAXIMUS INC	15,915.56	12,361.76	0	0.00
208	CUSIP # 579780206 MCCORMICK & CO	32,510.40	28,848.62	0	0.00



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726	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	14,200.56	11,659.80	0	188.76
456	CUSIP # 58502B106 MEDNAX INC	10,314.72	17,657.08	0	0.00
224	CUSIP # 59001A102 MERITAGE HOMES CORP	15,758.40	8,597.59	0	0.00
626	CUSIP # 595112103 MICRON TECHNOLOGY INC	26,824.10	24,019.11	0	0.00
226	CUSIP # 60871R209 MOLSON COORS BREWING CO B	12,995.00	16,283.57	0	0.00
151	CUSIP # 626755102 MURPHY USA INC	12,880.30	11,566.70	0	0.00
4	CUSIP # 62944T105 NVR INC	14,869.40	10,312.71	0	0.00
301	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	13,611.22	13,531.54	0	94.06
118	CUSIP # 65339F101 NEXTERA ENERGY INC	27,492.82	18,908.30	0	0.00
100	CUSIP # 666807102 NORTHROP GRUMMAN CORP	37,479.00	24,447.44	1	0.00
159	CUSIP # 668074305 NORTHWESTERN CORP	11,932.95	9,374.77	0	0.00
438	CUSIP # 670346105 NUCOR CORPORATION	22,298.58	26,502.24	0	175.20
87	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	34,670.37	30,651.19	0	0.00
393	CUSIP # 681919106 OMNICOM GROUP INC	30,771.90	28,805.96	0	255.45

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140	CUSIP # 68235P108 ONE GAS INC	13,455.40	10,833.30	0	0.00
2,049	CUSIP # 684060106 ORANGE SPON ADR	31,902.93	32,046.46	0	0.00
240	CUSIP # 689648103 OTTER TAIL CORPORATION	12,900.00	11,534.94	0	0.00
89	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	16,193.55	11,569.79	0	0.00
666	CUSIP # 701877102 PARSLEY ENERGY INC	11,188.80	10,925.13	0	0.00
391	CUSIP # 704326107 PAYCHEX INC	32,363.07	26,750.08	0	0.00
281	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	29,108.79	24,943.13	0	0.00
519	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	15,767.22	11,170.02	0	0.00
558	CUSIP # 717081103 PFIZER INC	20,048.94	24,028.33	0	0.00
258	CUSIP # 718546104 PHILLIPS 66	26,419.20	22,898.60	0	0.00
294	CUSIP # 742718109 PROCTER & GAMBLE CO	36,567.72	27,677.46	1	0.00
135	CUSIP # 74460D109 PUBLIC STORAGE INC	33,111.45	29,655.98	0	0.00
400	CUSIP # 745867101 PULTEGROUP INC	14,620.00	10,552.31	0	44.00
331	CUSIP # 74762E102 QUANTA SERVICES INC	12,511.80	12,217.67	0	13.24

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1,755	CUSIP # 749660106 RPC INC	9,845.55	16,656.02	0	0.00
185	CUSIP # 755111507 RAYTHEON COMPANY	36,295.15	29,594.03	1	0.00
103	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	28,572.20	36,451.39	0	0.00
81	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	12,950.28	12,107.77	0	0.00
134	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	13,354.44	11,689.86	0	0.00
1,320	CUSIP # 759530108 RELX PLC SPONS ADR	31,310.40	27,272.22	0	0.00
978	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	12,048.96	12,476.70	0	161.98
417	CUSIP # 775711104 ROLLINS INC	14,207.19	10,875.38	0	0.00
325	CUSIP # 778296103 ROSS STORES INC	35,701.25	24,143.51	0	0.00
315	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	12,152.70	11,313.89	0	0.00
949	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	14,130.61	15,703.86	0	0.00
84	CUSIP # 800013104 SANDERSON FARMS INC	12,711.72	9,656.02	0	26.88
329	CUSIP # 82312B106 SHENANDOAH TELECOMMUNICATION	10,452.33	14,775.44	0	0.00
414	CUSIP # 827048109 SILGAN HOLDINGS INC	12,434.49	9,797.58	0	0.00

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110	CUSIP # 832696405 JM SMUCKER CO	12,102.20	12,780.59	0	0.00
476	CUSIP # 844741108 SOUTHWEST AIRLINES	25,708.76	22,559.34	0	0.00
151	CUSIP # 84857L101 SPIRE INC	13,173.24	11,188.11	0	89.47
670	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	12,957.80	14,008.32	0	0.00
384	CUSIP # 855244109 STARBUCKS CORP	33,953.28	25,288.89	0	0.00
613	CUSIP # 86771W105 SUNRUN INC	10,240.17	7,031.34	0	0.00
129	CUSIP # 87162W100 SYNNEX CORPORATION	14,564.10	13,656.86	0	0.00
609	CUSIP # 872540109 TJX COMPANIES INC	33,945.66	26,587.93	0	0.00
326	CUSIP # 872590104 T-MOBILE US INC	25,679.02	20,960.21	0	0.00
961	CUSIP # 87265H109 TRI POINTE GROUP INC	14,453.44	11,038.38	0	0.00
110	CUSIP # 878237106 TECH DATA CORPORATION	11,466.40	9,000.38	0	0.00
416	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	10,732.80	13,454.01	0	0.00
346	CUSIP # 889478103 TOLL BROTHERS INC	14,203.30	11,668.67	0	0.00
343	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	12,739.02	10,783.82	0	0.00

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692	CUSIP # 90184L102 TWITTER INC	28,510.40	20,058.75	0	0.00
999	CUSIP # 90187B408 TWO HARBORS INVESTMENT CORP	13,116.87	13,073.78	0	399.60
299	CUSIP # 902494103 TYSON FOODS INC CL A	25,755.86	17,947.43	0	0.00
43	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	10,777.95	11,052.83	0	0.00
67	CUSIP # 904708104 UNIFIRST CORP	13,073.04	9,599.20	0	0.00
190	CUSIP # 907818108 UNION PACIFIC CORP	30,776.20	27,332.21	0	0.00
283	CUSIP # 911684108 US CELLULAR	10,635.14	14,328.91	0	0.00
132	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	28,686.24	26,756.95	0	0.00
189	CUSIP # 913456109 UNIVERSAL CORPORATION	10,359.09	10,470.56	0	0.00
302	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	12,043.76	9,313.57	0	0.00
564	CUSIP # 92343V104 VERIZON COMMUNICATIONS	34,043.04	30,178.99	0	0.00
193	CUSIP # 928563402 VMWARE INC CL A	28,961.58	22,403.53	0	0.00
290	CUSIP # 92939U106 WEC ENERGY GROUP INC	27,579.00	19,341.12	0	0.00
442	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	24,447.02	28,314.12	0	0.00

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279	CUSIP # 94106L109 WASTE MANAGEMENT INC	32,085.00	24,864.49	0	0.00
316	CUSIP # 948849104 WEIS MARKETS INC	12,052.24	14,420.60	0	0.00
370	CUSIP # 950755108 WERNER ENTERPRISES INC	13,061.00	10,711.04	0	0.00
406	CUSIP # 98389B100 XCEL ENERGY INC	26,345.34	17,804.34	0	164.43
370	CUSIP # 985817105 YELP INC	12,857.50	12,816.41	0	0.00
2,065	CUSIP # 98986T108 ZYNGA INC CL A	12,018.30	8,591.17	0	0.00
		<b>3,457,581.70</b>	<b>2,998,555.53</b>	<b>48</b>	<b>3,559.75</b>
<b>FOREIGN STOCK</b>					
708	CUSIP # 05534B760 BCE INC	34,274.28	28,433.17	0	424.32
2,523	CUSIP # 05577E101 BT GROUP PLC SPONSORED ADR	27,324.09	37,461.65	0	0.00
554	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	27,356.52	26,653.97	0	0.00
924	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	34,095.60	30,642.73	0	0.00
1,101	CUSIP # 138006309 CANON INC SPONS ADR	29,396.70	33,106.77	0	0.00
1,858	CUSIP # 251566105 DEUTSCHE TELEKOM	31,047.18	31,353.90	0	0.00

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975	CUSIP # 26874R108 ENI SPA (ADR)	29,727.75	32,705.48	0	669.18
4,662	CUSIP # 29265W207 ENEL SPA	34,778.52	27,044.68	0	0.00
772	CUSIP # 404280406 HSBC HOLDINGS PLC SPONS ADR	29,544.44	31,542.48	0	0.00
1,247	CUSIP # 438128308 HONDA MOTORS LTD ADR	32,521.76	35,498.02	0	0.00
1,434	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	35,864.34	35,618.78	0	0.00
566	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	31,640.53	23,001.72	0	0.00
1,380	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	35,217.60	32,299.57	0	0.00
606	CUSIP # 636274409 NATIONAL GRID PLC ADR	32,802.78	30,226.00	0	0.00
693	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	33,187.77	30,413.00	0	0.00
2,254	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	28,152.46	40,803.14	0	0.00
353	CUSIP # 66987V109 NOVARTIS AF ADR	30,675.70	29,822.79	0	0.00
631	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	32,622.70	25,888.16	0	0.00
517	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	26,930.53	28,074.77	0	0.00
406	CUSIP # 780087102 ROYAL BANK OF CANADA	32,950.96	32,436.12	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
495	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	29,130.75	29,480.84	0	0.00
643	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	34,490.52	27,241.19	0	0.00
552	CUSIP # 891160509 TORONTO-DOMINION BANK	32,159.52	26,086.99	0	0.00
577	CUSIP # 89151E109 TOTAL SA SPON ADR	30,004.00	30,024.96	0	348.14
260	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	34,967.40	29,469.67	0	0.00
219	CUSIP # H1467J104 CHUBB LIMITED	35,355.36	27,849.92	0	164.25
		<b>826,219.76</b>	<b>793,180.47</b>	<b>11</b>	<b>1,605.89</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
7,131	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	207,868.65	202,091.06	3	0.00
3,046	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	68,809.14	70,406.42	1	0.00
1,793	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	208,507.97	202,160.76	3	0.00
1,110	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	141,502.80	130,395.63	2	0.00
1,882	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	211,668.54	195,937.07	3	0.00



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4,170	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	451,611.00	443,250.63	6	0.00
4,801	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	241,682.34	240,245.75	3	0.00
4,774	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	137,013.80	129,614.36	2	0.00
5,064	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	142,703.52	133,424.45	2	0.00
		<b>1,811,367.76</b>	<b>1,747,526.13</b>	<b>25</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
1,532	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	183,870.64	152,522.86	3	0.00
1,814	CUSIP # 78463V107 SPDR GOLD TRUST	251,910.18	228,119.38	4	0.00
11,362	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	457,434.12	452,860.94	6	0.00
		<b>893,214.94</b>	<b>833,503.18</b>	<b>12</b>	<b>0.00</b>



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
198,441.62	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	198,441.62	198,441.62	3	0.00
		<b>198,441.62</b>	<b>198,441.62</b>	<b>3</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
510	CUSIP # 001055102 AFLAC INC	26,683.20	23,307.26	0	0.00
830	CUSIP # 00123Q104 AGNC INVESTMENT CORP	13,354.70	14,650.16	0	132.80
237	CUSIP # 00164V103 AMC NETWORKS INC	11,650.92	13,449.12	0	0.00
238	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	13,699.28	11,193.24	0	0.00
834	CUSIP # 00206R102 AT&T INC	31,558.56	24,720.99	0	0.00
210	CUSIP # 002535300 AARON'S INC	13,494.60	7,964.42	0	7.35
369	CUSIP # 00404A109 ACADIA HEALTHCARE CO INC	11,468.52	9,710.21	0	0.00
288	CUSIP # 007800105 AEROJET ROCKETDYNE HOLDINGS	14,546.88	9,772.71	0	0.00
558	CUSIP # 014491104 ALEXANDER & BALDWIN INC	13,676.58	10,621.78	0	0.00
275	CUSIP # 020002101 ALLSTATE CORPORATION	29,887.00	25,473.86	0	137.50

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
142	CUSIP # 023436108 AMEDISYS INC	18,603.42	16,461.22	0	0.00
826	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	13,397.72	12,883.14	0	0.00
120	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	14,847.60	14,967.80	0	0.00
2,633	CUSIP # 03485P300 ANGLO AMERICAN PLC-UNSP ADR	30,095.19	29,304.92	0	0.00
1,530	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	13,464.00	16,501.42	0	382.50
343	CUSIP # 03748R754 APARTMENT INVT & MGT CO	17,884.02	14,888.18	0	0.00
685	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	28,132.95	28,282.60	0	0.00
132	CUSIP # 049560105 ATMOS ENERGY CORP	15,033.48	10,188.95	0	0.00
32	CUSIP # 053332102 AUTOZONE INC	34,707.84	27,919.56	1	0.00
620	CUSIP # 05508R106 B & G FOODS INC	11,724.20	16,696.06	0	294.50
633	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	28,617.93	29,886.51	0	0.00
131	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	27,250.62	26,459.86	0	0.00
327	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	12,841.29	15,700.92	0	0.00
45	CUSIP # 090572207 BIO-RAD LABORATORIES INC	14,973.30	10,501.85	0	0.00

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261	CUSIP # 104674106 BRADY CORP CL A	13,846.05	11,369.30	0	0.00
123	CUSIP # 11135F101 BROADCOM INC	33,956.61	32,137.46	1	325.95
101	CUSIP # 122017106 BURLINGTON STORES INC	20,181.82	15,939.16	0	0.00
166	CUSIP # 12503M108 CBOE HOLDINGS INC	19,075.06	15,961.02	0	0.00
204	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	17,295.12	17,062.50	0	0.00
144	CUSIP # 12572Q105 CME GROUP INC	30,432.96	22,940.87	0	0.00
1,764	CUSIP # 12653C108 CNX RESOURCES CORP	12,806.64	18,126.66	0	0.00
117	CUSIP # 12709P103 CABOT MICROELECTRONICS CORP	16,521.57	11,389.97	0	0.00
309	CUSIP # 128030202 CAL-MAINE FOODS, INC	12,346.10	13,090.46	0	0.00
110	CUSIP # 147528103 CASEYS GENERAL STORES INC	17,727.60	13,922.56	0	0.00
523	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	14,500.18	14,668.26	0	0.00
381	CUSIP # 156782104 CERNER CORP	25,972.77	20,858.52	0	68.58
295	CUSIP # 163072101 CHEESECAKE FACTORY	12,295.60	13,764.03	0	0.00
224	CUSIP # 166764100 CHEVRON CORP	26,566.40	24,907.20	0	0.00

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485	CUSIP # 171340102 CHURCH & DWIGHT CO INC	36,491.40	32,224.42	1	0.00
340	CUSIP # 171779309 CIENA CORP	13,338.20	8,150.40	0	0.00
476	CUSIP # 17243V102 CINEMARK HOLDINGS INC	18,392.64	17,698.94	0	0.00
295	CUSIP # 172755100 CIRRUS LOGIC INC	15,806.10	12,643.33	0	0.00
232	CUSIP # 189054109 CLOROX COMPANY	35,233.84	35,352.25	1	0.00
661	CUSIP # 20030N101 COMCAST CORP	29,797.88	22,942.54	0	0.00
319	CUSIP # 209115104 CONSOLIDATED EDISON INC	30,135.93	25,785.30	0	0.00
142	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	29,433.76	23,541.63	0	0.00
134	CUSIP # 22160K105 COSTCO WHOLESALE CORP	38,606.74	25,213.45	1	0.00
101	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	16,427.65	15,998.38	0	0.00
653	CUSIP # 227046109 CROCS INC	18,127.28	17,023.92	0	0.00
324	CUSIP # 23331A109 D R HORTON INC	17,078.04	14,937.98	0	0.00
141	CUSIP # 237194105 DARDEN RESTAURANTS INC	16,669.02	11,767.63	0	0.00
648	CUSIP # 237266101 DARLING INTERNATIONAL INC	12,396.24	12,653.09	0	0.00

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372	CUSIP # 253393102 DICKS SPORTING GOODS INC	15,181.32	11,184.84	0	0.00
200	CUSIP # 254687106 DISNEY WALT	26,064.00	21,873.76	0	0.00
262	CUSIP # 256677105 DOLLAR GENERAL CORP	41,642.28	22,636.88	1	0.00
260	CUSIP # 256746108 DOLLAR TREE INC	29,681.60	26,005.87	0	0.00
148	CUSIP # 258278100 DORMAN PRODUCTS INC	11,771.92	13,080.52	0	0.00
238	CUSIP # 268948106 EAGLE BANCORP INC	10,619.56	11,882.71	0	0.00
180	CUSIP # 278865100 ECOLAB INC	35,647.20	27,068.57	1	82.80
305	CUSIP # 292218104 EMPLOYERS HOLDINGS INC	13,291.90	12,503.98	0	0.00
271	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	17,148.88	16,497.65	0	75.88
2,494	CUSIP # 29286D105 ENGIE SPON ADR	40,627.26	36,130.27	1	0.00
227	CUSIP # 29358P101 ENSIGN GROUP	10,766.61	8,969.17	0	10.78
68	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	12,624.20	9,220.55	0	0.00
369	CUSIP # 30040W108 EVERSOURCE ENERGY	31,538.43	21,415.08	0	0.00
583	CUSIP # 30161N101 EXELON CORPORATION	28,164.73	26,162.92	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
227	CUSIP # 302130109 EXPEDITORS INTL WASH INC	16,863.83	12,675.98	0	0.00
154	CUSIP # 302941109 FTI CONSULTING	16,322.46	6,931.33	0	0.00
184	CUSIP # 30303M102 FACEBOOK INC	32,766.72	29,125.47	0	0.00
397	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	12,866.77	10,594.20	0	0.00
118	CUSIP # 315616102 F5 NETWORKS INC	16,569.56	16,822.87	0	0.00
389	CUSIP # 337738108 FISERV INC	40,296.51	29,664.32	1	0.00
739	CUSIP # 343498101 FLOWERS FOODS INC	17,093.07	13,728.63	0	0.00
196	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	17,555.72	14,187.09	0	0.00
699	CUSIP # 371901109 GENTEX CORP	19,246.97	13,881.56	0	0.00
222	CUSIP # 37244C101 GENOMIC HEALTH INC	15,056.04	13,895.88	0	0.00
20	CUSIP # 384637104 GRAHAM HOLDINGS CO	13,269.00	13,065.88	0	0.00
262	CUSIP # 40412C101 HCA HOLDINGS INC	31,550.04	28,820.56	0	0.00
128	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	18,684.16	16,129.20	0	0.00
164	CUSIP # 431475102 HILL ROM HOLDINGS INC	17,257.72	14,470.24	0	0.00

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875	CUSIP # 440452100 HORMEL FOODS CORP	38,263.75	34,543.85	1	0.00
307	CUSIP # 443320106 HUB GROUP INC CL A	14,275.50	11,533.24	0	0.00
222	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	12,363.18	9,433.84	0	0.00
141	CUSIP # 45778Q107 INSPERITY INC	13,905.42	10,284.77	0	0.00
584	CUSIP # 458140100 INTEL CORPORATION	30,093.52	27,837.09	0	0.00
325	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	29,987.75	24,448.16	0	0.00
287	CUSIP # 460335201 INTL SPEEDWAY	12,917.87	11,359.75	0	0.00
80	CUSIP # 466032109 J&J SNACK FOODS	15,360.00	10,175.80	0	40.00
755	CUSIP # 477143101 JETBLUE AIRWAYS CORP	12,646.25	14,360.49	0	0.00
425	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	15,427.50	11,351.18	0	0.00
108	CUSIP # 50187A107 LHC GROUP LLC	12,264.48	10,221.63	0	0.00
189	CUSIP # 512807108 LAM RESEARCH CORPORATION	43,679.79	31,283.61	1	217.35
116	CUSIP # 513847103 LANCASTER COLONY CORP	16,083.40	19,144.65	0	0.00
159	CUSIP # 515098101 LANDSTAR SYSTEMS INC	17,900.22	16,805.16	0	0.00



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100	CUSIP # 521865204 LEAR CORPORATION	11,790.00	12,602.74	0	0.00
134	CUSIP # 530307305 LIBERTY BROADBAND C	14,025.78	9,968.00	0	0.00
492	CUSIP # 546347105 LOUISIANA PACIFIC	12,093.36	10,645.92	0	0.00
241	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	12,907.96	10,467.49	0	0.00
393	CUSIP # 552676108 MDC HOLDINGS INC	16,938.30	10,513.05	0	0.00
1,796	CUSIP # 55272X102 MFA FINANCIAL INC	13,218.56	12,214.62	0	359.20
179	CUSIP # 55306N104 MKS INSTRUMENTS INC	16,518.12	15,639.77	0	0.00
231	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	16,754.43	17,604.85	0	0.00
380	CUSIP # 556269108 STEVEN MADDEN LTD	13,600.20	9,984.08	0	0.00
174	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	10,805.40	13,067.74	0	0.00
196	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	13,996.36	10,226.58	0	0.00
53	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	17,357.50	11,300.57	0	0.00
237	CUSIP # 577933104 MAXIMUS INC	18,310.62	14,212.93	0	0.00
229	CUSIP # 579780206 MCCORMICK & CO	35,792.70	31,894.60	1	0.00

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801	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	15,667.56	12,912.84	0	208.26
511	CUSIP # 58502B106 MEDNAX INC	11,558.82	19,904.96	0	0.00
251	CUSIP # 59001A102 MERITAGE HOMES CORP	17,657.85	9,621.34	0	0.00
724	CUSIP # 595112103 MICRON TECHNOLOGY INC	31,023.40	27,598.61	0	0.00
249	CUSIP # 60871R209 MOLSON COORS BREWING CO B	14,317.50	17,508.68	0	0.00
153	CUSIP # 626755102 MURPHY USA INC	13,050.90	11,726.26	0	0.00
5	CUSIP # 62944T105 NVR INC	18,586.75	11,175.81	0	0.00
345	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	15,600.90	15,595.76	0	107.81
136	CUSIP # 65339F101 NEXTERA ENERGY INC	31,686.64	21,913.56	0	0.00
110	CUSIP # 666807102 NORTHROP GRUMMAN CORP	41,226.90	26,711.58	1	0.00
179	CUSIP # 668074305 NORTHWESTERN CORP	13,433.95	10,573.97	0	0.00
507	CUSIP # 670346105 NUCOR CORPORATION	25,811.37	30,364.62	0	202.80
96	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	38,256.96	33,836.05	1	0.00
433	CUSIP # 681919106 OMNICOM GROUP INC	33,903.90	31,759.33	1	281.45

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
155	CUSIP # 68235P108 ONE GAS INC	14,897.05	12,089.21	0	0.00
2,392	CUSIP # 684060106 ORANGE SPON ADR	37,243.44	37,427.99	1	0.00
244	CUSIP # 689648103 OTTER TAIL CORPORATION	13,115.00	11,725.15	0	0.00
102	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	18,558.90	13,267.13	0	0.00
735	CUSIP # 701877102 PARSLEY ENERGY INC	12,348.00	12,103.49	0	0.00
431	CUSIP # 704326107 PAYCHEX INC	35,673.87	29,549.38	1	0.00
310	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	32,112.90	27,678.65	0	0.00
581	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	17,650.78	12,516.85	0	0.00
645	CUSIP # 717081103 PFIZER INC	23,174.85	27,773.54	0	0.00
299	CUSIP # 718546104 PHILLIPS 66	30,617.60	26,605.68	0	0.00
323	CUSIP # 742718109 PROCTER & GAMBLE CO	40,174.74	30,506.94	1	0.00
149	CUSIP # 74460D109 PUBLIC STORAGE INC	36,545.23	32,681.73	1	0.00
442	CUSIP # 745867101 PULTEGROUP INC	16,155.10	11,681.21	0	48.62
366	CUSIP # 74762E102 QUANTA SERVICES INC	13,834.80	13,582.51	0	14.64

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1,788	CUSIP # 749660106 RPC INC	10,030.68	16,833.86	0	0.00
204	CUSIP # 755111507 RAYTHEON COMPANY	40,022.76	32,589.25	1	0.00
113	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	31,346.20	40,066.16	0	0.00
90	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	14,389.20	13,359.88	0	0.00
148	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	14,749.68	12,937.99	0	0.00
1,541	CUSIP # 759530108 RELX PLC SPONS ADR	36,552.52	31,851.23	1	0.00
1,096	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	13,502.72	14,007.95	0	181.53
479	CUSIP # 775711104 ROLLINS INC	16,319.53	12,447.42	0	0.00
358	CUSIP # 778296103 ROSS STORES INC	39,326.30	27,148.08	1	0.00
353	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	13,618.74	12,716.33	0	0.00
966	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	14,383.74	15,859.96	0	0.00
94	CUSIP # 800013104 SANDERSON FARMS INC	14,225.02	10,838.08	0	30.08
335	CUSIP # 82312B106 SHENANDOAH TELECOMMUNICATION	10,642.95	14,967.45	0	0.00
421	CUSIP # 827048109 SILGAN HOLDINGS INC	12,644.74	9,978.53	0	0.00

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121	CUSIP # 832696405 JM SMUCKER CO	13,312.42	14,099.73	0	0.00
550	CUSIP # 844741108 SOUTHWEST AIRLINES	29,705.50	25,843.29	0	0.00
166	CUSIP # 84857L101 SPIRE INC	14,481.84	12,385.36	0	98.36
683	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	13,209.22	14,159.22	0	0.00
423	CUSIP # 855244109 STARBUCKS CORP	37,401.66	27,933.45	1	0.00
687	CUSIP # 86771W105 SUNRUN INC	11,476.34	7,840.70	0	0.00
142	CUSIP # 87162W100 SYNNEX CORPORATION	16,031.80	15,079.65	0	0.00
670	CUSIP # 872540109 TJX COMPANIES INC	37,345.80	29,933.85	1	0.00
377	CUSIP # 872590104 T-MOBILE US INC	29,696.29	24,483.35	0	0.00
1,077	CUSIP # 87265H109 TRI POINTE GROUP INC	16,198.08	12,358.72	0	0.00
123	CUSIP # 878237106 TECH DATA CORPORATION	12,821.52	10,211.73	0	0.00
459	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	11,842.20	14,809.94	0	0.00
381	CUSIP # 889478103 TOLL BROTHERS INC	15,640.05	12,866.17	0	0.00
349	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	12,961.86	11,054.98	0	0.00

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800	CUSIP # 90184L102 TWITTER INC	32,960.00	23,310.15	0	0.00
1,102	CUSIP # 90187B408 TWO HARBORS INVESTMENT CORP	14,469.26	14,406.64	0	440.80
346	CUSIP # 902494103 TYSON FOODS INC CL A	29,804.44	20,691.98	0	0.00
50	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	12,532.50	13,123.42	0	0.00
68	CUSIP # 904708104 UNIFIRST CORP	13,268.16	9,786.02	0	0.00
210	CUSIP # 907818108 UNION PACIFIC CORP	34,015.80	30,359.21	1	0.00
313	CUSIP # 911684108 US CELLULAR	11,762.54	15,754.76	0	0.00
145	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	31,511.40	30,426.60	0	0.00
212	CUSIP # 913456109 UNIVERSAL CORPORATION	11,619.72	11,704.64	0	0.00
339	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	13,519.32	10,357.02	0	0.00
621	CUSIP # 92343V104 VERIZON COMMUNICATIONS	37,483.56	33,641.42	1	0.00
212	CUSIP # 928563402 VMWARE INC CL A	31,812.72	25,210.47	0	0.00
335	CUSIP # 92939U106 WEC ENERGY GROUP INC	31,858.50	22,402.14	0	0.00
511	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	28,263.41	32,355.33	0	0.00

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307	CUSIP # 94106L109 WASTE MANAGEMENT INC	35,305.00	27,549.18	1	0.00
354	CUSIP # 948849104 WEIS MARKETS INC	13,501.56	16,066.08	0	0.00
415	CUSIP # 950755108 WERNER ENTERPRISES INC	14,649.50	11,728.44	0	0.00
470	CUSIP # 98389B100 XCEL ENERGY INC	30,498.30	20,352.45	0	190.35
377	CUSIP # 985817105 YELP INC	13,100.75	13,061.71	0	0.00
2,279	CUSIP # 98986T108 ZYNGA INC CL A	13,263.78	9,485.07	0	0.00
		<b>3,855,464.62</b>	<b>3,346,157.98</b>	<b>57</b>	<b>3,939.89</b>
<b>FOREIGN STOCK</b>					
827	CUSIP # 05534B760 BCE INC	40,035.07	33,359.91	1	495.64
2,945	CUSIP # 05577E101 BT GROUP PLC SPONSORED ADR	31,894.35	43,597.79	0	0.00
647	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	31,948.86	31,218.83	0	0.00
1,078	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	39,778.20	35,870.96	1	0.00
1,285	CUSIP # 138006309 CANON INC SPONS ADR	34,309.50	38,681.81	1	0.00
2,169	CUSIP # 251566105 DEUTSCHE TELEKOM	36,243.99	36,616.17	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,138	CUSIP # 26874R108 ENI SPA (ADR)	34,697.62	38,235.53	1	781.05
5,442	CUSIP # 29265W207 ENEL SPA	40,597.32	31,658.24	1	0.00
901	CUSIP # 404280406 HSBC HOLDINGS PLC SPONS ADR	34,481.27	36,890.20	1	0.00
1,455	CUSIP # 438128308 HONDA MOTORS LTD ADR	37,946.40	41,345.54	1	0.00
1,674	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	41,866.74	41,517.49	1	0.00
661	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	36,951.22	26,525.85	1	0.00
1,611	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	41,112.72	37,432.90	1	0.00
707	CUSIP # 636274409 NATIONAL GRID PLC ADR	38,269.91	35,296.55	1	0.00
809	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	38,743.01	35,425.24	1	0.00
2,631	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	32,861.19	47,182.89	0	0.00
412	CUSIP # 66987V109 NOVARTIS AF ADR	35,802.80	34,759.19	1	0.00
737	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	38,102.90	30,662.90	1	0.00
603	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	31,410.27	32,614.56	0	0.00
474	CUSIP # 780087102 ROYAL BANK OF CANADA	38,469.84	37,697.24	1	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
578	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	34,015.30	34,381.25	1	0.00
751	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	40,283.64	32,017.50	1	0.00
644	CUSIP # 891160509 TORONTO-DOMINION BANK	37,519.44	30,237.86	1	0.00
674	CUSIP # 89151E109 TOTAL SA SPON ADR	35,048.00	35,390.36	1	406.67
303	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	40,750.47	34,562.89	1	0.00
255	CUSIP # H1467J104 CHUBB LIMITED	41,167.20	32,435.50	1	191.25
		<b>964,307.23</b>	<b>925,615.15</b>	<b>14</b>	<b>1,874.61</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
4,440	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	129,426.00	126,544.15	2	0.00
4,267	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	96,391.53	98,691.15	1	0.00
558	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	64,889.82	62,919.55	1	0.00
518	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	66,034.64	60,690.27	1	0.00
586	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	65,907.42	60,289.46	1	0.00

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1,921	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	96,703.14	96,430.73	1	0.00
4,458	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	127,944.60	121,202.05	2	0.00
4,729	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	133,263.22	125,158.70	2	0.00
		<b>780,560.37</b>	<b>751,926.06</b>	<b>12</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
1,431	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	171,748.62	143,648.69	3	0.00
1,694	CUSIP # 78463V107 SPDR GOLD TRUST	235,245.78	213,468.75	3	0.00
12,884	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	518,709.84	521,681.58	8	0.00
		<b>925,704.24</b>	<b>878,799.02</b>	<b>14</b>	<b>0.00</b>



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
17,044.25	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	17,044.25	17,044.25	1	0.00
		<b>17,044.25</b>	<b>17,044.25</b>	<b>1</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
197	CUSIP # 001055102 AFLAC INC	10,307.04	9,263.41	0	0.00
321	CUSIP # 00123Q104 AGNC INVESTMENT CORP	5,164.89	5,590.32	0	51.36
91	CUSIP # 00164V103 AMC NETWORKS INC	4,473.56	5,087.15	0	0.00
92	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	5,295.52	4,898.54	0	0.00
322	CUSIP # 00206R102 AT&T INC	12,184.48	9,854.45	0	0.00
81	CUSIP # 002535300 AARON'S INC	5,205.06	4,077.01	0	2.73
142	CUSIP # 00404A109 ACADIA HEALTHCARE CO INC	4,413.36	3,871.63	0	0.00
111	CUSIP # 007800105 AEROJET ROCKETDYNE HOLDINGS	5,606.61	4,045.78	0	0.00
216	CUSIP # 014491104 ALEXANDER & BALDWIN INC	5,294.16	4,351.00	0	0.00
106	CUSIP # 020002101 ALLSTATE CORPORATION	11,520.08	9,999.47	0	49.50

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
55	CUSIP # 023436108 AMEDISYS INC	7,205.55	6,501.38	0	0.00
319	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	5,174.18	5,918.46	0	0.00
46	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	5,691.58	5,673.66	0	0.00
1,017	CUSIP # 03485P300 ANGLO AMERICAN PLC-UNSP ADR	11,624.31	11,564.20	0	0.00
591	CUSIP # 035710409 ANNALY CAPITAL MANAGEMENT INC	5,200.80	5,924.12	0	147.75
132	CUSIP # 03748R754 APARTMENT INVT & MGT CO	6,882.48	5,958.30	0	0.00
264	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	10,842.48	10,845.51	0	0.00
51	CUSIP # 049560105 ATMOS ENERGY CORP	5,808.39	4,850.79	0	0.00
12	CUSIP # 053332102 AUTOZONE INC	13,015.44	11,006.36	1	0.00
239	CUSIP # 05508R106 B & G FOODS INC	4,519.49	6,131.97	0	113.53
244	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	11,031.24	11,425.06	0	0.00
51	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	10,609.02	10,373.02	0	0.00
126	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	4,948.02	6,008.78	0	0.00
17	CUSIP # 090572207 BIO-RAD LABORATORIES INC	5,656.58	4,319.18	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
101	CUSIP # 104674106 BRADY CORP CL A	5,358.05	4,517.31	0	0.00
48	CUSIP # 11135F101 BROADCOM INC	13,251.36	12,812.83	1	121.90
39	CUSIP # 122017106 BURLINGTON STORES INC	7,792.98	6,362.50	0	0.00
64	CUSIP # 12503M108 CBOE HOLDINGS INC	7,354.24	6,335.78	0	0.00
79	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	6,697.62	6,607.76	0	0.00
56	CUSIP # 12572Q105 CME GROUP INC	11,835.04	9,666.34	0	0.00
681	CUSIP # 12653C108 CNX RESOURCES CORP	4,944.06	6,551.34	0	0.00
45	CUSIP # 12709P103 CABOT MICROELECTRONICS CORP	6,354.45	4,532.33	0	0.00
119	CUSIP # 128030202 CAL-MAINE FOODS, INC	4,754.65	5,052.19	0	0.00
43	CUSIP # 147528103 CASEYS GENERAL STORES INC	6,929.88	5,676.25	0	0.00
202	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	5,600.45	5,623.46	0	0.00
147	CUSIP # 156782104 CERNER CORP	10,020.99	8,927.84	0	25.56
114	CUSIP # 163072101 CHEESECAKE FACTORY	4,751.52	5,467.54	0	0.00
87	CUSIP # 166764100 CHEVRON CORP	10,318.20	9,887.46	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
187	CUSIP # 171340102 CHURCH & DWIGHT CO INC	14,069.88	12,736.38	1	0.00
131	CUSIP # 171779309 CIENA CORP	5,139.13	4,114.17	0	0.00
184	CUSIP # 17243V102 CINEMARK HOLDINGS INC	7,109.76	6,858.65	0	0.00
114	CUSIP # 172755100 CIRRUS LOGIC INC	6,108.12	4,664.54	0	0.00
89	CUSIP # 189054109 CLOROX COMPANY	13,516.43	13,616.69	1	0.00
255	CUSIP # 20030N101 COMCAST CORP	11,495.40	9,339.85	0	0.00
123	CUSIP # 209115104 CONSOLIDATED EDISON INC	11,619.81	10,035.11	0	0.00
55	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	11,400.40	9,442.35	0	0.00
52	CUSIP # 22160K105 COSTCO WHOLESALE CORP	14,981.72	11,503.67	1	0.00
39	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	6,343.35	6,308.06	0	0.00
252	CUSIP # 227046109 CROCS INC	6,995.52	6,444.12	0	0.00
125	CUSIP # 23331A109 D R HORTON INC	6,588.75	5,317.59	0	0.00
55	CUSIP # 237194105 DARDEN RESTAURANTS INC	6,502.10	5,895.17	0	0.00
250	CUSIP # 237266101 DARLING INTERNATIONAL INC	4,782.50	4,896.42	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
144	CUSIP # 253393102 DICKS SPORTING GOODS INC	5,876.64	4,933.15	0	0.00
77	CUSIP # 254687106 DISNEY WALT	10,034.64	8,780.48	0	0.00
101	CUSIP # 256677105 DOLLAR GENERAL CORP	16,052.94	10,863.14	1	0.00
100	CUSIP # 256746108 DOLLAR TREE INC	11,416.00	9,642.20	0	0.00
57	CUSIP # 258278100 DORMAN PRODUCTS INC	4,533.78	4,960.02	0	0.00
92	CUSIP # 268948106 EAGLE BANCORP INC	4,105.04	4,557.89	0	0.00
69	CUSIP # 278865100 ECOLAB INC	13,664.76	11,002.49	1	30.82
118	CUSIP # 292218104 EMPLOYERS HOLDINGS INC	5,142.44	4,892.34	0	0.00
105	CUSIP # 29261A100 ENCOMPASS HEALTH CORPORATION	6,644.40	6,440.78	0	29.40
963	CUSIP # 29286D105 ENGIE SPON ADR	15,687.27	14,150.36	1	0.00
87	CUSIP # 29358P101 ENSIGN GROUP	4,126.41	3,637.57	0	4.13
26	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	4,826.90	3,889.29	0	0.00
142	CUSIP # 30040W108 EVERSOURCE ENERGY	12,136.74	9,225.84	0	0.00
225	CUSIP # 30161N101 EXELON CORPORATION	10,869.75	10,292.34	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
88	CUSIP # 302130109 EXPEDITORS INTL WASH INC	6,537.52	6,111.46	0	0.00
59	CUSIP # 302941109 FTI CONSULTING	6,253.41	4,247.20	0	0.00
71	CUSIP # 30303M102 FACEBOOK INC	12,643.68	11,519.10	0	0.00
153	CUSIP # 314211103 FEDERATED INVESTORS INC CL B	4,958.73	3,921.88	0	0.00
46	CUSIP # 315616102 F5 NETWORKS INC	6,459.32	7,155.76	0	0.00
150	CUSIP # 337738108 FISERV INC	15,538.50	12,134.47	1	0.00
285	CUSIP # 343498101 FLOWERS FOODS INC	6,592.05	5,519.76	0	0.00
76	CUSIP # 363576109 ARTHUR J GALLAGHER & CO	6,807.32	5,718.16	0	0.00
270	CUSIP # 371901109 GENTEX CORP	7,434.45	5,899.96	0	0.00
86	CUSIP # 37244C101 GENOMIC HEALTH INC	5,832.52	5,445.27	0	0.00
8	CUSIP # 384637104 GRAHAM HOLDINGS CO	5,307.60	5,308.65	0	0.00
101	CUSIP # 40412C101 HCA HOLDINGS INC	12,162.42	12,208.09	0	0.00
50	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	7,298.50	6,469.06	0	0.00
63	CUSIP # 431475102 HILL ROM HOLDINGS INC	6,629.49	5,778.70	0	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
338	CUSIP # 440452100 HORMEL FOODS CORP	14,780.74	13,494.52	1	0.00
119	CUSIP # 443320106 HUB GROUP INC CL A	5,533.50	4,598.07	0	0.00
86	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	4,789.34	3,816.55	0	0.00
54	CUSIP # 45778Q107 INSPERITY INC	5,325.48	5,470.28	0	0.00
225	CUSIP # 458140100 INTEL CORPORATION	11,594.25	10,766.95	0	0.00
126	CUSIP # 45866F104 INTERCONTINENTAL EXCHANGE INC	11,626.02	9,763.95	0	0.00
111	CUSIP # 460335201 INTL SPEEDWAY	4,996.11	4,696.86	0	0.00
31	CUSIP # 466032109 J&J SNACK FOODS	5,952.00	4,723.76	0	15.00
292	CUSIP # 477143101 JETBLUE AIRWAYS CORP	4,891.00	5,354.53	0	0.00
164	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	5,953.20	4,619.43	0	0.00
42	CUSIP # 50187A107 LHC GROUP LLC	4,769.52	4,151.92	0	0.00
73	CUSIP # 512807108 LAM RESEARCH CORPORATION	16,871.03	12,408.49	1	83.95
45	CUSIP # 513847103 LANCASTER COLONY CORP	6,239.25	7,258.48	0	0.00
61	CUSIP # 515098101 LANDSTAR SYSTEMS INC	6,867.38	6,584.29	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
39	CUSIP # 521865204 LEAR CORPORATION	4,598.10	4,952.83	0	0.00
52	CUSIP # 530307305 LIBERTY BROADBAND C	5,442.84	4,133.92	0	0.00
190	CUSIP # 546347105 LOUISIANA PACIFIC	4,670.20	4,191.70	0	0.00
93	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	4,981.08	4,212.29	0	0.00
152	CUSIP # 552676108 MDC HOLDINGS INC	6,551.20	4,335.99	0	0.00
694	CUSIP # 55272X102 MFA FINANCIAL INC	5,107.84	4,794.77	0	138.80
69	CUSIP # 55306N104 MKS INSTRUMENTS INC	6,367.32	5,554.46	0	0.00
89	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	6,455.17	6,696.25	0	0.00
147	CUSIP # 556269108 STEVEN MADDEN LTD	5,261.13	4,767.35	0	0.00
67	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	4,160.70	4,802.24	0	0.00
76	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	5,427.16	4,553.77	0	0.00
21	CUSIP # 57060D108 MARKETAXESS HOLDINGS INC	6,877.50	4,858.20	0	0.00
92	CUSIP # 577933104 MAXIMUS INC	7,107.92	6,236.26	0	0.00
88	CUSIP # 579780206 MCCORMICK & CO	13,754.40	12,600.43	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
309	CUSIP # 58463J304 MEDICAL PROPERTIES TRUST INC	6,044.04	5,147.70	0	74.88
197	CUSIP # 58502B106 MEDNAX INC	4,456.14	7,255.91	0	0.00
97	CUSIP # 59001A102 MERITAGE HOMES CORP	6,823.95	4,134.21	0	0.00
280	CUSIP # 595112103 MICRON TECHNOLOGY INC	11,998.00	11,024.71	0	0.00
96	CUSIP # 60871R209 MOLSON COORS BREWING CO B	5,520.00	5,869.21	0	0.00
59	CUSIP # 626755102 MURPHY USA INC	5,032.70	4,634.82	0	0.00
2	CUSIP # 62944T105 NVR INC	7,434.70	4,119.90	0	0.00
133	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	6,014.26	6,075.04	0	40.31
53	CUSIP # 65339F101 NEXTERA ENERGY INC	12,348.47	9,318.67	0	0.00
42	CUSIP # 666807102 NORTHROP GRUMMAN CORP	15,741.18	11,930.75	1	0.00
69	CUSIP # 668074305 NORTHWESTERN CORP	5,178.45	4,252.10	0	0.00
196	CUSIP # 670346105 NUCOR CORPORATION	9,978.36	11,344.80	0	78.40
37	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	14,744.87	13,323.40	1	0.00
167	CUSIP # 681919106 OMNICOM GROUP INC	13,076.10	12,522.62	1	104.65

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
60	CUSIP # 68235P108 ONE GAS INC	5,766.60	4,829.45	0	0.00
924	CUSIP # 684060106 ORANGE SPON ADR	14,386.68	14,866.94	1	0.00
94	CUSIP # 689648103 OTTER TAIL CORPORATION	5,052.50	4,581.96	0	0.00
39	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	7,096.05	5,422.00	0	0.00
284	CUSIP # 701877102 PARSLEY ENERGY INC	4,771.20	4,793.23	0	0.00
166	CUSIP # 704326107 PAYCHEX INC	13,739.82	11,946.44	1	0.00
120	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	12,430.80	11,283.15	0	0.00
224	CUSIP # 70932M107 PENNYMAC FINANCIAL SERVICES	6,805.12	4,992.76	0	0.00
249	CUSIP # 717081103 PFIZER INC	8,946.57	10,554.74	0	0.00
115	CUSIP # 718546104 PHILLIPS 66	11,776.00	10,393.11	0	0.00
125	CUSIP # 742718109 PROCTER & GAMBLE CO	15,547.50	12,376.38	1	0.00
57	CUSIP # 74460D109 PUBLIC STORAGE INC	13,980.39	12,412.53	1	0.00
171	CUSIP # 745867101 PULTEGROUP INC	6,250.05	4,730.37	0	18.04
141	CUSIP # 74762E102 QUANTA SERVICES INC	5,329.80	4,922.02	0	5.64

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## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
691	CUSIP # 749660106 RPC INC	3,876.51	6,049.32	0	0.00
79	CUSIP # 755111507 RAYTHEON COMPANY	15,499.01	13,792.87	1	0.00
44	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	12,205.60	15,074.76	0	0.00
35	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	5,595.80	5,148.65	0	0.00
57	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	5,680.62	5,001.08	0	0.00
595	CUSIP # 759530108 RELX PLC SPONS ADR	14,113.40	12,611.55	1	0.00
423	CUSIP # 76131V202 RETAIL PROPERTIES OF AMER - A	5,211.36	5,178.59	0	70.06
185	CUSIP # 775711104 ROLLINS INC	6,302.95	6,497.80	0	0.00
138	CUSIP # 778296103 ROSS STORES INC	15,159.30	12,192.41	1	0.00
136	CUSIP # 781846209 RUSH ENTERPRISES INC-CL A	5,246.88	4,924.96	0	0.00
373	CUSIP # 79546E104 SALLY BEAUTY HOLDINGS INC	5,553.97	5,905.01	0	0.00
36	CUSIP # 800013104 SANDERSON FARMS INC	5,447.88	3,998.16	0	11.52
129	CUSIP # 82312B106 SHENANDOAH TELECOMMUNICATION	4,098.33	5,562.60	0	0.00
163	CUSIP # 827048109 SILGAN HOLDINGS INC	4,895.71	4,049.98	0	0.00

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47	CUSIP # 832696405 JM SMUCKER CO	5,170.94	5,234.62	0	0.00
212	CUSIP # 844741108 SOUTHWEST AIRLINES	11,450.12	11,263.54	0	0.00
64	CUSIP # 84857L101 SPIRE INC	5,583.36	4,879.86	0	35.55
264	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	5,105.76	6,016.01	0	0.00
163	CUSIP # 855244109 STARBUCKS CORP	14,412.46	11,548.20	1	0.00
265	CUSIP # 86771W105 SUNRUN INC	4,426.83	3,315.34	0	0.00
55	CUSIP # 87162W100 SYNNEX CORPORATION	6,209.50	5,046.07	0	0.00
259	CUSIP # 872540109 TJX COMPANIES INC	14,436.66	12,728.23	1	0.00
146	CUSIP # 872590104 T-MOBILE US INC	11,500.42	9,848.61	0	0.00
416	CUSIP # 87265H109 TRI POINTE GROUP INC	6,256.64	4,948.60	0	0.00
48	CUSIP # 878237106 TECH DATA CORPORATION	5,003.52	3,911.92	0	0.00
177	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	4,566.60	5,613.14	0	0.00
147	CUSIP # 889478103 TOLL BROTHERS INC	6,034.35	5,093.55	0	0.00
135	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	5,013.90	4,408.34	0	0.00

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309	CUSIP # 90184L102 TWITTER INC	12,730.80	9,671.39	1	0.00
426	CUSIP # 90187B408 TWO HARBORS INVESTMENT CORP	5,593.38	5,580.18	0	170.40
134	CUSIP # 902494103 TYSON FOODS INC CL A	11,542.76	8,569.96	0	0.00
19	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	4,762.35	5,208.69	0	0.00
26	CUSIP # 904708104 UNIFIRST CORP	5,073.12	3,897.38	0	0.00
81	CUSIP # 907818108 UNION PACIFIC CORP	13,120.38	12,167.37	1	0.00
121	CUSIP # 911684108 US CELLULAR	4,547.18	5,915.58	0	0.00
56	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	12,169.92	13,204.29	0	0.00
82	CUSIP # 913456109 UNIVERSAL CORPORATION	4,494.42	4,496.19	0	0.00
131	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	5,224.28	4,490.19	0	0.00
240	CUSIP # 92343V104 VERIZON COMMUNICATIONS	14,486.40	13,064.42	1	0.00
82	CUSIP # 928563402 VMWARE INC CL A	12,304.92	12,126.17	0	0.00
129	CUSIP # 92939U106 WEC ENERGY GROUP INC	12,267.90	9,271.92	0	0.00
197	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	10,896.07	12,119.55	0	0.00

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119	CUSIP # 94106L109 WASTE MANAGEMENT INC	13,685.00	11,426.23	1	0.00
137	CUSIP # 948849104 WEIS MARKETS INC	5,225.18	6,046.81	0	0.00
160	CUSIP # 950755108 WERNER ENTERPRISES INC	5,648.00	5,385.96	0	0.00
181	CUSIP # 98389B100 XCEL ENERGY INC	11,745.09	9,132.97	0	68.45
146	CUSIP # 985817105 YELP INC	5,073.50	5,064.65	0	0.00
880	CUSIP # 98986T108 ZYNGA INC CL A	5,121.60	3,944.12	0	0.00
		<b>1,488,856.21</b>	<b>1,345,523.91</b>	<b>59</b>	<b>1,492.33</b>
<b>FOREIGN STOCK</b>					
319	CUSIP # 05534B760 BCE INC	15,442.79	13,321.96	1	184.59
1,096	CUSIP # 05577E101 BT GROUP PLC SPONSORED ADR	11,869.68	15,679.62	0	0.00
250	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	12,345.00	12,294.30	0	0.00
416	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	15,350.40	14,155.28	1	0.00
496	CUSIP # 138006309 CANON INC SPONS ADR	13,243.20	15,261.59	1	0.00
838	CUSIP # 251566105 DEUTSCHE TELEKOM	14,002.98	14,131.39	1	0.00



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440	CUSIP # 26874R108 ENI SPA (ADR)	13,415.60	14,976.28	1	291.01
2,102	CUSIP # 29265W207 ENEL SPA	15,680.92	12,700.95	1	0.00
348	CUSIP # 404280406 HSBC HOLDINGS PLC SPONS ADR	13,317.96	14,198.69	1	0.00
562	CUSIP # 438128308 HONDA MOTORS LTD ADR	14,656.96	15,926.61	1	0.00
647	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	16,181.47	15,892.44	1	0.00
255	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	14,255.01	12,269.64	1	0.00
622	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	15,873.44	15,090.65	1	0.00
273	CUSIP # 636274409 NATIONAL GRID PLC ADR	14,777.49	13,848.16	1	0.00
312	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	14,941.68	14,015.61	1	0.00
1,016	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	12,689.84	17,282.67	1	0.00
159	CUSIP # 66987V109 NOVARTIS AF ADR	13,817.10	13,590.40	1	0.00
285	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	14,734.50	13,768.64	1	0.00
233	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	12,136.97	12,320.44	0	0.00
183	CUSIP # 780087102 ROYAL BANK OF CANADA	14,852.28	14,287.64	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
223	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	13,123.55	13,355.81	1	0.00
290	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	15,555.60	13,831.13	1	0.00
249	CUSIP # 891160509 TORONTO-DOMINION BANK	14,506.74	13,917.94	1	0.00
260	CUSIP # 89151E109 TOTAL SA SPON ADR	13,520.00	14,515.99	1	156.87
117	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	15,735.33	14,313.48	1	0.00
99	CUSIP # H1467J104 CHUBB LIMITED	15,982.56	13,161.65	1	71.25
		<b>372,009.05</b>	<b>368,108.96</b>	<b>15</b>	<b>703.72</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
1,715	CUSIP # 46138E784 INVESCO EMERGING MKTS SOVEREIGN DEBT ETF	49,992.25	48,105.58	2	0.00
1,648	CUSIP # 46138G508 INVESCO SENIOR LOAN ETF	37,228.32	37,867.71	1	0.00
216	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	25,118.64	24,309.21	1	0.00
200	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	25,496.00	23,606.94	1	0.00
226	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	25,418.22	23,580.27	1	0.00

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742	CUSIP # 46431W507 ISHARES SHORT MATURITY BOND ETF	37,352.28	37,226.44	1	0.00
1,722	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	49,421.40	47,966.87	2	0.00
1,826	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	51,456.68	49,542.51	2	0.00
		<b>301,483.79</b>	<b>292,205.53</b>	<b>12</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
553	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	66,371.06	57,501.65	3	0.00
654	CUSIP # 78463V107 SPDR GOLD TRUST	90,820.98	83,258.87	4	0.00
4,976	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	200,333.76	209,132.08	8	0.00
		<b>357,525.80</b>	<b>349,892.60</b>	<b>14</b>	<b>0.00</b>



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
42,888.46	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	42,888.46	42,888.46	2	0.00
		<b>42,888.46</b>	<b>42,888.46</b>	<b>2</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
190	CUSIP # 001055102 AFLAC INC	9,940.80	8,623.48	1	0.00
599	CUSIP # 00206R102 AT&T INC	22,666.16	17,856.43	1	0.00
638	CUSIP # 007903107 ADVANCED MICRO DEVICES	18,495.62	11,956.39	1	0.00
406	CUSIP # 014491104 ALEXANDER & BALDWIN INC	9,951.06	7,478.84	1	0.00
12	CUSIP # 017175100 ALLEGHENY CORP	9,573.12	7,359.53	0	0.00
196	CUSIP # 01973R101 ALLISON TRANSMISSION HLDGS INC	9,221.80	8,671.68	0	0.00
104	CUSIP # 020002101 ALLSTATE CORPORATION	11,302.72	10,399.19	1	52.00
225	CUSIP # 023139884 AMBAC FINANCIAL GROUP INC	4,398.75	3,937.26	0	0.00
128	CUSIP # 034164103 THE ANDERSONS, INC	2,871.04	3,937.92	0	21.76
662	CUSIP # 03938L203 ARCELORMITTAL	9,426.88	18,586.70	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
209	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	8,583.63	8,043.28	0	0.00
181	CUSIP # 042315507 ARMOUR RESIDENTIAL REIT INC	3,031.75	4,548.55	0	0.00
1,509	CUSIP # 04351G101 ASCENA RETAIL GROUP INC	398.53	4,262.92	0	0.00
92	CUSIP # 049164205 ATLAS AIR WORLDWIDE HOLDINGS	2,321.16	3,807.71	0	0.00
216	CUSIP # 05329W102 AUTONATION INC	10,951.20	7,759.28	1	0.00
377	CUSIP # 06417N103 BANK OZK	10,280.79	8,673.45	1	0.00
56	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	11,649.12	11,283.33	1	0.00
186	CUSIP # 097793400 BONANZA CREEK ENERGY INC	4,164.54	4,032.28	0	0.00
189	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	13,422.78	8,371.95	1	0.00
78	CUSIP # 11135F101 BROADCOM INC	21,533.46	19,642.19	1	206.70
72	CUSIP # 122017106 BURLINGTON STORES INC	14,387.04	11,474.54	1	0.00
249	CUSIP # 12514G108 CDW CORP OF DELAWARE	30,686.76	19,143.16	2	0.00
183	CUSIP # 126408103 CSX CORP	12,676.41	11,208.75	1	0.00
650	CUSIP # 12653C108 CNX RESOURCES CORP	4,719.00	7,504.19	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
254	CUSIP # 12662P108 CVR ENERGY INC	11,183.62	8,866.13	1	0.00
131	CUSIP # 126650100 CVS HEALTH CORP	8,262.17	9,613.25	0	0.00
281	CUSIP # 12674R100 C & J ENERGY SERVICES INC	3,015.13	3,924.02	0	0.00
59	CUSIP # 127190304 CACI INTERNATIONAL INC	13,644.34	8,333.77	1	0.00
191	CUSIP # 14149Y108 CARDINAL HEALTH INC	9,013.29	11,220.88	0	91.89
355	CUSIP # 14575E105 CARS.COM INC	3,187.90	7,822.85	0	0.00
67	CUSIP # 147528103 CASEYS GENERAL STORES INC	10,797.72	8,396.21	1	0.00
95	CUSIP # 150870103 GELANESE CORP SERIES A	11,617.55	9,952.47	1	0.00
40	CUSIP # 16119P108 CHARTER COMMUNICATIONS INC	16,484.80	11,455.40	1	0.00
173	CUSIP # 171340102 CHURCH & DWIGHT CO INC	13,016.52	11,090.85	1	0.00
177	CUSIP # 184496107 CLEAN HARBORS INC	13,664.40	8,773.35	1	0.00
154	CUSIP # 18538R103 CLEARWATER PAPER CORP	3,252.48	3,895.43	0	0.00
495	CUSIP # 18539C204 CLEARWAY ENERGY INC	9,033.75	8,457.77	0	0.00
74	CUSIP # 189054109 CLOROX COMPANY	11,238.38	11,100.00	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
579	CUSIP # 20030N101 COMCAST CORP	26,101.32	19,929.27	1	0.00
30	CUSIP # 225310101 CREDIT ACCEPTANCE CORP	13,839.30	11,632.35	1	0.00
2,202	CUSIP # 247916208 DENBURY RESOURCES INC	2,620.38	4,316.58	0	0.00
127	CUSIP # 254067101 DILLARDS INC	8,395.97	8,000.55	0	19.05
106	CUSIP # 256677105 DOLLAR GENERAL CORP	16,847.64	11,364.63	1	0.00
236	CUSIP # 277432100 EASTMAN CHEMICAL CO	17,423.88	17,286.36	1	146.32
139	CUSIP # 313148306 FEDERAL AGRIC MTG CORP	11,350.74	8,596.64	1	0.00
156	CUSIP # 337738108 FISERV INC	16,160.04	11,214.01	1	0.00
1,091	CUSIP # 345370860 FORD MOTOR COMPANY	9,993.56	11,521.65	1	0.00
258	CUSIP # 349553107 FORTIS INC	10,921.14	9,338.03	1	0.00
603	CUSIP # 35471R106 FRANKLIN STREET PROPERTIES	5,101.38	3,762.72	0	0.00
174	CUSIP # 368736104 GENERAC HOLDINGS INC	13,631.16	8,807.01	1	0.00
251	CUSIP # 37045V100 GENERAL MOTORS CO	9,407.48	8,828.65	0	0.00
86	CUSIP # 371532102 GENESCO INC	3,441.72	3,867.33	0	0.00

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103	CUSIP # 371559105 GENESEE & WYOMING INC CL A	11,382.53	7,552.08	1	0.00
1,647	CUSIP # 37247D106 GENWORTH FINANCIAL INC CL A	7,246.80	7,815.18	0	0.00
138	CUSIP # 375558103 GILEAD SCIENCES, INC	8,746.44	8,729.88	0	0.00
843	CUSIP # 377316104 GLATFELTER (P.H.)CO	12,973.77	11,008.72	1	0.00
115	CUSIP # 37959E102 GLOBAL LIFE INC	11,012.40	8,766.32	1	0.00
419	CUSIP # 382550101 GOODYEAR TIRE & RUBBER	6,035.70	8,642.51	0	0.00
25	CUSIP # 384637104 GRAHAM HOLDINGS CO	16,586.25	16,198.59	1	0.00
72	CUSIP # 398905109 GROUP 1 AUTOMOTIVE INC	6,646.32	4,843.57	0	0.00
556	CUSIP # 402635304 GULFPORT ENERGY CORP	1,506.76	6,912.31	0	0.00
179	CUSIP # 423452101 HELMERICH & PAYNE	7,172.53	8,578.29	0	0.00
107	CUSIP # 427866108 HERSHEY CO	16,583.93	11,214.47	1	0.00
654	CUSIP # 42824C109 HEWLETT PACKARD ENTERPRISE	9,921.18	8,794.47	1	73.58
167	CUSIP # 436106108 HOLLYFRONTIER CORP	8,957.88	8,530.98	0	0.00
447	CUSIP # 447011107 HUNTSMAN CORPORATION	10,397.22	8,790.92	1	0.00



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411	CUSIP # 45031U101 ISTAR INC	5,363.55	3,767.30	0	0.00
75	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	10,906.50	8,600.84	1	0.00
214	CUSIP # 460146103 INTERNATIONAL PAPER COMPANY	8,949.48	8,747.25	0	0.00
174	CUSIP # 460335201 INTL SPEEDWAY	7,831.74	6,731.70	0	0.00
100	CUSIP # 46266C105 IQVIA HOLDINGS INC	14,938.00	11,402.13	1	0.00
473	CUSIP # 477143101 JETBLUE AIRWAYS CORP	7,922.75	7,633.85	0	0.00
149	CUSIP # 487836108 KELLOGG COMPANY	9,588.15	8,378.27	0	0.00
114	CUSIP # 497266106 KIRBY CORP	9,366.24	7,706.25	0	0.00
302	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	10,962.60	7,789.49	1	0.00
196	CUSIP # 500754106 THE KRAFT HEINZ CO	5,475.26	8,465.60	0	0.00
412	CUSIP # 501044101 KROGER COMPANY	10,621.36	11,180.11	1	0.00
743	CUSIP # 50105F105 KRONOS WORLDWIDE INC	9,190.91	8,801.95	0	0.00
63	CUSIP # 512807108 LAM RESEARCH CORPORATION	14,559.93	11,419.99	1	72.45
1,049	CUSIP # 516806106 LAREDO PETROLEUM INC	2,528.09	3,866.82	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
158	CUSIP # 530307305 LIBERTY BROADBAND C	16,537.86	11,438.36	1	0.00
177	CUSIP # 55305B101 M/I HOMES INC	6,664.05	5,140.57	0	0.00
132	CUSIP # 56418H100 MANPOWER INC	11,119.68	11,238.45	1	0.00
103	CUSIP # 59001A102 MERITAGE HOMES CORP	7,246.05	4,960.07	0	0.00
743	CUSIP # 64704V106 NEW MEDIA INVESTMENT GROUP	6,545.83	9,039.71	0	0.00
633	CUSIP # 649604501 NEW YORK MORTGAGE TRUST INC	3,854.97	3,775.84	0	126.60
112	CUSIP # 65336K103 NEXSTAR MEDIA GROUP INC CL A	11,458.72	8,858.46	1	0.00
77	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	13,833.82	11,390.64	1	0.00
164	CUSIP # 670346105 NUCOR CORPORATION	8,349.24	8,526.83	0	65.60
33	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	13,150.83	11,241.54	1	0.00
234	CUSIP # 67103X102 OFG BANCORP	5,124.60	3,873.68	0	16.38
369	CUSIP # 680223104 OLD REPUBLIC INTL CORP	8,697.33	7,415.05	0	0.00
388	CUSIP # 680665205 OLIN CORP	7,263.36	7,987.46	0	0.00
847	CUSIP # 684060106 ORANGE SPON ADR	13,187.79	14,759.12	1	0.00

# ACCOUNT STATEMENT

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XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
131	CUSIP # 69327R101 PDC ENERGY INC	3,635.25	5,221.81	0	0.00
301	CUSIP # 69351T106 PPL CORPORATION	9,478.49	8,431.88	0	124.16
465	CUSIP # 70338P100 PATTERN ENERGY GROUP INC	12,522.45	8,623.62	1	196.23
429	CUSIP # 703395103 PATTERSON COS INC	7,644.78	8,621.41	0	0.00
735	CUSIP # 703481101 PATTERSON-UTI ENERGY INC	6,284.25	9,791.40	0	0.00
3,677	CUSIP # 708160106 J C PENNEY CO INC	3,268.49	4,220.08	0	0.00
200	CUSIP # 70931T103 PENNYMAC MORTGAGE INVESTMENT	4,446.00	3,762.90	0	0.00
213	CUSIP # 70959W103 PENSKE AUTOMOTIVE GROUP, INC	10,070.64	8,704.14	1	0.00
264	CUSIP # 717081103 PFIZER INC	9,485.52	11,373.12	0	0.00
201	CUSIP # 718546104 PHILLIPS 66	20,582.40	17,593.53	1	0.00
391	CUSIP # 719405102 PHOTRONICS INC	4,254.08	3,834.34	0	0.00
97	CUSIP # 737446104 POST HOLDINGS INC	10,266.48	8,667.92	1	0.00
196	CUSIP # 74251V102 PRINCIPAL FINANCIAL GROUP	11,199.44	8,665.75	1	0.00
105	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	9,444.75	8,651.88	0	0.00

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FIRST TRUST ALL EQUITY ALLOCATN  
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## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
371	CUSIP # 75508B104 RAYONIER ADVANCED MATERIALS	1,606.43	3,996.78	0	0.00
492	CUSIP # 75605Y106 REALOGY HOLDINGS CORP	3,286.56	7,510.18	0	0.00
55	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	8,793.40	8,361.97	0	0.00
226	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	22,523.16	19,508.53	1	0.00
58	CUSIP # 761624105 REX AMERICAN RESOURCES CORP	4,427.14	3,880.41	0	0.00
139	CUSIP # 778296103 ROSS STORES INC	15,269.15	11,230.38	1	0.00
338	CUSIP # 783549108 RYDER SYSTEMS INC	17,498.26	16,344.09	1	0.00
493	CUSIP # 78454L100 SM ENERGY COMPANY	4,777.17	10,247.19	0	0.00
462	CUSIP # 78573L106 SABRA HEALTH CARE REIT INC	10,607.52	7,384.52	1	0.00
396	CUSIP # 78573M104 SABRE CORP	8,868.42	8,404.35	0	0.00
102	CUSIP # 811904101 SEACOR HOLDINGS INC	4,801.14	3,846.42	0	0.00
629	CUSIP # 81663A105 SEMGROUP CORP CL A	10,277.86	11,103.10	1	0.00
646	CUSIP # 81721M109 SENIOR HOUSING PROP TRUST	5,978.73	7,471.77	0	0.00
322	CUSIP # 829226109 SINCLAIR BROADCAST GROUP A	13,762.28	8,641.25	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
91	CUSIP # 832696405 JM SMUCKER CO	10,011.82	8,488.48	1	0.00
4,560	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	8,800.80	16,777.60	0	0.00
224	CUSIP # 847215100 SPARTANNASH CO	2,649.92	3,895.36	0	0.00
367	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	7,097.78	8,577.86	0	0.00
179	CUSIP # 855244109 STARBUCKS CORP	15,827.18	11,450.63	1	0.00
1,151	CUSIP # 868157108 SUPERIOR ENERGY SERVICES INC	149.63	3,928.25	0	0.00
137	CUSIP # 871829107 SYSCO CORPORATION	10,877.80	8,441.08	1	0.00
195	CUSIP # 872540109 TJX COMPANIES INC	10,869.30	8,675.55	1	0.00
180	CUSIP # 872590104 T-MOBILE US INC	14,178.60	11,607.70	1	0.00
684	CUSIP # 87265H109 TRI POINTE GROUP INC	10,287.36	7,781.26	1	0.00
393	CUSIP # 87305R109 TTM TECHNOLOGIES	4,792.64	3,856.48	0	0.00
131	CUSIP # 87612E106 TARGET CORPORATION	14,005.21	8,657.77	1	0.00
498	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	12,848.40	14,839.95	1	0.00
228	CUSIP # 889478103 TOLL BROTHERS INC	9,359.40	7,610.64	0	0.00

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FIRST TRUST ALL EQUITY ALLOCATN  
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## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
417	CUSIP # 896522109 TRINITY INDUSTRIES, INC	8,206.56	8,672.15	0	0.00
163	CUSIP # 902494103 TYSON FOODS INC CL A	14,040.82	8,647.13	1	0.00
162	CUSIP # 902681105 UGI CORPORATION	8,143.74	7,942.00	0	52.65
47	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	11,780.55	11,607.77	1	0.00
83	CUSIP # 907818108 UNION PACIFIC CORP	13,444.34	11,331.16	1	0.00
263	CUSIP # 909218109 UNIT CORPORATION	888.94	5,205.78	0	0.00
166	CUSIP # 911684108 US CELLULAR	6,238.28	8,628.12	0	0.00
415	CUSIP # 912909108 UNITED STATES STEEL CORP	4,793.25	7,667.62	0	0.00
155	CUSIP # 913456109 UNIVERSAL CORPORATION	8,495.55	8,397.57	0	0.00
73	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	10,858.75	8,540.27	1	0.00
232	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	19,775.68	17,327.41	1	0.00
360	CUSIP # 92343V104 VERIZON COMMUNICATIONS	21,729.60	20,047.03	1	0.00
70	CUSIP # 92532F100 VERTEX PHARMACEUTICALS INC	11,859.40	11,403.70	1	0.00
87	CUSIP # 92826C839 VISA INC CL A	14,964.87	11,524.02	1	0.00

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## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
125	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	6,913.75	8,453.12	0	0.00
129	CUSIP # 94106L109 WASTE MANAGEMENT INC	14,835.00	11,353.24	1	0.00
545	CUSIP # 95058W100 WENDY'S COMP[ANY	10,889.10	8,476.82	1	0.00
245	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	8,832.25	8,456.17	0	0.00
73	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	15,065.01	11,308.43	1	0.00
		<b>1,554,281.80</b>	<b>1,414,119.62</b>	<b>80</b>	<b>1,265.37</b>
<b>FOREIGN STOCK</b>					
216	CUSIP # 05534B760 BCE INC	10,456.56	10,203.07	1	129.45
2,587	CUSIP # 05946K101 BANCO BILBAO VIZCAYA ARGENT SA SPONSORED ADR	13,452.40	16,044.22	1	0.00
3,071.18	CUSIP # 05964H105 BANCO SANTANDER SA SPONSORED ADR	12,346.14	15,012.44	1	0.00
1,808	CUSIP # 06738E204 BARCLAYS PLC SPONSORED ADR	13,270.72	18,108.32	1	0.00
420	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	15,498.00	13,199.01	1	0.00
90	CUSIP # 126132109 CNOOC LIMITED SPONS ADR	13,702.50	13,359.01	1	338.95
568	CUSIP # 136385101 CANADIAN NATURAL RESOURCES LTD	15,125.84	13,926.69	1	161.50

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## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
286	CUSIP # 16941M109 CHINA MOBILE LTD	11,840.40	14,784.14	1	250.50
1,289	CUSIP # 16945R104 CHINA UNICOM HONG KONG LTD ADR	13,521.61	15,020.68	1	0.00
434	CUSIP # 26874R108 ENI SPA (ADR)	13,232.66	14,463.43	1	297.87
516	CUSIP # 438128308 HONDA MOTORS LTD ADR	13,457.28	15,084.39	1	0.00
1,283	CUSIP # 456837103 ING GROEP NV ADR	13,407.35	13,706.67	1	0.00
932	CUSIP # 500631106 KOREA ELECTRIC POWER CO ADR	10,102.88	16,672.81	1	0.00
5,347	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	14,116.08	16,294.25	1	0.00
2,823	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	14,340.84	15,861.41	1	0.00
4,500	CUSIP # 60687Y109 MIZUHO FINANCIAL GROUP-ADR	13,815.00	16,224.99	1	0.00
281	CUSIP # 636274409 NATIONAL GRID PLC ADR	15,210.53	13,660.81	1	0.00
249	CUSIP # 693483109 POSCO ADR	11,742.84	18,359.68	1	0.00
1,046	CUSIP # 71654V408 PETROLEO BRASILEIRO SA ADR	15,135.62	11,764.50	1	80.61
2,085	CUSIP # 86562M209 SUMITOMO MITSUI-SPONS ADR	14,261.40	15,246.02	1	0.00
260	CUSIP # 89151E109 TOTAL SA SPON ADR	13,520.00	12,103.94	1	156.87



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FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
117	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	15,735.33	14,891.71	1	0.00
497	CUSIP # G0129K104 AIRCASLE LTD	11,147.71	10,154.84	1	0.00
103	CUSIP # G0177J108 ALLERGAN PLC	17,333.87	13,928.91	1	0.00
370	CUSIP # G4474Y214 JANUS HENDERSON GRP PLC	8,310.20	7,628.07	0	0.00
475	CUSIP # G5785G107 MALLINCKRODT PLC	1,144.75	7,707.45	0	0.00
946	CUSIP # N31738102 FIAT CHRYSLER AUTOMOBILES NV	12,250.70	17,095.98	1	0.00
		<b>347,479.21</b>	<b>380,507.44</b>	<b>18</b>	<b>1,415.75</b>



## ACCOUNT STATEMENT

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XXXXXX5149  
METLIFE STABLE VALUE 32956 FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
968,219.97	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	968,219.97	968,219.97	4	0.00
		<b>968,219.97</b>	<b>968,219.97</b>	<b>4</b>	<b>0.00</b>
<b>INSURANCE POLICIES/ANNUITIES</b>					
212,013.737	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	23,864,054.22	23,491,787.49	96	0.00
		<b>23,864,054.22</b>	<b>23,491,787.49</b>	<b>96</b>	<b>0.00</b>



## ACCOUNT STATEMENT

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XXXXXX8397  
HB&T BLACKROCK LARGE CAP EQUITY  
INDEX

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
19,433.87	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	19,433.87	19,433.87	0	0.00
		19,433.87	19,433.87	0	0.00
<b>COMMON TRUST FUNDS - EQUITY</b>					
2,793,027.175	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	69,492,750.54	61,216,422.12	100	0.00
		69,492,750.54	61,216,422.12	100	0.00



## ACCOUNT STATEMENT

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XXXXXX8315  
HB&T BLACKROCK MID CAP EQUITY  
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### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
104,772.31	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	104,772.31	104,772.31	1	0.00
		104,772.31	104,772.31	1	0.00
<b>COMMON TRUST FUNDS - EQUITY</b>					
202,714.54	CUSIP # 06739Q412 BLACKROCK MID CAP EQ INDEX FUND F	18,684,307.60	17,660,196.85	99	0.00
		18,684,307.60	17,660,196.85	99	0.00



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XXXXXX8351  
HB&T BLACKROCK MSCI ACWI EX-US  
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### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
52,925.15	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	52,925.15	52,925.15	1	0.00
		<b>52,925.15</b>	<b>52,925.15</b>	<b>1</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
789,210.41	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	9,138,583.02	8,577,193.15	99	0.00
		<b>9,138,583.02</b>	<b>8,577,193.15</b>	<b>99</b>	<b>0.00</b>



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XXXXXX8379  
HB&T BLACKROCK SMALL CAP EQUITY  
INDEX

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
73,912.18	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	73,912.18	73,912.18	0	0.00
		73,912.18	73,912.18	0	0.00
<b>COMMON TRUST FUNDS - EQUITY</b>					
316,533.091	CUSIP # 06739Q271 BLACKROCK RUSSELL 2000 INDEX FUND F	14,961,063.16	14,436,997.24	100	0.00
		14,961,063.16	14,436,997.24	100	0.00



## ACCOUNT STATEMENT

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XXXXXX8333  
HB&T BLACKROCK SHORT TERM BOND  
INDEX

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
360,388.708	CUSIP # 09257C203 BLACKROCK 1-3 YEAR GOVRNMT CRED BND INDX F	4,061,400.54	3,901,057.05	100	0.00
7,458.64	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	7,458.64	7,458.64	0	0.00
		<b>4,068,859.18</b>	<b>3,908,515.69</b>	<b>100</b>	<b>0.00</b>



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XXXXXXXX8299  
HB&T BLACKROCK U.S. AGGREGATE  
BOND INDEX

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,475,433.873	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	17,936,585.49	16,451,215.21	99	0.00
162,298.96	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	162,298.96	162,298.96	1	0.00
		<b>18,098,884.45</b>	<b>16,613,514.17</b>	<b>100</b>	<b>0.00</b>





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XXXXXX0402  
HB&T LARGE CAP 500 INDEX FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
18,473.6	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	18,473.60	18,473.60	1	0.00
		18,473.60	18,473.60	1	0.00
<b>COMMON TRUST FUNDS - EQUITY</b>					
5,237.564	CUSIP # 06427F694 BNY MELLON STOCK INDEX FUND INSTL	1,761,549.90	1,587,897.45	99	0.00
		1,761,549.90	1,587,897.45	99	0.00



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XXXXXX1232  
HB&T METLIFE STABLE VALUE FUND  
#29551

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,179,116.1	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,179,116.10	1,179,116.10	2	0.00
		1,179,116.10	1,179,116.10	2	0.00
<b>INSURANCE POLICIES/ANNUITIES</b>					
3,749,616.705	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	48,190,073.89	45,162,702.44	97	0.00
		48,190,073.89	45,162,702.44	97	0.00



## ACCOUNT STATEMENT

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XXXXXX3249  
HORIZON CONSERVATION PLUS  
WITH RISK ASSIST FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
1,100.13	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	1,100.13	1,100.13	1	0.00
		1,100.13	1,100.13	1	0.00
<b>MUTUAL FUNDS - FIXED INCOME</b>					
258	CUSIP # 233051432 X-TRACKERS USD HIGH YIELD CORP BOND	12,920.64	12,797.59	12	0.00
114	CUSIP # 33740F805 FIRST TRUST TCW OPP FIXED INC ETF	6,002.67	5,902.11	5	0.00
77	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	8,660.19	8,109.87	8	0.00
149	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	8,630.08	8,496.56	8	0.00
280	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	13,784.40	13,435.61	13	0.00
79	CUSIP # 78468R408 SPDR BARCLAYS SHORT TERM HY BOND	2,133.79	2,138.33	2	0.00
130	CUSIP # 92189H300 VANECK VECTORS JPM EM LOCAL CCY BOND ETF	4,290.00	4,521.39	4	0.00
405	CUSIP # 97717X511 WISDOMTREE YIELD ENHANCED US AGGRE BOND ETF	21,173.40	20,170.86	19	0.00

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HORIZON CONSERVATION PLUS  
WITH RISK ASSIST FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		77,595.17	75,572.32	70	0.00
	<b>MUTUAL FUNDS - EQUITY</b>				
50	CUSIP # 233051143 X-TRACKERS S&P 500 ESG ETF	1,281.87	1,292.50	1	0.00
5	CUSIP # 46090E103 INVESCO QQQ TRUST SERIES 1 ETF	944.05	914.44	1	2.30
9	CUSIP # 46137V357 INVESCO S&P 500 EQUAL WEIGHT ETF	972.72	934.55	1	0.00
13	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	1,011.92	1,022.27	1	0.00
37	CUSIP # 464288240 ISHARES MSCI ACWI EX US INDEX FUND	1,703.85	1,730.19	2	0.00
21	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	1,538.88	1,485.08	1	0.00
43	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	2,756.30	2,646.10	3	0.00
23	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	2,125.20	2,045.51	2	0.00
21	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	1,029.42	994.33	1	0.00
55	CUSIP # 46434V621 ISHARES CORE DIVIDEND GROWTH ETF	2,152.70	2,030.73	2	0.00
245	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	8,643.60	8,350.36	8	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX3249  
HORIZON CONSERVATION PLUS  
WITH RISK ASSIST FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
72	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	2,800.08	2,645.25	3	0.00
60	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	1,917.60	1,852.03	2	0.00
15	CUSIP # 808524508 SCHWAB US MID CAP ETF	848.10	872.39	1	0.00
		<b>29,726.29</b>	<b>28,815.73</b>	<b>27</b>	<b>2.30</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,845.06	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,845.06	1,845.06	2	0.00
		<b>1,845.06</b>	<b>1,845.06</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX3203  
HORIZON CONSERVATIVE  
WITH RISK ASSIST FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
1,557.4	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	1,557.40	1,557.40	0	0.00
		<b>1,557.40</b>	<b>1,557.40</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
794	CUSIP # 233051432 X-TRACKERS USD HIGH YIELD CORP BOND	39,763.52	39,419.58	9	0.00
353	CUSIP # 33740F805 FIRST TRUST TCW OPP FIXED INC ETF	18,587.22	18,274.10	4	0.00
237	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	26,655.39	25,119.40	6	0.00
460	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	26,643.20	26,198.59	6	0.00
863	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	42,485.49	41,497.06	9	0.00
246	CUSIP # 78468R408 SPDR BARCLAYS SHORT TERM HY BOND	6,644.46	6,661.83	1	0.00
399	CUSIP # 92189H300 VANECK VECTORS JPM EM LOCAL CCY BOND ETF	13,167.00	13,834.92	3	0.00
1,249	CUSIP # 97717X511 WISDOMTREE YIELD ENHANCED US AGGRE BOND ETF	65,297.72	62,307.18	14	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX3203  
HORIZON CONSERVATIVE  
WITH RISK ASSIST FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		239,244.00	233,312.66	53	0.00
MUTUAL FUNDS - EQUITY					
413	CUSIP # 233051143 X-TRACKERS S&P 500 ESG ETF	10,588.25	10,676.05	2	0.00
47	CUSIP # 46090E103 INVESCO QQQ TRUST SERIES 1 ETF	8,874.07	8,635.44	2	17.67
82	CUSIP # 46137V357 INVESCO S&P 500 EQUAL WEIGHT ETF	8,862.56	8,582.35	2	0.00
112	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	8,718.08	8,787.94	2	0.00
306	CUSIP # 464288240 ISHARES MSCI ACWI EX US INDEX FUND	14,091.30	14,336.06	3	0.00
169	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	12,384.32	12,173.99	3	0.00
360	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	23,076.00	22,730.49	5	0.00
192	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	17,740.80	16,913.26	4	0.00
177	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	8,676.54	8,541.13	2	0.00
454	CUSIP # 46434V621 ISHARES CORE DIVIDEND GROWTH ETF	17,769.56	16,792.25	4	0.00
756	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	26,671.68	25,795.20	6	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX3203  
HORIZON CONSERVATIVE  
WITH RISK ASSIST FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
590	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	22,945.10	21,630.19	5	0.00
499	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	15,948.04	15,403.76	4	0.00
124	CUSIP # 808524508 SCHWAB US MID CAP ETF	7,010.96	7,174.58	2	0.00
		<b>203,357.26</b>	<b>198,172.69</b>	<b>45</b>	<b>17.67</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
8,711.8	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	8,711.80	8,711.80	2	0.00
		<b>8,711.80</b>	<b>8,711.80</b>	<b>2</b>	<b>0.00</b>





## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX3123  
HORIZON FOCUSED WITH RISK ASSIST  
FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
8,446.63	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	8,446.63	8,446.63	0	0.00
		<b>8,446.63</b>	<b>8,446.63</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
2,800	CUSIP # 78468R663 SPDR BLOOMBERG BARCLAYS 1-3 MO TBILL	256,452.00	256,302.09	10	0.00
		<b>256,452.00</b>	<b>256,302.09</b>	<b>10</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
5,375	CUSIP # 233051143 X-TRACKERS S&P 500 ESG ETF	137,801.03	138,943.75	5	0.00
606	CUSIP # 46090E103 INVESCO QQQ TRUST SERIES 1 ETF	114,418.86	113,149.68	4	230.49
1,064	CUSIP # 46137V357 INVESCO S&P 500 EQUAL WEIGHT ETF	114,997.12	113,909.77	4	0.00
1,460	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	113,646.40	114,920.97	4	0.00
3,979	CUSIP # 464288240 ISHARES MSCI ACWI EX US INDEX FUND	183,232.95	185,974.04	7	0.00
2,201	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	161,289.28	159,448.40	6	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX3123  
HORIZON FOCUSED WITH RISK ASSIST  
FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,684	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	300,244.40	297,400.80	11	0.00
2,493	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	230,353.20	228,168.42	9	0.00
2,307	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	113,089.14	112,467.37	4	0.00
5,897	CUSIP # 46434V621 ISHARES CORE DIVIDEND GROWTH ETF	230,808.58	224,460.51	9	0.00
7,664	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	298,052.96	296,591.25	11	0.00
6,480	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	207,100.80	204,379.07	8	0.00
1,613	CUSIP # 808524508 SCHWAB US MID CAP ETF	91,199.02	92,934.81	3	0.00
		<b>2,296,233.74</b>	<b>2,282,748.84</b>	<b>88</b>	<b>230.49</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
55,151.21	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	55,151.21	55,151.21	2	0.00
		<b>55,151.21</b>	<b>55,151.21</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX3285  
HORIZON GROWTH WITH RISK ASSIST  
FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
11,645.97	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	11,645.97	11,645.97	0	1.30
		<b>11,645.97</b>	<b>11,645.97</b>	<b>0</b>	<b>1.30</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
1,628	CUSIP # 233051432 X-TRACKERS USD HIGH YIELD CORP BOND	81,530.24	81,235.60	2	0.00
725	CUSIP # 33740F805 FIRST TRUST TCW OPP FIXED INC ETF	38,174.88	37,597.94	1	0.00
486	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	54,660.42	52,390.37	1	0.00
944	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	54,676.48	53,829.77	1	0.00
1,771	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	87,186.33	85,795.52	2	0.00
511	CUSIP # 78468R408 SPDR BARCLAYS SHORT TERM HY BOND	13,802.11	13,869.29	0	0.00
818	CUSIP # 92189H300 VANECK VECTORS JPM EM LOCAL CCY BOND ETF	26,994.00	28,294.45	1	0.00
2,564	CUSIP # 97717X511 WISDOMTREE YIELD ENHANCED US AGGRE BOND ETF	134,045.92	129,431.87	4	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX3285  
HORIZON GROWTH WITH RISK ASSIST  
FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		491,070.38	482,444.81	13	0.00
	<b>MUTUAL FUNDS - EQUITY</b>				
7,207	CUSIP # 233051143 X-TRACKERS S&P 500 ESG ETF	184,768.74	186,300.95	5	0.00
812	CUSIP # 46090E103 INVESCO QQQ TRUST SERIES 1 ETF	153,313.72	150,729.97	4	309.24
1,426	CUSIP # 46137V357 INVESCO S&P 500 EQUAL WEIGHT ETF	154,122.08	150,452.67	4	0.00
1,958	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	152,410.72	153,905.92	4	0.00
5,328	CUSIP # 464288240 ISHARES MSCI ACWI EX US INDEX FUND	245,354.40	249,379.83	7	0.00
2,951	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	216,249.28	212,838.13	6	0.00
6,280	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	402,548.00	397,142.86	11	0.00
3,343	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	308,893.20	302,610.49	8	0.00
3,094	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	151,667.88	149,900.55	4	0.00
7,908	CUSIP # 46434V621 ISHARES CORE DIVIDEND GROWTH ETF	309,519.12	297,156.48	8	0.00
1,550	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	54,684.00	53,395.01	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX3285  
HORIZON GROWTH WITH RISK ASSIST  
FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,278	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	399,711.42	389,965.38	11	0.00
8,689	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	277,700.44	272,276.13	7	0.00
2,163	CUSIP # 808524508 SCHWAB US MID CAP ETF	122,296.02	125,121.36	3	0.00
		<b>3,133,239.02</b>	<b>3,091,175.73</b>	<b>84</b>	<b>309.24</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
76,473.12	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	76,473.12	76,473.12	2	0.00
		<b>76,473.12</b>	<b>76,473.12</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX3169  
HORIZON MODERATE W/RISK ASSIST

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
19,424.02	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	19,424.02	19,424.02	0	0.00
		<b>19,424.02</b>	<b>19,424.02</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
7,972	CUSIP # 233051432 X-TRACKERS USD HIGH YIELD CORP BOND	399,237.76	396,781.87	5	0.00
3,552	CUSIP # 33740F805 FIRST TRUST TCW OPP FIXED INC ETF	187,030.56	183,744.96	2	0.00
2,383	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	268,016.01	253,983.04	3	0.00
4,623	CUSIP # 464288638 ISHARES INTERMED-TERM CORP BOND ETF	267,764.16	263,463.85	3	0.00
8,671	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	426,873.33	417,956.67	5	0.00
2,483	CUSIP # 78468R408 SPDR BARCLAYS SHORT TERM HY BOND	67,065.83	67,263.40	1	0.00
4,005	CUSIP # 92189H300 VANECK VECTORS JPM EM LOCAL CCY BOND ETF	132,165.00	139,814.15	2	0.00
12,531	CUSIP # 97717X511 WISDOMTREE YIELD ENHANCED US AGGRE BOND ETF	655,120.68	626,230.92	8	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX3169  
HORIZON MODERATE W/RISK ASSIST

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		2,403,273.33	2,349,238.86	31	0.00
<b>MUTUAL FUNDS - EQUITY</b>					
11,563	CUSIP # 233051143 X-TRACKERS S&P 500 ESG ETF	296,445.26	298,903.55	4	0.00
1,303	CUSIP # 46090E103 INVESCO QQQ TRUST SERIES 1 ETF	246,019.43	238,636.28	3	495.55
2,288	CUSIP # 46137V357 INVESCO S&P 500 EQUAL WEIGHT ETF	247,287.04	239,474.80	3	0.00
3,141	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	244,495.44	247,743.61	3	0.00
8,561	CUSIP # 464288240 ISHARES MSCI ACWI EX US INDEX FUND	394,234.05	400,327.53	5	0.00
4,735	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	346,980.80	334,146.58	4	0.00
10,076	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	645,871.60	620,134.75	8	0.00
5,364	CUSIP # 46432F339 ISHARES EDGE MSCI USA QUALITY FACTOR	495,633.60	480,765.92	6	0.00
4,963	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	243,286.26	234,994.57	3	0.00
12,686	CUSIP # 46434V621 ISHARES CORE DIVIDEND GROWTH ETF	496,530.04	471,609.48	6	0.00
7,589	CUSIP # 78464A375 SPDR PORTFOLIO INTERMEDIATE	267,739.92	259,870.97	3	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX3169  
HORIZON MODERATE W/RISK ASSIST

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16,488	CUSIP # 78464A409 SPDR PORTFOLIO S&P 500 GROWTH	641,218.32	615,033.83	8	0.00
13,940	CUSIP # 78464A508 SPDR PORT S&P 500 VALUE	445,522.40	433,068.46	6	0.00
3,470	CUSIP # 808524508 SCHWAB US MID CAP ETF	196,193.80	202,360.74	3	0.00
		<b>5,207,457.96</b>	<b>5,077,071.07</b>	<b>67</b>	<b>495.55</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
157,846.8	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	157,846.80	157,846.80	2	0.00
		<b>157,846.80</b>	<b>157,846.80</b>	<b>2</b>	<b>0.00</b>





## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX8486  
JENSEN QUALITY GROWTH CIF

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
820,715.18	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	820,715.18	820,715.18	2	1,486.30
		<b>820,715.18</b>	<b>820,715.18</b>	<b>2</b>	<b>1,486.30</b>
<b>COMMON STOCK</b>					
1,160	CUSIP # 02079K305 ALPHABET INC	1,416,522.40	1,339,805.45	4	0.00
6,600	CUSIP # 032095101 AMPHENOL CORP CL A	636,900.00	647,556.37	2	1,650.00
6,130	CUSIP # 037833100 APPLE INC	1,372,936.10	1,274,007.71	4	0.00
9,550	CUSIP # 075887109 BECTON DICKINSON AND CO	2,415,768.00	2,435,449.82	7	0.00
5,740	CUSIP # 11133T103 BROADRIDGE FINANCIAL SOLUTIONS	714,228.20	757,861.53	2	3,099.60
16,660	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	1,004,014.90	1,090,250.40	3	0.00
4,910	CUSIP # 278865100 ECOLAB INC	972,376.40	977,263.34	3	2,511.60
13,360	CUSIP # 291011104 EMERSON ELECTRIC COMPANY	893,249.60	882,787.24	2	0.00
16,930	CUSIP # 370334104 GENERAL MILLS INC	933,181.60	909,336.97	3	0.00
1,180	CUSIP # 461202103 INTUIT INC	313,809.20	331,091.00	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX8486  
JENSEN QUALITY GROWTH CIF

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14,690	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	1,900,592.20	1,899,855.87	5	0.00
2,540	CUSIP # 57636Q104 MASTERCARD INC	689,787.80	705,272.66	2	0.00
17,380	CUSIP # 594918104 MICROSOFT CORPORATION	2,416,341.40	2,407,896.46	7	0.00
10,310	CUSIP # 654106103 NIKE INC CLASS B	968,315.20	891,774.72	3	0.00
12,940	CUSIP # 681919106 OMNICOM GROUP INC	1,013,202.00	1,026,311.59	3	8,112.00
30,820	CUSIP # 68389X105 ORACLE CORP	1,696,024.60	1,773,801.95	5	0.00
18,290	CUSIP # 713448108 PEPSICO INC	2,507,559.00	2,393,638.71	7	0.00
32,930	CUSIP # 717081103 PFIZER INC	1,183,174.90	1,368,090.19	3	0.00
5,500	CUSIP # 742718109 PROCTER & GAMBLE CO	684,090.00	628,067.55	2	0.00
5,460	CUSIP # 863667101 STRYKER CORP	1,180,998.00	1,138,953.80	3	2,927.60
12,340	CUSIP # 872540109 TJX COMPANIES INC	687,831.60	671,028.23	2	0.00
4,530	CUSIP # 882508104 TEXAS INSTRUMENTS INC	585,457.20	551,557.69	2	0.00
10,630	CUSIP # 88579Y101 3M COMPANY	1,747,572.00	1,857,383.98	5	0.00
8,130	CUSIP # 911312106 UNITED PARCEL SERVICE INC	974,136.60	853,402.23	3	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX8486  
JENSEN QUALITY GROWTH CIF

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15,300	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	2,088,756.00	2,043,718.92	6	0.00
7,140	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	1,551,664.80	1,820,864.93	4	0.00
10,050	CUSIP # 918204108 VF CORP	894,349.50	879,203.08	2	0.00
1,020	CUSIP # 941848103 WATERS CORPORATION	227,694.60	223,020.55	1	0.00
		<b>33,670,533.80</b>	<b>33,779,252.94</b>	<b>93</b>	<b>18,300.80</b>
	<b>FOREIGN STOCK</b>				
7,270	CUSIP # G1151C101 ACCENTURE PLC	1,398,384.50	1,408,748.61	4	0.00
		<b>1,398,384.50</b>	<b>1,408,748.61</b>	<b>4</b>	<b>0.00</b>

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
<b>CASH &amp; CASH EQUIVALENTS</b>							
<b>U.S. DOLLAR</b>							
<b>UNITED STATES</b>							
	PAYABLE FOR CUSTODIAN FEES		-1,270.50	0.00	-1,270.50		0.00
			-1,270.50	0.00	-1,270.50	-0.10	0.00
	REBATE RECEIVABLE		3,325.05	0.00	3,325.05		0.00
			3,325.05	0.00	3,325.05	0.26	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,479.29	0.00	-4,479.29		0.00
			-4,479.29	0.00	-4,479.29	-0.34	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-542.75	0.00	-542.75		0.00
			-542.75	0.00	-542.75	-0.04	0.00
	PAYABLE FOR TRUSTEE FEES		-85.64	0.00	-85.64		0.00
			-85.64	0.00	-85.64	-0.01	0.00
74,157.630	BLACKROCK LIQ TREAS TR INSTL	100.0000	74,157.63	122.67	74,157.63		0.00
996229704	VAR RT 12/31/2049 DD 01/31/12	100.0000	74,157.63	122.67	74,157.63	5.71	0.00
<b>SUBTOTAL UNITED STATES</b>			<b>71,104.50</b>	<b>122.67</b>	<b>71,104.50</b>		<b>0.00</b>
			<b>71,104.50</b>	<b>122.67</b>	<b>71,104.50</b>	<b>5.48</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>			<b>71,104.50</b>	<b>122.67</b>	<b>71,104.50</b>		<b>0.00</b>
			<b>71,104.50</b>	<b>122.67</b>	<b>71,104.50</b>	<b>5.48</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>			<b>71,104.50</b>	<b>122.67</b>	<b>71,104.50</b>	<b>5.48</b>	<b>0.00</b>
<b>FIXED INCOME SECURITIES</b>							
<b>U.S. DOLLAR</b>							

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>CANADA</b>						
5,000.000 BROOKFIELD FINANCE INC 11271LAA0 4.250% 06/02/2026 DD 06/02/16	106.4904	4,996.70	70.15	5,324.52		327.82
	106.4904	4,996.70	70.15	5,324.52	0.41	327.82
15,000.000 HUSKY ENERGY INC 448055AP8 4.400% 04/15/2029 DD 03/15/19	105.0276	14,992.85	359.37	15,754.13		761.28
	105.0276	14,992.85	359.37	15,754.13	1.21	761.28
<b>SUBTOTAL CANADA</b>		<b>19,989.55</b>	<b>429.52</b>	<b>21,078.65</b>		<b>1,089.10</b>
		<b>19,989.55</b>	<b>429.52</b>	<b>21,078.65</b>	<b>1.62</b>	<b>1,089.10</b>
<b>FRANCE</b>						
10,000.000 TOTAL CAPITAL INTERNATIONAL SA 89153VAQ2 3.455% 02/19/2029 DD 02/19/19	107.9672	10,000.00	40.89	10,796.72		796.72
	107.9672	10,000.00	40.89	10,796.72	0.83	796.72
<b>UNITED STATES</b>						
5,000.000 AT&T INC 00206RHW5 3.800% 02/15/2027 DD 02/15/19	105.8333	5,330.35	24.32	5,291.67		-38.68
	105.8333	5,330.35	24.32	5,291.67	0.41	-38.68
10,000.000 ABBVIE INC 00287YAP4 3.200% 11/06/2022 DD 05/14/15	102.5702	10,225.45	129.08	10,257.02		31.57
	102.5702	10,225.45	129.08	10,257.02	0.79	31.57
15,000.000 CHUBB INA HOLDINGS INC 00440EAV9 3.350% 05/03/2026 DD 11/03/15	106.7979	14,774.03	206.85	16,019.69		1,245.66
	106.7979	14,774.03	206.85	16,019.69	1.23	1,245.66
5,000.000 AMERICAN AIRLINES 2019-1 CLASS 02378MAA9 3.500% 08/15/2033 DD 08/15/19	101.4140	5,000.00	22.69	5,070.70		70.70
	101.4140	5,000.00	22.69	5,070.70	0.39	70.70

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,084.950 AMERICREDIT AUTOMOBILE REC 1 C 03065VAF4 2.890% 01/10/2022 DD 01/21/16	100.1752 100.1752	4,084.88 4,084.88	7.59 7.59	4,092.10 4,092.10	 0.32	7.22 7.22
10,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	119.9130 119.9130	9,976.50 9,976.50	81.72 81.72	11,991.30 11,991.30	 0.92	2,014.80 2,014.80
5,000.000 APACHE CORP 037411BE4 4.375% 10/15/2028 DD 08/23/18	102.4076 102.4076	4,760.11 4,760.11	101.23 101.23	5,120.38 5,120.38	 0.39	360.27 360.27
14,000.000 APPALACHIAN POWER CO 037735CE5 5.800% 10/01/2035 DD 09/29/05	126.9002 126.9002	16,146.74 16,146.74	406.14 406.14	17,766.02 17,766.02	 1.37	1,619.28 1,619.28
10,000.000 AUTOZONE INC 053332AN2 2.875% 01/15/2023 DD 11/13/12	101.7326 101.7326	9,697.49 9,697.49	60.96 60.96	10,173.26 10,173.26	 0.78	475.77 475.77
10,000.000 BANK 2019-BNK20 BN20 A3 06540AAD3 3.011% 09/15/2061 DD 09/01/19	104.4750 104.4750	10,299.65 10,299.65	25.11 25.11	10,447.50 10,447.50	 0.80	147.85 147.85
15,000.000 BENCHMARK 2019-B9 MORTGA B9 A5 08160JAE7 4.016% 03/15/2052 DD 02/01/19	112.5644 112.5644	16,876.75 16,876.75	50.10 50.10	16,884.66 16,884.66	 1.30	7.91 7.91
10,000.000 BROWN-FORMAN CORP 115637AS9 3.500% 04/15/2025 DD 03/26/18	106.4123 106.4123	9,966.38 9,966.38	161.14 161.14	10,641.23 10,641.23	 0.82	674.85 674.85
10,000.000 BURLINGTON NORTHERN SANTA FE L 12189TAQ7 8.125% 04/15/2020 DD 04/14/00	103.1509 103.1509	10,307.12 10,307.12	374.50 374.50	10,315.09 10,315.09	 0.79	7.97 7.97

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 CFCRE COMMERCIAL MORTGAG C8 A3 12532CAZ8 3.305% 06/15/2050 DD 06/01/17	105.2070 105.2070	9,640.33 9,640.33	27.60 27.60	10,520.70 10,520.70	0.81	880.37 880.37
25,000.000 COMM 2015-CCRE22 MORT CR22 ASB 12592XBB1 3.144% 03/10/2048 DD 03/01/15	102.7036 102.7036	25,956.34 25,956.34	65.40 65.40	25,675.90 25,675.90	1.98	-280.44 -280.44
20,000.000 COMM 2015-CCRE24 MORTG CR24 A5 12593JBF2 3.696% 08/10/2048 DD 08/01/15	107.4239 107.4239	20,392.10 20,392.10	61.50 61.50	21,484.79 21,484.79	1.65	1,092.69 1,092.69
10,000.000 CSAIL 2019-C16 COMMERCIAL C16 A3 12596WAC8 3.329% 06/15/2052 DD 06/01/19	106.4892 106.4892	10,298.96 10,298.96	27.60 27.60	10,648.92 10,648.92	0.82	349.96 349.96
20,000.000 CNH EQUIPMENT TRUST 2017-B B B 12637BAF8 2.470% 12/16/2024 DD 07/25/17	100.6502 100.6502	19,998.36 19,998.36	21.92 21.92	20,130.03 20,130.03	1.55	131.67 131.67
10,000.000 CVS HEALTH CORP 126650CX6 4.300% 03/25/2028 DD 03/09/18	108.1335 108.1335	9,876.53 9,876.53	7.14 7.14	10,813.35 10,813.35	0.83	936.82 936.82
15,000.000 CAPITAL ONE MULTI-ASSET A3 A3 14041NFV8 2.060% 08/15/2028 DD 09/05/19	99.4043 99.4043	14,996.01 14,996.01	22.36 22.36	14,910.65 14,910.65	1.15	-85.36 -85.36
10,000.000 CARMAX AUTO OWNER TRUST 20 3 C 14313VAF1 2.680% 06/15/2021 DD 08/12/15	100.0323 100.0323	9,998.47 9,998.47	11.84 11.84	10,003.23 10,003.23	0.77	4.76 4.76
4,931.210 CENTERPOINT ENERGY RESTOR 1 A3 15200NAC9 4.243% 08/15/2023 DD 11/25/09	103.2980 103.2980	5,073.39 5,073.39	26.92 26.92	5,093.84 5,093.84	0.39	20.45 20.45

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 COMCAST CORP 20030NBL4 3.375% 02/15/2025 DD 08/12/14	105.4445	15,326.64	65.42	15,816.67		490.03
	105.4445	15,326.64	65.42	15,816.67	1.22	490.03
10,000.000 DUPONT DE NEMOURS INC 26078JAC4 4.493% 11/15/2025 DD 11/28/18	110.5113	10,000.00	170.59	11,051.13		1,051.13
	110.5113	10,000.00	170.59	11,051.13	0.85	1,051.13
5,000.000 ENERGY TRANSFER OPERATING LP 29273RAZ2 5.950% 10/01/2043 DD 09/19/13	113.1771	4,791.59	149.10	5,658.86		867.27
	113.1771	4,791.59	149.10	5,658.86	0.44	867.27
10,000.000 ENTERGY TEXAS INC 29365TAG9 4.000% 03/30/2029 DD 01/08/19	110.5207	9,981.40	1.11	11,052.07		1,070.67
	110.5207	9,981.40	1.11	11,052.07	0.85	1,070.67
10,000.000 ESSEX PORTFOLIO LP 29717PAE7 3.250% 05/01/2023 DD 04/15/13	102.8167	9,957.27	134.91	10,281.67		324.40
	102.8167	9,957.27	134.91	10,281.67	0.79	324.40
6,921.000 FNMA GTD REMIC P/T 12-93 CY 3136A8FC9 1.500% 09/25/2027 DD 08/01/12	94.1932	6,365.91	8.70	6,519.11		153.20
	94.1932	6,365.91	8.70	6,519.11	0.50	153.20
11,099.540 FNMA GTD REMIC P/T 16-24 TA 3136ASJA5 3.000% 04/25/2042 DD 04/01/16	101.9946	11,446.29	27.69	11,320.93		-125.36
	101.9946	11,446.29	27.69	11,320.93	0.87	-125.36
4,227.890 FNMA GTD REMIC P/T 16-M6 A1 3136ASVY9 2.137% 05/25/2026 DD 06/01/16	100.5926	4,217.65	7.50	4,252.95		35.30
	100.5926	4,217.65	7.50	4,252.95	0.33	35.30
11,908.740 FNMA GTD REMIC P/T 17-M7 A1 3136AV7F0 2.510% 12/25/2026 DD 06/01/17	102.1638	12,000.90	25.02	12,166.42		165.52
	102.1638	12,000.90	25.02	12,166.42	0.94	165.52



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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,566.910 FHLMC MULTICLASS MTG 3936 CJ 3137AH3H9 3.000% 07/15/2040 DD 10/01/11	101.1005 101.1005	1,601.76 1,601.76	3.90 3.90	1,584.15 1,584.15	0.12	-17.61 -17.61
20,000.000 FHLMC MULTICLASS MTG KIR3 A2 3137FBAJ5 3.281% 08/25/2027 DD 10/01/17	108.1492 108.1492	19,414.83 19,414.83	54.60 54.60	21,629.84 21,629.84	1.67	2,215.01 2,215.01
10,115.756 FNMA POOL #0AS5137 3138WEV71 4.000% 06/01/2045 DD 05/01/15	105.5209 105.5209	10,788.92 10,788.92	33.60 33.60	10,674.24 10,674.24	0.82	-114.68 -114.68
15,662.090 FNMA POOL #0AS6311 3138WGAM6 3.500% 12/01/2045 DD 11/01/15	104.1548 104.1548	16,163.23 16,163.23	45.60 45.60	16,312.81 16,312.81	1.26	149.58 149.58
16,173.130 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	104.1544 104.1544	16,681.19 16,681.19	47.10 47.10	16,845.03 16,845.03	1.30	163.84 163.84
3,272.480 FNMA GTD REMIC P/T 06-W1 1A4 31395B5K5 8.000% 12/25/2045 DD 03/01/06	117.6591 117.6591	3,971.19 3,971.19	21.68 21.68	3,850.37 3,850.37	0.30	-120.82 -120.82
11,000.000 FORD CREDIT AUTO OWNER TRU A C 34531EAG1 2.410% 07/15/2023 DD 01/25/17	100.2899 100.2899	10,999.70 10,999.70	11.84 11.84	11,031.88 11,031.88	0.85	32.18 32.18
5,000.000 FORD MOTOR CO 345370CR9 4.346% 12/08/2026 DD 12/08/16	100.2660 100.2660	5,111.91 5,111.91	67.76 67.76	5,013.30 5,013.30	0.39	-98.61 -98.61
4,339.096 GNMA POOL #0AK7613 36183RN66 4.100% 09/15/2037 DD 02/01/15	107.2500 107.2500	4,490.15 4,490.15	14.78 14.78	4,653.68 4,653.68	0.36	163.53 163.53

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,429.724 GNMA II POOL #0002233 36202CPS6 7.500% 06/20/2026 DD 06/01/96	112.4957 112.4957	3,646.35 3,646.35	21.30 21.30	3,858.29 3,858.29	0.30	211.94 211.94
5,925.608 GNMA II POOL #0002471 36202CW82 7.000% 08/20/2027 DD 08/01/97	112.4165 112.4165	6,232.55 6,232.55	34.58 34.58	6,661.36 6,661.36	0.51	428.81 428.81
3,021.231 GNMA II POOL #0002755 36202DBY6 7.000% 05/20/2029 DD 05/01/99	115.4738 115.4738	3,212.01 3,212.01	17.70 17.70	3,488.73 3,488.73	0.27	276.72 276.72
1,777.060 GNMA II POOL #0004261 36202EWW5 6.500% 10/20/2038 DD 10/01/08	106.1799 106.1799	1,905.82 1,905.82	9.60 9.60	1,886.88 1,886.88	0.15	-18.94 -18.94
5,000.000 GENERAL MILLS INC 370334CG7 4.200% 04/17/2028 DD 04/17/18	111.3430 111.3430	4,989.90 4,989.90	95.00 95.00	5,567.15 5,567.15	0.43	577.25 577.25
5,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBF2 4.200% 03/01/2021 DD 03/01/16	102.1534 102.1534	5,030.41 5,030.41	17.40 17.40	5,107.67 5,107.67	0.39	77.26 77.26
10,000.000 GOLDMAN SACHS GROUP INC/THE 38141GWT7 3.200% 02/23/2023 DD 01/23/18	102.6753 102.6753	9,900.24 9,900.24	34.44 34.44	10,267.53 10,267.53	0.79	367.29 367.29
12,192.347 GNMA GTD REMIC P/T 16-H13 GA 38376RVJ2 2.000% 12/20/2064 DD 06/01/16	99.2972 99.2972	12,203.77 12,203.77	20.40 20.40	12,106.66 12,106.66	0.93	-97.11 -97.11
10,000.000 HCP INC 40414LAN9 4.000% 06/01/2025 DD 05/20/15	106.4510 106.4510	10,054.73 10,054.73	133.56 133.56	10,645.10 10,645.10	0.82	590.37 590.37

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 HYUNDAI AUTO RECEIVABLES T B B 44932GAF2 2.230% 02/15/2023 DD 08/16/17	100.3394 100.3394	14,999.12 14,999.12	14.88 14.88	15,050.91 15,050.91	 1.16	51.79 51.79
10,000.000 JPMBB COMMERCIAL MORTGA C31 A3 46644YAU4 3.801% 08/15/2048 DD 08/01/15	108.2783 108.2783	10,412.11 10,412.11	31.80 31.80	10,827.83 10,827.83	 0.83	415.72 415.72
15,000.000 KRAFT HEINZ FOODS CO 50076QAE6 5.000% 06/04/2042 DD 12/04/12	103.0978 103.0978	15,378.38 15,378.38	243.80 243.80	15,464.67 15,464.67	 1.19	86.29 86.29
5,000.000 KROGER CO/THE 501044CQ2 3.400% 04/15/2022 DD 04/16/12	103.1916 103.1916	5,010.95 5,010.95	78.50 78.50	5,159.58 5,159.58	 0.40	148.63 148.63
5,000.000 MARKEL CORP 570535AT1 5.000% 05/20/2049 DD 05/20/19	116.0185 116.0185	4,978.45 4,978.45	90.98 90.98	5,800.92 5,800.92	 0.45	822.47 822.47
20,000.000 NEW YORK AND PRESBYTERIAN HOSP 649322AE4 4.763% 08/01/2116 DD 06/28/16	122.3919 122.3919	18,933.97 18,933.97	158.86 158.86	24,478.37 24,478.37	 1.88	5,544.40 5,544.40
10,000.000 NORTHERN STATES POWER CO/MN 665772BN8 7.125% 07/01/2025 DD 07/01/95	124.3386 124.3386	11,851.42 11,851.42	178.44 178.44	12,433.86 12,433.86	 0.96	582.44 582.44
10,000.000 NORTHROP GRUMMAN CORP 666807BM3 2.930% 01/15/2025 DD 10/13/17	103.0843 103.0843	9,998.50 9,998.50	62.22 62.22	10,308.43 10,308.43	 0.79	309.93 309.93
5,000.000 OCCIDENTAL PETROLEUM CORP 674599CR4 3.200% 08/15/2026 DD 08/08/19	100.8954 100.8954	4,996.55 4,996.55	23.52 23.52	5,044.77 5,044.77	 0.39	48.22 48.22

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 OCCIDENTAL PETROLEUM CORP 674599DR3 7.150% 05/15/2028 DD 05/15/19	124.1192 124.1192	12,897.05 12,897.05	271.08 271.08	12,411.92 12,411.92	0.96	-485.13 -485.13
20,000.000 PROGRESSIVE CORP/THE 743315AN3 3.750% 08/23/2021 DD 08/22/11	103.3094 103.3094	20,477.51 20,477.51	80.58 80.58	20,661.89 20,661.89	1.59	184.38 184.38
5,000.000 CHARLES SCHWAB CORP/THE 808513AL9 3.000% 03/10/2025 DD 03/10/15	103.4212 103.4212	4,993.82 4,993.82	8.82 8.82	5,171.06 5,171.06	0.40	177.24 177.24
5,000.000 SEMPRA ENERGY 816851AW9 2.400% 03/15/2020 DD 03/13/15	100.0440 100.0440	4,995.80 4,995.80	5.28 5.28	5,002.20 5,002.20	0.39	6.40 6.40
5,000.000 SIMON PROPERTY GROUP LP 828807DH7 3.250% 09/13/2049 DD 09/13/19	97.6987 97.6987	4,980.05 4,980.05	8.10 8.10	4,884.93 4,884.93	0.38	-95.12 -95.12
6,501.400 SBA GTD PARTN CTFS 2007-20E 1 83162CRA3 5.310% 05/01/2027 DD 05/16/07	107.0992 107.0992	6,962.59 6,962.59	144.09 144.09	6,962.95 6,962.95	0.54	0.36 0.36
6,861.170 SOUTHAVEN COMBINED CYCLE GENER 841215AA4 3.846% 08/15/2033 DD 08/09/13	108.1134 108.1134	7,078.63 7,078.63	33.97 33.97	7,417.84 7,417.84	0.57	339.21 339.21
5,000.000 SOUTHERN CALIFORNIA EDISON CO 842400GR8 4.875% 03/01/2049 DD 03/15/19	120.0882 120.0882	4,992.30 4,992.30	20.40 20.40	6,004.41 6,004.41	0.46	1,012.11 1,012.11
10,000.000 SOUTHWEST AIRLINES CO 844741BC1 3.000% 11/15/2026 DD 11/04/16	102.6319 102.6319	9,351.39 9,351.39	113.79 113.79	10,263.19 10,263.19	0.79	911.80 911.80

**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
10,000.000 STEELCASE INC 858155AE4 5.125% 01/18/2029 DD 01/18/19	112.6995 112.6995	10,435.79 10,435.79	104.87 104.87	11,269.95 11,269.95	0.87	834.16 834.16
10,000.000 TEVA PHARMACEUTICAL FINANCE IV 88166HAD9 2.250% 03/18/2020 DD 12/18/12	98.6250 98.6250	9,893.68 9,893.68	8.19 8.19	9,862.50 9,862.50	0.76	-31.18 -31.18
10,000.000 UNION PACIFIC CORP 907818FE3 3.950% 08/15/2059 DD 08/05/19	106.0983 106.0983	9,920.30 9,920.30	61.62 61.62	10,609.83 10,609.83	0.82	689.53 689.53
41,900.000 U S TREASURY BOND 912810RP5 3.000% 11/15/2045 DD 11/15/15	117.9570 117.9570	44,672.35 44,672.35	474.79 474.79	49,424.00 49,424.00	3.81	4,751.65 4,751.65
10,000.000 VENTAS REALTY LP 92277GAL1 3.850% 04/01/2027 DD 03/29/17	106.3136 106.3136	10,025.80 10,025.80	192.09 192.09	10,631.36 10,631.36	0.82	605.56 605.56
15,000.000 VERIZON COMMUNICATIONS INC 92343VDD3 2.625% 08/15/2026 DD 08/01/16	101.3117 101.3117	14,117.61 14,117.61	50.72 50.72	15,196.76 15,196.76	1.17	1,079.15 1,079.15
5,000.000 VORNADO REALTY LP 929043AJ6 3.500% 01/15/2025 DD 12/27/17	103.2456 103.2456	4,986.23 4,986.23	37.26 37.26	5,162.28 5,162.28	0.40	176.05 176.05
5,000.000 WRKCO INC 92940PAE4 3.900% 06/01/2028 DD 05/20/19	105.5124 105.5124	4,998.80 4,998.80	70.88 70.88	5,275.62 5,275.62	0.41	276.82 276.82
5,000.000 WEINGARTEN REALTY INVESTORS 948741AK9 4.450% 01/15/2024 DD 10/15/13	106.2006 106.2006	5,182.56 5,182.56	47.40 47.40	5,310.03 5,310.03	0.41	127.47 127.47

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 WELLS FARGO & CO 949746SK8 3.069% 01/24/2023 DD 01/24/17	101.8345 101.8345	15,000.00 15,000.00	86.76 86.76	15,275.18 15,275.18	1.18	275.18 275.18
15,000.000 WELLS FARGO COMMERCIA LC24 ASB 95000HBG6 2.825% 10/15/2049 DD 09/01/16	102.4858 102.4858	14,580.83 14,580.83	35.40 35.40	15,372.87 15,372.87	1.18	792.04 792.04
20,000.000 WELLS FARGO COMMERCIAL C42 A4 95001GAE3 3.589% 12/15/2050 DD 12/01/17	108.1924 108.1924	19,876.67 19,876.67	59.70 59.70	21,638.48 21,638.48	1.67	1,761.81 1,761.81
10,000.000 WELLTOWER INC 95040QAG9 3.625% 03/15/2024 DD 02/15/19	104.9904 104.9904	10,354.13 10,354.13	16.16 16.16	10,499.04 10,499.04	0.81	144.91 144.91
7,000.000 WORLD OMNI AUTO RECEIVABLE A B 98161VAE0 2.890% 04/15/2025 DD 02/07/18	101.6167 101.6167	6,998.82 6,998.82	8.96 8.96	7,113.17 7,113.17	0.55	114.35 114.35
20,000.000 AMERICAN EXPRESS CO 025816BN8 VAR RT 08/01/2022 DD 08/01/17	100.2241 100.2241	19,997.20 19,997.20	97.75 97.75	20,044.83 20,044.83	1.54	47.63 47.63
15,000.000 BANK OF AMERICA CORP 06051GHF9 VAR RT 03/05/2024 DD 03/05/18	103.9264 103.9264	15,379.78 15,379.78	38.48 38.48	15,588.96 15,588.96	1.20	209.18 209.18
3,550.700 CHASE FUNDING TRUST SERI 3 1A5 161546FF8 VAR RT 03/25/2033 DD 05/01/03	103.6520 103.6520	3,662.33 3,662.33	15.30 15.30	3,680.37 3,680.37	0.28	18.04 18.04
11,545.200 EDUCATIONAL FUNDING OF TH 1 A2 28148WAB9 VAR RT 04/25/2035 DD 05/09/11	99.3516 99.3516	11,545.20 11,545.20	64.19 64.19	11,470.34 11,470.34	0.88	-74.86 -74.86

**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
9,976.320 FRESB 2019-SB62 MORT SB62 A10F 30298AAM7 VAR RT 03/25/2029 DD 05/01/19	104.9414 104.9414	10,024.12 10,024.12	25.50 25.50	10,469.29 10,469.29	0.81	445.17 445.17
30,000.000 FNMA GTD REMIC P/T 17-M12 A2 3136AX7E9 VAR RT 06/25/2027 DD 10/01/17	106.0863 106.0863	29,567.43 29,567.43	79.50 79.50	31,825.90 31,825.90	2.45	2,258.47 2,258.47
25,000.000 FNMA GTD REMIC P/T 17-M13 A2 3136AY2C6 VAR RT 09/25/2027 DD 11/01/17	105.1653 105.1653	25,181.99 25,181.99	63.30 63.30	26,291.33 26,291.33	2.02	1,109.34 1,109.34
25,000.000 FNMA GTD REMIC P/T 17-M15 AV2 3136AY6S7 VAR RT 11/25/2024 DD 12/01/17	102.5089 102.5089	25,031.24 25,031.24	56.70 56.70	25,627.23 25,627.23	1.97	595.99 595.99
10,000.000 FNMA GTD REMIC P/T 18-M7 A2 3136B1K86 VAR RT 03/25/2028 DD 05/01/18	106.0867 106.0867	9,622.53 9,622.53	26.22 26.22	10,608.67 10,608.67	0.82	986.14 986.14
25,000.000 FNMA GTD REMIC P/T 19-M1 A2 3136B3XY1 VAR RT 09/25/2028 DD 01/01/19	110.5404 110.5404	27,741.23 27,741.23	76.50 76.50	27,635.10 27,635.10	2.13	-106.13 -106.13
10,000.000 FHLMC MULTICLASS MTG K081 A2 3137FJEH8 VAR RT 08/25/2028 DD 10/01/18	113.1923 113.1923	11,430.73 11,430.73	32.41 32.41	11,319.23 11,319.23	0.87	-111.50 -111.50
10,000.000 GS MORTGAGE SECURITIES GS9 A4 36255NAT2 VAR RT 03/10/2051 DD 03/01/18	111.2822 111.2822	11,272.22 11,272.22	33.30 33.30	11,128.22 11,128.22	0.86	-144.00 -144.00
10,000.000 GENERAL ELECTRIC CO 36966THT2 VAR RT 03/15/2023 DD 03/14/13	98.4797 98.4797	10,012.66 10,012.66	13.94 13.94	9,847.97 9,847.97	0.76	-164.69 -164.69

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

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 JPMORGAN CHASE & CO 46647PAP1 VAR RT 04/23/2024 DD 04/23/18	104.2804 104.2804	10,128.44 10,128.44	156.73 156.73	10,428.04 10,428.04	0.80	299.60 299.60
9,017.300 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	100.0260 100.0260	8,958.35 8,958.35	53.76 53.76	9,019.64 9,019.64	0.69	61.29 61.29
7,064.800 SEQUOIA MORTGAGE TRUST 20 8 A1 81743PDX1 VAR RT 01/20/2034 DD 12/23/03	100.1219 100.1219	6,856.14 6,856.14	5.93 5.93	7,073.41 7,073.41	0.54	217.27 217.27
29,400.000 U S TREASURY NOTE 9128283B4 VAR RT 10/31/2019 DD 10/31/17	99.9964 99.9964	29,397.98 29,397.98	101.69 101.69	29,398.96 29,398.96	2.26	0.98 0.98
20,000.000 U S TREASURY NOTE 9128283T5 VAR RT 01/31/2020 DD 01/31/18	99.9558 99.9558	19,991.18 19,991.18	67.52 67.52	19,991.16 19,991.16	1.54	-0.02 -0.02
22,700.000 U S TREASURY NOTE 9128286T2 2.375% 05/15/2029 DD 05/15/19	106.1953 106.1953	24,001.99 24,001.99	203.64 203.64	24,106.34 24,106.34	1.86	104.35 104.35
1,490.960 CHASE FUNDING TRUST SERI 1 1A7 161546HU3 VAR RT 11/25/2033 DD 02/01/04	105.5325 105.5325	1,525.70 1,525.70	6.30 6.30	1,573.45 1,573.45	0.12	47.75 47.75
<b>SUBTOTAL UNITED STATES</b>		<b>1,149,822.85</b>	<b>7,241.16</b>	<b>1,195,775.75</b>		<b>45,952.90</b>
		<b>1,149,822.85</b>	<b>7,241.16</b>	<b>1,195,775.75</b>	<b>92.10</b>	<b>45,952.90</b>
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>		<b>1,179,812.40</b>	<b>7,711.57</b>	<b>1,227,651.12</b>		<b>47,838.72</b>
		<b>1,179,812.40</b>	<b>7,711.57</b>	<b>1,227,651.12</b>	<b>94.55</b>	<b>47,838.72</b>
<b>TOTAL FIXED INCOME SECURITIES</b>		<b>1,179,812.40</b>	<b>7,711.57</b>	<b>1,227,651.12</b>	<b>94.55</b>	<b>47,838.72</b>





Asset and Accrual Detail - By Asset type

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL ASSETS - BASE:		<u>1,250,916.90</u>	<u>7,834.24</u>	<u>1,298,755.62</u>	<u>100.03</u>	<u>47,838.72</u>
NET ASSETS - BASE:				<u>1,306,589.86</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 CUSTODIAN FEES		-1,177.50	0.00	-1,177.50		0.00
		-1,177.50	0.00	-1,177.50	-0.10	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,479.29	0.00	-4,479.29		0.00
		-4,479.29	0.00	-4,479.29	-0.37	0.00
PAYABLE FOR TRUSTEE FEES		-79.47	0.00	-79.47		0.00
		-79.47	0.00	-79.47	-0.01	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-407.06	0.00	-407.06		0.00
		-407.06	0.00	-407.06	-0.03	0.00
REBATE RECEIVABLE		3,152.24	0.00	3,152.24		0.00
		3,152.24	0.00	3,152.24	0.26	0.00
73,179.200 BLACKROCK LIQ TREAS TR INSTL	100.0000	73,179.20	117.10	73,179.20		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	73,179.20	117.10	73,179.20	6.08	0.00
<b>SUBTOTAL UNITED STATES</b>		<b>70,188.12</b>	<b>117.10</b>	<b>70,188.12</b>		<b>0.00</b>
		<b>70,188.12</b>	<b>117.10</b>	<b>70,188.12</b>	<b>5.83</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>70,188.12</b>	<b>117.10</b>	<b>70,188.12</b>		<b>0.00</b>
		<b>70,188.12</b>	<b>117.10</b>	<b>70,188.12</b>	<b>5.83</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>70,188.12</b>	<b>117.10</b>	<b>70,188.12</b>	<b>5.83</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>CANADA</b>						
10,000.000 BANK OF NOVA SCOTIA/THE 064159LG9 3.125% 04/20/2021 DD 04/20/18	101.6422 101.6422	9,991.58 9,991.58	139.89 139.89	10,164.22 10,164.22	0.84	172.64 172.64
<b>UNITED KINGDOM</b>						
10,000.000 GLAXOSMITHKLINE CAPITAL PLC 377373AJ4 2.875% 06/01/2022 DD 03/25/19	102.1676 102.1676	9,994.10 9,994.10	149.00 149.00	10,216.76 10,216.76	0.85	222.66 222.66
5,000.000 INVESCO FINANCE PLC 46132FAA8 3.125% 11/30/2022 DD 11/08/12	102.4403 102.4403	5,098.91 5,098.91	52.59 52.59	5,122.01 5,122.01	0.43	23.10 23.10
<b>SUBTOTAL UNITED KINGDOM</b>		<b>15,093.01</b>	<b>201.59</b>	<b>15,338.77</b>	<b>1.28</b>	<b>245.76</b>
		<b>15,093.01</b>	<b>201.59</b>	<b>15,338.77</b>		<b>245.76</b>
<b>UNITED STATES</b>						
10,000.000 AT&T INC 00206RCM2 3.000% 06/30/2022 DD 05/04/15	102.0725 102.0725	9,814.23 9,814.23	75.95 75.95	10,207.25 10,207.25	0.85	393.02 393.02
10,000.000 ALLY AUTO RECEIVABLES TRU 1 A4 02004WAD3 3.020% 04/15/2024 DD 02/13/19	102.6982 102.6982	9,999.69 9,999.69	13.44 13.44	10,269.82 10,269.82	0.85	270.13 270.13
10,000.000 ALLY AUTO RECEIVABLES TRU 4 A4 02007FAD7 1.960% 07/15/2022 DD 08/23/17	99.9192 99.9192	9,999.06 9,999.06	8.64 8.64	9,991.92 9,991.92	0.83	-7.14 -7.14
10,000.000 AMERICAN EXPRESS CREDIT CORP 0258M0DT3 2.375% 05/26/2020 DD 05/26/15	100.1304 100.1304	9,960.84 9,960.84	83.12 83.12	10,013.04 10,013.04	0.83	52.20 52.20



Asset and Accrual Detail - By Asset type

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,990.520 AMERICREDIT AUTOMOBILE REC 4 C 03065MAF4 2.880% 07/08/2021 DD 11/12/15	100.1051 100.1051	12,970.33 12,970.33	23.92 23.92	13,004.18 13,004.18	 1.08	33.85 33.85
15,000.000 BA CREDIT CARD TRUST A1 A1 05522RDB1 1.740% 01/15/2025 DD 09/13/19	99.6530 99.6530	14,996.32 14,996.32	12.96 12.96	14,947.94 14,947.94	 1.24	-48.38 -48.38
5,000.000 BANK OF AMERICA CORP 06051GFZ7 2.503% 10/21/2022 DD 10/21/16	100.6798 100.6798	5,007.45 5,007.45	56.13 56.13	5,033.99 5,033.99	 0.42	26.54 26.54
10,000.000 BANK OF NEW YORK MELLON CORP/T 06406FAB9 2.050% 05/03/2021 DD 05/02/16	100.0750 100.0750	9,924.16 9,924.16	84.25 84.25	10,007.50 10,007.50	 0.83	83.34 83.34
30,000.000 BENCHMARK 2018-B3 MORTGA B3 A2 08161BAV5 3.848% 04/10/2051 DD 04/01/18	104.8515 104.8515	30,877.93 30,877.93	96.30 96.30	31,455.46 31,455.46	 2.61	577.53 577.53
15,000.000 BOEING CO/THE 097023BQ7 1.875% 06/15/2023 DD 05/18/16	99.1377 99.1377	14,740.35 14,740.35	83.02 83.02	14,870.66 14,870.66	 1.24	130.31 130.31
5,445.900 CD 2017-CD3 MORTGAGE TR CD3 A1 12515GAA5 1.965% 02/10/2050 DD 02/01/17	99.8287 99.8287	5,445.74 5,445.74	9.00 9.00	5,436.57 5,436.57	 0.45	-9.17 -9.17
30,000.000 COMM 2012-CCRE2 MORTGAG CR2 A4 12624KAD8 3.147% 08/15/2045 DD 08/01/12	102.2289 102.2289	29,798.01 29,798.01	78.60 78.60	30,668.68 30,668.68	 2.55	870.67 870.67
20,000.000 CNH EQUIPMENT TRUST 2017- B A4 12637BAE1 2.170% 04/17/2023 DD 07/25/17	100.2512 100.2512	19,523.55 19,523.55	19.36 19.36	20,050.24 20,050.24	 1.67	526.69 526.69

Asset and Accrual Detail - By Asset type

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,000.000 CVS HEALTH CORP 126650CJ7 2.800% 07/20/2020 DD 07/20/15	100.4459 100.4459	20,114.56 20,114.56	111.73 111.73	20,089.18 20,089.18	 1.67	-25.38 -25.38
729.330 CAPITAL AUTO RECEIVABLES 2 A4 13974MAD8 1.630% 01/20/2021 DD 07/20/16	99.9649 99.9649	729.32 729.32	0.33 0.33	729.07 729.07	 0.06	-0.25 -0.25
20,000.000 CAPITAL ONE MULTI-ASSET A1 A1 14041NFT3 2.840% 12/15/2024 DD 02/28/19	102.2654 102.2654	19,996.52 19,996.52	25.28 25.28	20,453.08 20,453.08	 1.70	456.56 456.56
20,000.000 CAPITAL ONE MULTI-ASSET A2 A2 14041NFU0 1.720% 08/15/2024 DD 09/05/19	99.5970 99.5970	19,994.96 19,994.96	24.96 24.96	19,919.39 19,919.39	 1.66	-75.57 -75.57
5,000.000 CAPITAL ONE PRIME AUTO RE 2 A3 14043TAF3 1.920% 05/15/2024 DD 09/18/19	100.0624 100.0624	4,999.72 4,999.72	3.51 3.51	5,003.12 5,003.12	 0.42	3.40 3.40
15,000.000 CARMAX AUTO OWNER TRUST 2 1 A4 14314JAD2 2.270% 09/15/2022 DD 01/31/17	100.3520 100.3520	14,813.90 14,813.90	15.20 15.20	15,052.79 15,052.79	 1.25	238.89 238.89
5,000.000 CATERPILLAR FINANCIAL SERVICES 14913Q3A5 1.900% 09/06/2022 DD 09/06/19	99.8347 99.8347	4,993.30 4,993.30	6.50 6.50	4,991.73 4,991.73	 0.41	-1.57 -1.57
12,000.000 CITIBANK CREDIT CARD ISS A1 A1 17305EFM2 2.880% 01/23/2023 DD 01/24/14	101.2134 101.2134	12,251.11 12,251.11	67.86 67.86	12,145.60 12,145.60	 1.01	-105.51 -105.51
20,000.000 CITIGROUP COMMERCIAL M GC11 A4 17320DAG3 3.093% 04/10/2046 DD 04/01/13	103.0412 103.0412	20,428.82 20,428.82	51.60 51.60	20,608.24 20,608.24	 1.71	179.42 179.42



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000.000 COMCAST CORP 20030NCQ2 3.450% 10/01/2021 DD 10/05/18	102.9836 102.9836	4,994.95 4,994.95	85.98 85.98	5,149.18 5,149.18	0.43	154.23 154.23
15,000.000 COSTCO WHOLESALE CORP 22160KAJ4 2.150% 05/18/2021 DD 05/18/17	100.4230 100.4230	14,991.07 14,991.07	120.12 120.12	15,063.46 15,063.46	1.25	72.39 72.39
10,000.000 JOHN DEERE CAPITAL CORP 24422EVA4 1.950% 06/13/2022 DD 09/12/19	100.0516 100.0516	9,987.29 9,987.29	10.26 10.26	10,005.16 10,005.16	0.83	17.87 17.87
5,000.000 DUPONT DE NEMOURS INC 26078JAA8 3.766% 11/15/2020 DD 11/28/18	101.8408 101.8408	5,000.00 5,000.00	71.49 71.49	5,092.04 5,092.04	0.42	92.04 92.04
10,000.000 ENERGY TRANSFER OPERATING LP 29278NAK9 7.500% 10/15/2020 DD 10/15/18	105.0896 105.0896	10,492.64 10,492.64	346.23 346.23	10,508.96 10,508.96	0.87	16.32 16.32
10,000.000 EXELON GENERATION CO LLC 30161MAR4 3.400% 03/15/2022 DD 03/10/17	102.5391 102.5391	10,186.80 10,186.80	15.04 15.04	10,253.91 10,253.91	0.85	67.11 67.11
10,000.000 FHLMC MULTICLASS MTG K718 A2 3137BHXY8 2.791% 01/25/2022 DD 05/01/15	101.4520 101.4520	10,081.97 10,081.97	23.40 23.40	10,145.20 10,145.20	0.84	63.23 63.23
12,899.390 FHLMC MULTICLASS MTG K050 A1 3137BLW87 2.802% 01/25/2025 DD 11/01/15	101.9856 101.9856	12,961.13 12,961.13	30.00 30.00	13,155.52 13,155.52	1.09	194.39 194.39
11,251.630 FHLMC MULTICLASS MTG K722 A1 3137BQBY2 2.183% 05/25/2022 DD 06/01/16	100.3256 100.3256	11,259.55 11,259.55	20.40 20.40	11,288.26 11,288.26	0.94	28.71 28.71

Asset and Accrual Detail - By Asset type

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,433.400 FHLMC MULTICLASS MTG KJ17 A1 3137FBTF3 2.404% 10/25/2024 DD 11/01/17	101.5813 101.5813	16,433.34 16,433.34	33.00 33.00	16,693.27 16,693.27	 1.39	259.93 259.93
7,899.440 FNMA POOL #0FN0004 3138NJAE8 3.630% 12/01/2020 DD 03/01/11	99.9072 99.9072	8,077.31 8,077.31	23.90 23.90	7,892.11 7,892.11	 0.66	-185.20 -185.20
13,448.300 FNMA POOL #0AS3988 3138WDNE7 3.500% 12/01/2029 DD 12/01/14	104.9969 104.9969	13,565.60 13,565.60	39.30 39.30	14,120.30 14,120.30	 1.17	554.70 554.70
7,000.000 FORD CREDIT AUTO LEASE TR B A3 34528DAD5 2.220% 10/15/2022 DD 07/30/19	100.3297 100.3297	6,998.78 6,998.78	6.88 6.88	7,023.08 7,023.08	 0.58	24.30 24.30
20,000.000 FORD CREDIT AUTO OWNER TRU C B 34531CAF7 1.730% 03/15/2022 DD 10/25/16	99.5772 99.5772	19,535.42 19,535.42	15.36 15.36	19,915.44 19,915.44	 1.65	380.02 380.02
15,000.000 FORD CREDIT AUTO OWNER TRU A C 34531EAG1 2.410% 07/15/2023 DD 01/25/17	100.2899 100.2899	15,010.81 15,010.81	16.00 16.00	15,043.48 15,043.48	 1.25	32.67 32.67
10,000.000 FORD CREDIT AUTO OWNER TR B A4 34532DAE7 2.240% 10/15/2024 DD 06/21/19	100.6843 100.6843	9,998.92 9,998.92	9.92 9.92	10,068.43 10,068.43	 0.84	69.51 69.51
4,104.968 GNMA II POOL #0002233 36202CPS6 7.500% 06/20/2026 DD 06/01/96	112.4957 112.4957	4,364.35 4,364.35	25.80 25.80	4,617.91 4,617.91	 0.38	253.56 253.56
7,098.904 GNMA II POOL #0002471 36202CW82 7.000% 08/20/2027 DD 08/01/97	112.4165 112.4165	7,466.63 7,466.63	41.40 41.40	7,980.34 7,980.34	 0.66	513.71 513.71

Asset and Accrual Detail - By Asset type

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,615.503 GNMA II POOL #0002755 36202DBY6 7.000% 05/20/2029 DD 05/01/99	115.4738 115.4738	3,843.11 3,843.11	21.00 21.00	4,174.96 4,174.96	0.35	331.85 331.85
2,100.180 GNMA II POOL #0004261 36202EWW5 6.500% 10/20/2038 DD 10/01/08	106.1799 106.1799	2,253.50 2,253.50	11.40 11.40	2,229.97 2,229.97	0.19	-23.53 -23.53
2,522.913 GNMA POOL #0723371 3620A9T43 4.500% 11/15/2024 DD 11/01/09	103.0555 103.0555	2,637.93 2,637.93	9.52 9.52	2,600.00 2,600.00	0.22	-37.93 -37.93
15,000.000 GM FINANCIAL CONSUMER AUT 1 A4 36255PAE0 2.460% 07/17/2023 DD 01/18/18	101.0128 101.0128	14,782.53 14,782.53	15.30 15.30	15,151.92 15,151.92	1.26	369.39 369.39
10,000.000 GENERAL DYNAMICS CORP 369550BE7 3.000% 05/11/2021 DD 05/11/18	101.7511 101.7511	9,960.98 9,960.98	117.03 117.03	10,175.11 10,175.11	0.85	214.13 214.13
5,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBF2 4.200% 03/01/2021 DD 03/01/16	102.1534 102.1534	5,030.41 5,030.41	17.40 17.40	5,107.67 5,107.67	0.42	77.26 77.26
10,000.000 GILEAD SCIENCES INC 375558AY9 2.350% 02/01/2020 DD 11/17/14	100.1181 100.1181	10,013.14 10,013.14	39.03 39.03	10,011.81 10,011.81	0.83	-1.33 -1.33
20,000.000 GILEAD SCIENCES INC 375558BB8 2.550% 09/01/2020 DD 09/14/15	100.4820 100.4820	19,933.20 19,933.20	42.60 42.60	20,096.40 20,096.40	1.67	163.20 163.20
15,000.000 HERSHEY CO/THE 427866BA5 3.100% 05/15/2021 DD 05/10/18	101.6705 101.6705	14,994.74 14,994.74	176.15 176.15	15,250.58 15,250.58	1.27	255.84 255.84



Asset and Accrual Detail - By Asset type

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000.000 HEWLETT PACKARD ENTERPRISE CO 42824CBC2 3.500% 10/05/2021 DD 09/19/18	102.5165 102.5165	5,078.70 5,078.70	85.73 85.73	5,125.82 5,125.82	0.43	47.12 47.12
20,000.000 HONDA AUTO RECEIVABLES 20 1 A3 43814WAC9 2.830% 03/20/2023 DD 02/27/19	101.7639 101.7639	19,999.46 19,999.46	20.41 20.41	20,352.78 20,352.78	1.69	353.32 353.32
5,000.000 HONEYWELL INTERNATIONAL INC 438516BT2 2.150% 08/08/2022 DD 08/08/19	100.8338 100.8338	4,994.95 4,994.95	15.96 15.96	5,041.69 5,041.69	0.42	46.74 46.74
11,709.520 HYUNDAI AUTO RECEIVABLES B A3 44932GAD7 1.770% 01/18/2022 DD 08/16/17	99.8135 99.8135	11,707.49 11,707.49	9.28 9.28	11,687.69 11,687.69	0.97	-19.80 -19.80
5,000.000 JOHN DEERE OWNER TRUST 20 B A3 477870AC3 2.210% 12/15/2023 DD 07/24/19	99.9788 99.9788	4,998.94 4,998.94	4.96 4.96	4,998.94 4,998.94	0.42	0.00 0.00
20,000.000 MERCEDES-BENZ AUTO RECEIV 1 A3 58772RAD6 3.030% 01/17/2023 DD 07/25/18	101.2320 101.2320	19,978.83 19,978.83	26.88 26.88	20,246.39 20,246.39	1.68	267.56 267.56
4,912.980 MORGAN STANLEY CAPITAL BNK2 A1 61690YBQ4 1.424% 11/15/2049 DD 11/01/16	99.2301 99.2301	4,912.93 4,912.93	5.70 5.70	4,875.15 4,875.15	0.41	-37.78 -37.78
10,000.000 MORGAN STANLEY CAPITAL HR2 A2 61691NAB1 3.345% 12/15/2050 DD 12/01/17	103.8349 103.8349	10,292.49 10,292.49	27.90 27.90	10,383.49 10,383.49	0.86	91.00 91.00
15,000.000 MORGAN STANLEY BANK OF A C5 A4 61761AAZ1 3.176% 08/15/2045 DD 07/01/12	102.4132 102.4132	15,293.72 15,293.72	39.60 39.60	15,361.98 15,361.98	1.28	68.26 68.26



Asset and Accrual Detail - By Asset type

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 NATIONAL RURAL UTILITIES COOPE 63743HEQ1 2.300% 09/15/2022 DD 08/30/17	100.4810 100.4810	10,045.16 10,045.16	10.24 10.24	10,048.10 10,048.10	 0.83	2.94 2.94
5,000.000 OCCIDENTAL PETROLEUM CORP 674599CP8 2.700% 08/15/2022 DD 08/08/19	100.9305 100.9305	4,994.65 4,994.65	20.04 20.04	5,046.53 5,046.53	 0.42	51.88 51.88
15,000.000 PFIZER INC 717081EM1 3.000% 09/15/2021 DD 09/07/18	102.0247 102.0247	14,987.53 14,987.53	20.00 20.00	15,303.71 15,303.71	 1.27	316.18 316.18
15,000.000 RAYTHEON CO 755111BX8 2.500% 12/15/2022 DD 12/04/12	101.2458 101.2458	15,086.18 15,086.18	110.99 110.99	15,186.87 15,186.87	 1.26	100.69 100.69
5,000.000 SOUTHERN CALIFORNIA EDISON CO 842400FR9 3.875% 06/01/2021 DD 05/17/11	102.2686 102.2686	4,989.37 4,989.37	64.64 64.64	5,113.43 5,113.43	 0.42	124.06 124.06
10,000.000 SYNCHRONY CARD FUNDING LL A2 A 87166PAF8 2.340% 06/15/2025 DD 06/24/19	100.8266 100.8266	9,999.28 9,999.28	10.40 10.40	10,082.66 10,082.66	 0.84	83.38 83.38
10,000.000 TOYOTA AUTO RECEIVABLES 2 B A4 89190BAE8 2.050% 09/15/2022 DD 05/17/17	100.0962 100.0962	9,997.31 9,997.31	9.12 9.12	10,009.62 10,009.62	 0.83	12.31 12.31
10,000.000 TOYOTA AUTO RECEIVABLES 2 D A3 89231PAD0 3.180% 03/15/2023 DD 11/07/18	101.8501 101.8501	9,997.84 9,997.84	14.08 14.08	10,185.01 10,185.01	 0.85	187.17 187.17
10,037.400 TOYOTA AUTO RECEIVABLES 2 B A4 89231UAE7 1.520% 08/16/2021 DD 05/11/16	99.8446 99.8446	10,035.11 10,035.11	6.74 6.74	10,021.80 10,021.80	 0.83	-13.31 -13.31



Asset and Accrual Detail - By Asset type

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000.000 UNION PACIFIC CORP 907818EZ7 2.950% 03/01/2022 DD 02/19/19	102.3375 102.3375	4,997.80 4,997.80	12.30 12.30	5,116.87 5,116.87	0.43	119.07 119.07
102,200.000 U S TREASURY NOTE 9128286C9 2.500% 02/15/2022 DD 02/15/19	102.0195 102.0195	103,756.54 103,756.54	326.32 326.32	104,263.96 104,263.96	8.66	507.42 507.42
23,000.000 U S TREASURY NOTE 912828XT2 2.000% 05/31/2024 DD 05/31/17	101.9961 101.9961	23,146.07 23,146.07	154.59 154.59	23,459.10 23,459.10	1.95	313.03 313.03
10,000.000 U S TREASURY NOTE 912828YF1 1.500% 09/15/2022 DD 09/15/19	99.8125 99.8125	9,947.13 9,947.13	6.59 6.59	9,981.25 9,981.25	0.83	34.12 34.12
10,000.000 WELLS FARGO & CO 949746SK8 3.069% 01/24/2023 DD 01/24/17	101.8345 101.8345	10,127.60 10,127.60	57.48 57.48	10,183.45 10,183.45	0.85	55.85 55.85
10,000.000 NSTAR ELECTRIC CO 958587BJ5 3.500% 09/15/2021 DD 09/16/11	101.8276 101.8276	10,208.14 10,208.14	15.52 15.52	10,182.76 10,182.76	0.85	-25.38 -25.38
25,828.470 WORLD OMNI AUTO RECEIVABL B A3 98161TAD7 1.950% 02/15/2023 DD 08/02/17	99.9620 99.9620	25,438.26 25,438.26	22.40 22.40	25,818.65 25,818.65	2.15	380.39 380.39
15,000.000 WORLD OMNI AUTO RECEIVABL A A3 98161VAC4 2.500% 04/17/2023 DD 02/07/18	100.5142 100.5142	14,996.21 14,996.21	16.64 16.64	15,077.13 15,077.13	1.25	80.92 80.92
15,000.000 WORLD OMNI AUTOMOBILE LEA B A3 98162CAD3 3.190% 12/15/2021 DD 09/19/18	101.2829 101.2829	14,998.80 14,998.80	21.28 21.28	15,192.43 15,192.43	1.26	193.63 193.63



Asset and Accrual Detail - By Asset type

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,089.460 WORLD OMNI AUTO RECEIVABL A A3 98162FAC8 1.770% 09/15/2021 DD 03/23/16	99.9143 99.9143	3,104.50 3,104.50	2.40 2.40	3,086.81 3,086.81	 0.26	-17.69 -17.69
20,000.000 WORLD OMNI AUTO RECEIVABL B A3 98162QAC4 2.870% 07/17/2023 DD 04/11/18	101.0752 101.0752	19,998.07 19,998.07	25.44 25.44	20,215.04 20,215.04	 1.68	216.97 216.97
10,000.000 XCEL ENERGY INC 98389BAT7 2.600% 03/15/2022 DD 12/01/16	100.9345 100.9345	9,912.83 9,912.83	11.52 11.52	10,093.45 10,093.45	 0.84	180.62 180.62
10,000.000 DUPONT DE NEMOURS INC 26078JAH3 VAR RT 11/15/2023 DD 11/28/18	101.2998 101.2998	10,061.76 10,061.76	42.67 42.67	10,129.98 10,129.98	 0.84	68.22 68.22
13,994.180 EDUCATIONAL FUNDING OF TH 1 A2 28148WAB9 VAR RT 04/25/2035 DD 05/09/11	99.3516 99.3516	13,994.18 13,994.18	77.80 77.80	13,903.45 13,903.45	 1.16	-90.73 -90.73
8,516.320 FRESB 2016-SB23 MORTG SB23 A5F 30295LAA2 VAR RT 09/25/2021 DD 10/01/16	99.5050 99.5050	8,533.11 8,533.11	12.30 12.30	8,474.16 8,474.16	 0.70	-58.95 -58.95
659.560 GNMA II POOL #0777424 36176VPH0 VAR RT 10/20/2062 DD 11/01/12	101.0311 101.0311	714.99 714.99	2.40 2.40	666.36 666.36	 0.06	-48.63 -48.63
35,000.000 GOLDMAN SACHS GROUP INC/THE 38148YAB4 VAR RT 10/31/2022 DD 10/31/17	100.2934 100.2934	35,017.74 35,017.74	182.97 182.97	35,102.69 35,102.69	 2.92	84.95 84.95
9,017.310 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	100.0260 100.0260	8,946.15 8,946.15	53.76 53.76	9,019.65 9,019.65	 0.75	73.50 73.50

Asset and Accrual Detail - By Asset type

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,986.920 SEQUOIA MORTGAGE TRUST 20 8 A1	100.1219	4,839.49	4.17	4,993.00		153.51
81743PDX1 VAR RT 01/20/2034 DD 12/23/03	100.1219	4,839.49	4.17	4,993.00	0.41	153.51
<b>SUBTOTAL UNITED STATES</b>		<b>1,096,365.28</b>	<b>3,886.79</b>	<b>1,107,795.77</b>		<b>11,430.49</b>
		<b>1,096,365.28</b>	<b>3,886.79</b>	<b>1,107,795.77</b>	<b>92.06</b>	<b>11,430.49</b>
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>		<b>1,121,449.87</b>	<b>4,228.27</b>	<b>1,133,298.76</b>		<b>11,848.89</b>
		<b>1,121,449.87</b>	<b>4,228.27</b>	<b>1,133,298.76</b>	<b>94.18</b>	<b>11,848.89</b>
<b>TOTAL FIXED INCOME SECURITIES</b>		<b>1,121,449.87</b>	<b>4,228.27</b>	<b>1,133,298.76</b>	<b>94.18</b>	<b>11,848.89</b>
<b>TOTAL ASSETS - BASE:</b>		<b>1,191,637.99</b>	<b>4,345.37</b>	<b>1,203,486.88</b>	<b>100.01</b>	<b>11,848.89</b>
<b>NET ASSETS - BASE:</b>				<b>1,207,832.25</b>		



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
311,596.74	CUSIP # TDA100222 TD AMERITRADE NON INTEREST BEARING CASH ACCT	311,596.74	311,596.74	11	0.00
		<b>311,596.74</b>	<b>311,596.74</b>	<b>11</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
42	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	2,417.52	2,442.30	0	0.00
40	CUSIP # 00215F107 ATN INTERNATIONAL INC	2,334.80	2,772.04	0	6.80
58	CUSIP # 00401C108 ACACIA COMMUNICATIONS INC	3,793.20	2,638.62	0	0.00
111	CUSIP # 004498101 ACI WORLDWIDE INC	3,477.08	3,745.86	0	0.00
3	CUSIP # 00724F101 ADOBE SYSTEMS INC	828.75	815.28	0	0.00
218	CUSIP # 00737L103 ADTALEM GLOBAL EDUCATION INC	8,303.62	10,450.18	0	0.00
199	CUSIP # 00751Y106 ADVANCE AUTO PARTS INC	32,914.60	32,628.58	1	11.94
322	CUSIP # 00846U101 AGILENT TECHNOLOGIES INC	24,674.86	24,831.86	1	52.81
115	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	25,513.90	25,331.49	1	133.40
55	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	5,025.90	4,379.81	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 011642105 ALARM.COM HOLDINGS INC	279.84	333.60	0	0.00
88	CUSIP # 012653101 ALBEMARLE CORP	6,117.76	8,222.44	0	32.34
16	CUSIP # 015351109 ALEXION PHARACEUTICALS INC	1,567.04	2,199.01	0	0.00
2	CUSIP # 023135106 AMAZON.COM INC	3,471.82	3,680.00	0	0.00
123	CUSIP # 023436108 AMEDISYS INC	16,114.23	14,851.67	1	0.00
96	CUSIP # 032095101 AMPHENOL CORP CL A	9,264.00	8,640.92	0	24.00
52	CUSIP # 035255108 ANIKA THERAPEUTICS INC	2,854.28	2,937.48	0	0.00
29	CUSIP # 037833100 APPLE INC	6,495.13	5,562.48	0	0.00
21	CUSIP # 038336103 APTARGROUP INC	2,487.45	2,172.76	0	0.00
57	CUSIP # 039380407 ARCH COAL INC - A	4,229.40	5,299.25	0	0.00
27	CUSIP # 04247X102 ARMSTRONG WORLD INDUSTRIES INC	2,610.90	2,390.25	0	0.00
239	CUSIP # 053015103 AUTO DATA PROCESSING INC.	38,579.38	33,824.44	1	188.81
22	CUSIP # 053332102 AUTOZONE INC	23,861.64	21,934.89	1	0.00
10	CUSIP # 05338G106 AVALARA INC	672.90	741.60	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21	CUSIP # 068463108 BARRETT BUSINESS SERVICES INC	1,865.22	1,660.47	0	0.00
131	CUSIP # 071813109 BAXTER INTERNATIONAL INC	11,458.57	11,167.75	0	17.38
34	CUSIP # 08180D106 BENEFITFOCUS INC	809.54	1,644.32	0	0.00
94	CUSIP # 086516101 BEST BUY INC	6,485.06	6,415.20	0	47.00
161	CUSIP # 090931106 BIOSPECIFICS TECHNOLOGIES	8,616.72	9,663.00	0	0.00
28	CUSIP # 09239B109 BLACKLINE INC	1,338.68	1,484.36	0	0.00
613	CUSIP # 099502106 BOOZ ALLEN HAMILTON HOLDINGS	43,535.26	34,458.93	2	0.00
118	CUSIP # 10316T104 BOX INC - CLASS A	1,954.08	1,845.12	0	0.00
213	CUSIP # 104674106 BRADY CORP CL A	11,299.65	9,789.02	0	0.00
60	CUSIP # 10921T101 BRIGHTCOVE INC	628.80	724.20	0	0.00
81	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	4,107.51	4,070.97	0	0.00
258	CUSIP # 116794108 BRUKER CORP	11,333.94	10,807.14	0	0.00
76	CUSIP # 124805102 CBIZ INC	1,786.00	1,691.00	0	0.00
207	CUSIP # 12514G108 CDW CORP OF DELAWARE	25,510.68	21,005.52	1	0.00



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202	CUSIP # 126402106 CSW INDUSTRIALS INC	13,944.06	12,418.88	0	0.00
465	CUSIP # 126408103 CSX CORP	32,210.55	32,602.13	1	0.00
53	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	3,502.24	3,559.89	0	0.00
125	CUSIP # 13100M509 CALIX INC	798.75	1,154.52	0	0.00
46	CUSIP # 14081R103 CARBON BLACK INC	1,195.54	605.24	0	0.00
102	CUSIP # 141619106 CARDIOVASCULAR SYSTEMS INC	4,847.04	3,804.72	0	0.00
108	CUSIP # 141788109 CARGURUS INC	3,342.60	4,465.13	0	0.00
325	CUSIP # 142339100 CARLISLE COMPANIES INC	47,300.50	44,868.70	2	0.00
48	CUSIP # 146229109 CARTERS INC	4,378.08	4,926.67	0	0.00
714	CUSIP # 14888U101 CATALYST PHARMACEUTICALS INC	3,791.34	3,984.43	0	0.00
245	CUSIP # 159179100 CHANNELADVISOR CORP	2,285.85	2,167.62	0	0.00
30	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	3,971.10	4,249.82	0	0.00
90	CUSIP # 16115Q308 CHART INDUSTRIES INC	5,612.40	6,695.44	0	0.00
38	CUSIP # 16359R103 CHEMED CORP	15,867.66	12,405.07	1	0.00

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162	CUSIP # 166764100 CHEVRON CORP	19,213.20	19,611.52	1	0.00
623	CUSIP # 171779309 CIENA CORP	24,440.29	24,358.36	1	0.00
113	CUSIP # 172755100 CIRRUS LOGIC INC	6,054.54	6,054.25	0	0.00
563	CUSIP # 17275R102 CISCO SYSTEMS INC	27,817.83	27,880.94	1	0.00
94	CUSIP # 172908105 CINTAS CORP	25,201.40	20,186.59	1	0.00
41	CUSIP # 177376100 CITRIX SYSTEMS INC	3,957.32	4,410.64	0	0.00
155	CUSIP # 19249H103 COHERUS BIOSCIENCES INC	3,140.30	3,234.40	0	0.00
565	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	54,742.85	53,541.94	2	0.00
31	CUSIP # 204166102 COMMVault SYSTEMS INC	1,386.01	2,053.32	0	0.00
54	CUSIP # 205306103 COMPUTER PROGRAMS & SYSTEMS	1,220.94	1,564.08	0	0.00
66	CUSIP # 211171103 CONTINENTAL BUILDING PRODUCT	1,801.14	1,730.60	0	0.00
7	CUSIP # 216648402 COOPER COMPANIES, INC	2,079.00	2,090.27	0	0.00
31	CUSIP # 217204106 COPART INC	2,490.23	2,285.09	0	0.00
131	CUSIP # 219350105 CORNING INC	3,736.12	4,308.50	0	0.00

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12	CUSIP # 22160K105 COSTCO WHOLESALE CORP	3,457.32	3,241.08	0	0.00
101	CUSIP # 224399105 CRANE CO	8,143.63	8,704.53	0	0.00
410	CUSIP # 227046109 CROCS INC	11,381.60	10,317.23	0	0.00
26	CUSIP # 231021106 CUMMINS INC	4,229.42	4,104.30	0	0.00
280	CUSIP # 23291C103 DMC GLOBAL INC	12,314.40	16,381.99	0	35.00
165	CUSIP # 23331A109 D R HORTON INC	8,697.15	7,493.95	0	0.00
260	CUSIP # 243537107 DECKERS OUTDOOR CORP	38,313.60	27,829.82	1	0.00
187	CUSIP # 24906P109 DENTSPLY SIRONA INC	9,968.97	10,121.88	0	18.70
44	CUSIP # 252131107 DEXCOM INC	6,566.56	5,788.97	0	0.00
71	CUSIP # 254543101 DIODES INC	2,850.65	2,559.74	0	0.00
28	CUSIP # 257554105 DOMO INC	447.44	721.84	0	0.00
40	CUSIP # 25960R105 DOUGLAS DYNAMICS INC	1,782.80	1,661.60	0	0.00
268	CUSIP # 260003108 DOVER CORPORATION	26,682.08	24,328.70	1	0.00
57	CUSIP # 262037104 DRIL QUIP INC	2,860.26	2,522.73	0	0.00

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58	CUSIP # 278642103 EBAY INC	2,260.84	2,320.00	0	0.00
9	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	1,979.19	1,937.34	0	0.00
125	CUSIP # 28225C806 EGAIN CORP	1,000.63	1,338.30	0	0.00
56	CUSIP # 291011104 EMERSON ELECTRIC COMPANY	3,744.16	4,250.15	0	0.00
132	CUSIP # 29270J100 ENERGY RECOVERY INC	1,222.98	1,123.21	0	0.00
454	CUSIP # 293389102 ENNIS INC	9,175.34	9,058.63	0	0.00
160	CUSIP # 29355A107 ENPHASE ENERGY INC	3,556.80	3,005.46	0	0.00
6	CUSIP # 29414B104 EPAM SYSTEMS INC	1,093.92	1,056.72	0	0.00
82	CUSIP # 298736109 EURONET WORLDWIDE INC	11,996.60	10,002.08	0	0.00
68	CUSIP # 29978A104 EVERBRIDGE INC	4,196.28	4,969.68	0	0.00
34	CUSIP # 30041R108 EVERQUOTE INC - CLASS A	725.56	759.56	0	0.00
309	CUSIP # 30212P303 EXPEDIA INC	41,532.69	39,269.94	1	0.00
11	CUSIP # 30214U102 EXPONENT INC	768.90	775.94	0	0.00
24	CUSIP # 302941109 FTI CONSULTING	2,543.76	2,431.20	0	0.00

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9	CUSIP # 303250104 FAIR ISAAC CORP	2,731.68	2,713.86	0	0.00
135	CUSIP # 311900104 FASTENAL COMPANY	4,410.45	4,352.51	0	0.00
496	CUSIP # 313855108 FEDERAL SIGNAL CORP	16,239.04	13,150.36	1	0.00
45	CUSIP # 33829M101 FIVE BELOW INC	5,674.50	4,637.40	0	0.00
51	CUSIP # 338307101 FIVE9 INC	2,740.74	2,051.99	0	0.00
341	CUSIP # 343498101 FLOWERS FOODS INC	7,887.33	7,853.90	0	0.00
221	CUSIP # 34354P105 FLOWSERVE CORP	10,322.91	10,661.46	0	41.99
98	CUSIP # 34959E109 FORTINET INC	7,522.48	7,814.49	0	0.00
19	CUSIP # 349853101 FORWARD AIR CORP	1,210.68	1,130.69	0	0.00
27	CUSIP # 368736104 GENERAC HOLDINGS INC	2,115.18	1,555.24	0	0.00
48	CUSIP # 37244C101 GENOMIC HEALTH INC	3,255.36	3,338.63	0	0.00
172	CUSIP # 372460105 GENUINE PARTS CO	17,129.48	17,602.75	1	131.15
55	CUSIP # 37940X102 GLOBAL PAYMENTS INC	8,745.00	8,183.07	0	0.00
77	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	3,936.24	3,741.34	0	0.00

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686	CUSIP # 38268T103 GOPRO INC-CLASS A	3,556.91	4,082.65	0	0.00
7	CUSIP # 384637104 GRAHAM HOLDINGS CO	4,644.15	4,838.10	0	0.00
25	CUSIP # 384802104 WW GRAINGER INC	7,428.75	7,974.64	0	0.00
166	CUSIP # 40425J101 HMS HOLDINGS CP	5,721.19	5,162.32	0	0.00
1,151	CUSIP # 40434L105 HP INC	21,776.92	25,234.07	1	184.39
77	CUSIP # 405024100 HAEMONETICS CORP	9,712.78	8,520.06	0	0.00
425	CUSIP # 422347104 HEARTLAND EXPRESS INC	9,141.75	8,400.63	0	8.50
68	CUSIP # 422819102 HEIDRICK & STRUGGLES INTL	1,856.40	2,300.90	0	0.00
55	CUSIP # 427866108 HERSHEY CO	8,524.45	8,151.55	0	0.00
78	CUSIP # 436106108 HOLLYFRONTIER CORP	4,183.92	3,835.54	0	0.00
40	CUSIP # 436440101 HOLOGIC INC	2,019.60	1,938.96	0	0.00
25	CUSIP # 437076102 HOME DEPOT INC	5,800.50	4,450.38	0	0.00
130	CUSIP # 438516106 HONEYWELL INTERNATIONAL	21,996.00	22,043.24	1	0.00
125	CUSIP # 443320106 HUB GROUP INC CL A	5,812.50	5,395.11	0	0.00

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27	CUSIP # 443573100 HUBSPOT INC	4,093.47	2,663.43	0	0.00
33	CUSIP # 44925C103 ICF INTERNATIONAL INC	2,787.51	2,421.66	0	4.62
269	CUSIP # 45073V108 ITT INC	16,460.11	16,324.35	1	39.54
32	CUSIP # 45167R104 IDEX CORP	5,244.16	4,558.38	0	0.00
7	CUSIP # 452327109 ILLUMINA INC	2,129.54	2,311.42	0	0.00
245	CUSIP # 453204109 IMPINJ INC	7,553.35	6,730.57	0	0.00
40	CUSIP # 45768S105 INNOSPEC INC	3,565.60	3,547.24	0	0.00
39	CUSIP # 45772F107 INPHI CORP	2,380.95	1,498.41	0	0.00
66	CUSIP # 45778Q107 INSPERITY INC	6,508.92	7,185.25	0	0.00
17	CUSIP # 45781U103 INSTRUCTURE INC	658.58	651.13	0	0.00
170	CUSIP # 458140100 INTEL CORPORATION	8,760.10	8,386.39	0	0.00
17	CUSIP # 461202103 INTUIT INC	4,520.98	3,313.64	0	0.00
99	CUSIP # 462726100 IROBOT CORP	6,105.33	10,068.13	0	0.00
233	CUSIP # 469814107 JACOBS ENGINEERING GROUP INC	21,319.50	18,899.35	1	0.00

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113	CUSIP # 477839104 JOHN BEAN TECHNOLOGIES CORP	11,235.59	12,278.91	0	0.00
177	CUSIP # 48123V102 J2 GLOBAL INC	16,075.14	15,289.02	1	0.00
42	CUSIP # 48273U102 K12 INC	1,108.80	1,325.22	0	0.00
107	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	10,405.75	8,402.19	0	0.00
17	CUSIP # 494368103 KIMBERLY-CLARK CORP	2,414.85	2,308.60	0	17.51
222	CUSIP # 499049104 KNIGHT-SWIFT TRANSPORTATION	8,058.60	7,354.07	0	0.00
581	CUSIP # 49926D109 KNOWLES CORP	11,817.54	9,964.66	0	0.00
8	CUSIP # 50187A107 LHC GROUP LLC	908.48	838.52	0	0.00
343	CUSIP # 505336107 LA-Z BOY INC	11,521.37	11,371.37	0	0.00
41	CUSIP # 515098101 LANDSTAR SYSTEMS INC	4,615.78	4,172.33	0	0.00
399	CUSIP # 518415104 LATTICE SEMICONDUCTOR CORP	7,295.72	7,114.47	0	0.00
190	CUSIP # 518439104 LAUDER ESTEE COMPANIES	37,800.50	26,145.49	1	0.00
86	CUSIP # 520776105 LAWSON PRODUCTS INC	3,330.78	2,948.59	0	0.00
100	CUSIP # 525327102 LEIDOS HOLDINGS INC	8,588.00	7,903.97	0	0.00



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131	CUSIP # 532457108 LILLY ELI & COMPANY	14,649.73	15,084.61	1	0.00
53	CUSIP # 54142L109 LOGMEIN INC	3,760.88	3,507.01	0	0.00
25	CUSIP # 55303J106 MGP INGREDIENTS INC	1,242.00	1,918.71	0	0.00
31	CUSIP # 574795100 MASIMO CORPORATION	4,612.49	4,376.47	0	0.00
110	CUSIP # 576690101 MATERION CORP	6,749.60	6,664.54	0	0.00
94	CUSIP # 577933104 MAXIMUS INC	7,262.44	6,836.14	0	0.00
111	CUSIP # 58470H101 MEDIFAST INC	11,502.93	15,577.62	0	83.25
72	CUSIP # 58506Q109 MEDPACE HOLDINGS INC	6,050.88	4,223.94	0	0.00
1,509	CUSIP # 58513U101 THE MEET GROUP INC	4,941.98	7,574.26	0	0.00
50	CUSIP # 58933Y105 MERCK & CO INC	4,209.00	3,908.25	0	27.50
33	CUSIP # 589378108 MERCURY SYSTEMS INC	2,678.61	2,323.78	0	0.00
58	CUSIP # 589889104 MERIT MEDICAL SYSTEMS	1,766.68	3,270.80	0	0.00
339	CUSIP # 594918104 MICROSOFT CORPORATION	47,131.17	35,657.74	2	0.00
565	CUSIP # 600544100 HERMAN MILLER INC	26,040.85	21,819.02	1	126.84

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101	CUSIP # 607525102 MODEL N INC	2,803.76	2,872.44	0	0.00
2	CUSIP # 62944T105 NVR INC	7,434.70	6,978.03	0	0.00
614	CUSIP # 64051T100 NEOPHOTONICS CORP	3,739.26	4,174.28	0	0.00
272	CUSIP # 64110D104 NETAPP INC	14,282.72	17,673.40	0	0.00
28	CUSIP # 64829B100 NEW RELIC INC	1,720.60	2,264.55	0	0.00
369	CUSIP # 65343C102 NEXTGEN HEALTHCARE INC	5,782.23	7,274.19	0	0.00
232	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	41,681.12	42,156.84	1	0.00
352	CUSIP # 67018T105 NU SKIN ENTERPRISES	14,970.56	17,668.27	1	0.00
83	CUSIP # 670346105 NUCOR CORPORATION	4,225.53	4,885.91	0	33.20
61	CUSIP # 67066G104 NVIDIA CORP	10,618.27	9,447.65	0	0.00
46	CUSIP # 670704105 NUVASIVE INC	2,915.48	2,913.18	0	0.00
57	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	22,715.07	20,072.51	1	0.00
92	CUSIP # 671044105 OSI SYSTEMS INC	9,343.52	9,974.92	0	0.00
151	CUSIP # 678026105 OIL STATES INTERNATIONAL INC	2,008.30	2,814.02	0	0.00

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18	CUSIP # 679295105 OKTA INC	1,772.28	1,455.90	0	0.00
36	CUSIP # 681116109 OLLIE'S BARGAIN OUTLET HOLDINGS	2,111.04	2,460.34	0	0.00
70	CUSIP # 68213N109 OMNICELL INC	5,058.90	5,582.86	0	0.00
219	CUSIP # 682189105 ON SEMICONDUCTOR CORP	4,206.99	4,814.14	0	0.00
732	CUSIP # 68243Q106 1-800-FLOWERS.COM INC CL A	10,829.94	13,986.10	0	0.00
193	CUSIP # 68389X105 ORACLE CORP	10,620.79	10,622.16	0	0.00
590	CUSIP # 688239201 OSHKOSH CORPORATION	44,722.00	44,975.24	2	0.00
33	CUSIP # 693506107 PPG INDUSTRIES INC	3,910.83	3,878.04	0	0.00
78	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	7,739.94	8,194.47	0	0.00
49	CUSIP # 695156109 PACKAGING CORP OF AMERICA	5,198.90	4,838.15	0	38.71
9	CUSIP # 697435105 PALO ALTO NETWORKS INC	1,834.47	1,814.34	0	0.00
89	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	16,074.29	14,910.39	1	0.00
7	CUSIP # 70432V102 PAYCOM SOFTWARE INC	1,466.43	1,654.45	0	0.00
16	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	1,657.44	1,760.42	0	0.00

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866	CUSIP # 71375U101 PERFICIENT INC	33,410.28	27,617.14	1	0.00
22	CUSIP # 714046109 PERKINELMER INC	1,873.74	2,150.06	0	0.00
133	CUSIP # 718546104 PHILLIPS 66	13,619.20	13,399.00	0	0.00
46	CUSIP # 72703H101 PLANET FITNESS INC - CL A	2,662.02	3,384.37	0	0.00
108	CUSIP # 74051N102 PREMIER INC-CLASS A	3,123.36	4,432.67	0	0.00
263	CUSIP # 742718109 PROCTER & GAMBLE CO	32,711.94	27,014.13	1	0.00
145	CUSIP # 743312100 PROGRESS SOFTWARE CORP	5,518.70	6,031.28	0	0.00
160	CUSIP # 74347M108 PROPETRO HOLDING CORP	1,454.40	3,320.33	0	0.00
58	CUSIP # 74758T303 QUALYS INC	4,383.06	4,723.12	0	0.00
152	CUSIP # 751212101 RALPH LAUREN CORP	14,511.44	17,013.70	1	104.50
496	CUSIP # 75134P303 RAMACO RESOURCES INC	1,852.56	3,358.30	0	0.00
123	CUSIP # 753422104 RAPID7 INC	5,582.97	5,876.51	0	0.00
12	CUSIP # 759916109 REPLIGEN CORP	920.28	1,047.35	0	0.00
12	CUSIP # 76680R206 RINGCENTRAL INC CL A	1,507.92	1,649.28	0	0.00

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69	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	3,840.54	4,248.57	0	0.00
27	CUSIP # 776696106 ROPER INDUSTRIES INC	9,628.20	8,752.61	0	0.00
104	CUSIP # 777780107 ROSETTA STONE INC	1,809.60	2,483.98	0	0.00
145	CUSIP # 78463M107 SPS COMMERCE INC	6,825.15	6,468.14	0	0.00
54	CUSIP # 78709Y105 SAIA INC	5,059.80	3,473.32	0	0.00
19	CUSIP # 79466L302 SALESFORCE.COM INC	2,820.36	2,835.35	0	0.00
159	CUSIP # 806407102 HENRY SCHEIN INC	10,096.50	11,317.75	0	0.00
635	CUSIP # 80689H102 SCHNEIDER NATIONAL INC-CL B	13,792.20	13,519.73	0	38.10
236	CUSIP # 81374A105 SECUREWORKS CORP - A	3,051.48	3,985.95	0	0.00
463	CUSIP # 830566105 SKECHERS USA INC	17,293.05	15,077.39	1	0.00
41	CUSIP # 830830105 SKYLINE CHAMPION CORP	1,233.69	982.47	0	0.00
502	CUSIP # 835495102 SONOCO PRODUCTS	29,221.42	30,187.16	1	0.00
43	CUSIP # 854502101 STANLEY BLACK & DECKER INC	6,209.63	5,800.71	0	0.00
36	CUSIP # 860897107 STITCH FIX INC CL A	693.00	864.00	0	0.00

# ACCOUNT STATEMENT

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Account Number

07/01/2019 through 09/30/2019  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
207	CUSIP # 863667101 STRYKER CORP	44,774.10	37,241.18	2	107.64
6	CUSIP # 871607107 SYNOPSIS INC	823.50	840.48	0	0.00
40	CUSIP # 872540109 TJX COMPANIES INC	2,229.60	2,103.46	0	0.00
30	CUSIP # 88025T102 TENABLE HOLDINGS INC	671.40	700.20	0	0.00
207	CUSIP # 880770102 TERADYNE INC	11,987.37	10,744.26	0	0.00
24	CUSIP # 88162G103 TETRA TECH INC	2,082.24	1,576.87	0	0.00
40	CUSIP # 882508104 TEXAS INSTRUMENTS INC	5,169.60	4,381.14	0	0.00
87	CUSIP # 883203101 TEXTRON, INC	4,259.52	4,376.83	0	1.74
50	CUSIP # 886547108 TIFFANY & CO	4,631.50	6,313.44	0	29.00
556	CUSIP # 892356106 TRACTOR SUPPLY	50,284.64	51,873.56	2	0.00
153	CUSIP # 896215209 TRIMAS CORP	4,689.45	4,733.46	0	0.00
86	CUSIP # 896288107 TRINET GROUP INC	5,348.34	4,818.77	0	0.00
18	CUSIP # 896945201 TRIPADVISOR INC	696.24	1,102.37	0	0.00
8	CUSIP # 90138F102 TWILIO INC	879.68	725.77	0	0.00

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07/01/2019 through 09/30/2019  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
90	CUSIP # 902104108 II-VI INC	3,168.90	3,564.24	0	0.00
148	CUSIP # 90337L108 US PHYSICAL THERAPY	19,321.40	16,977.58	1	0.00
19	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	4,762.35	6,395.27	0	0.00
290	CUSIP # 904311107 UNDER ARMOUR INC - CLASS C CL A	5,782.60	5,800.81	0	0.00
751	CUSIP # 904311206 UNDER ARMOUR INC - CLASS C	13,615.63	15,088.13	0	0.00
5	CUSIP # 904708104 UNIFIRST CORP	975.60	952.20	0	0.00
147	CUSIP # 907818108 UNION PACIFIC CORP	23,811.06	24,024.34	1	0.00
150	CUSIP # 913483103 UNIVERSAL ELECTRONICS INC	7,635.00	6,534.42	0	0.00
40	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	1,595.20	1,548.00	0	0.00
70	CUSIP # 918204108 VF CORP	6,229.30	6,438.87	0	0.00
43	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	3,665.32	4,400.92	0	0.00
18	CUSIP # 922280102 VARONIS SYSTEMS INC	1,076.04	1,069.30	0	0.00
65	CUSIP # 922475108 VEEVA SYSTEMS INC-CLASS A	9,924.85	7,528.29	0	0.00
96	CUSIP # 92337F107 VERACYTE INC	2,304.00	1,617.49	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
427	CUSIP # 92343X100 VERINT SYSTEMS INC	18,267.06	23,638.62	1	0.00
109	CUSIP # 92346J108 VERICEL CORP	1,650.26	1,988.72	0	0.00
598	CUSIP # 925550105 VIAVI SOLUTIONS INC	8,374.99	7,948.08	0	0.00
151	CUSIP # 92827P102 VIRTUSA CORP	5,439.02	6,965.27	0	0.00
617	CUSIP # 92835K103 VISHAY PRECISION GROUP	20,200.58	21,389.02	1	0.00
174	CUSIP # 931142103 WAL-MART STORES INC	20,650.32	18,998.62	1	0.00
14	CUSIP # 941848103 WATERS CORPORATION	3,125.22	3,289.06	0	0.00
171	CUSIP # 950755108 WERNER ENTERPRISES INC	6,036.30	5,758.51	0	0.00
69	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	9,785.58	9,439.83	0	0.00
208	CUSIP # 978097103 WOLVERINE WORLD WIDE	5,878.08	7,947.94	0	20.80
28	CUSIP # 980745103 WOODWARD INC	3,019.24	2,969.55	0	0.00
42	CUSIP # 98139A105 WORKIVA INC	1,840.86	1,543.90	0	0.00
321	CUSIP # 983919101 XILINX INC	30,783.90	34,521.54	1	0.00
58	CUSIP # 98585X104 YETI HOLDINGS INC	1,624.00	1,664.20	0	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
55	CUSIP # 989207105 ZEBRA TECHNOLOGIES CORP CL A	11,350.35	11,127.63	0	0.00
78	CUSIP # 98980G102 ZSCALER INC	3,686.28	5,152.41	0	0.00
462	CUSIP # G51502105 JOHNSON CONTROLS INTERNATION	20,277.18	19,288.04	1	120.12
		<b>2,388,938.75</b>	<b>2,318,618.78</b>	<b>83</b>	<b>1,727.28</b>
<b>FOREIGN STOCK</b>					
176	CUSIP # 257559203 DOMTAR CORP	6,302.56	8,393.78	0	0.00
64	CUSIP # 550021109 LULULEMON ATHLETICA INC	12,321.92	9,619.16	0	0.00
11	CUSIP # 67000B104 NOVANTA INC	898.92	1,058.64	0	0.00
62	CUSIP # G02602103 AMDOCS LTD	4,098.82	3,882.22	0	17.67
56	CUSIP # G06242104 ATLASSIAN CORP PLC CL A	7,024.64	5,443.55	0	0.00
44	CUSIP # G1151C101 ACCENTURE PLC	8,463.40	8,247.39	0	0.00
106	CUSIP # G29183103 EATON CORP PLC	8,813.90	8,928.56	0	0.00
342	CUSIP # G3323L100 FABRINET	17,886.60	18,326.44	1	0.00
194	CUSIP # G3922B107 GENPACT LTD	7,517.50	7,559.89	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
130	CUSIP # G4388N106 HELEN OF TROY	20,495.80	17,173.24	1	0.00
492	CUSIP # G47791101 INGERSOLL-RAND PLC	60,619.32	53,044.17	2	0.00
48	CUSIP # G5960L103 MEDTRONIC PLC	5,213.76	5,147.52	0	25.92
94	CUSIP # G8473T100 STERIS PLC	13,582.06	10,779.82	0	0.00
48	CUSIP # H2906T109 GARMIN LTD	4,065.12	4,089.92	0	0.00
278	CUSIP # M85548101 STRATASYS LTD	5,922.79	6,571.85	0	0.00
		<b>183,227.11</b>	<b>168,266.15</b>	<b>6</b>	<b>43.59</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX8734  
NOTTINGHAM ESG GLOBAL ALL ASSET  
CIF

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
36,811.74	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	36,811.74	36,811.74	1	0.00
		<b>36,811.74</b>	<b>36,811.74</b>	<b>1</b>	<b>0.00</b>
<b>U S GOVERNMENT OBLIGATIONS</b>					
25,000	CUSIP # 9128286B1 UNITED STATES TREASURY NOTES 2.625% 02/15/2029	27,057.75	25,306.25	1	83.81
45,000	CUSIP # 912828U24 UNITED STATES TREASURY NOTES 2% 11/15/2026	46,147.95	43,735.95	2	339.95
45,000	CUSIP # 912828X70 UNITED STATES TREASURY NOTES 2% 04/30/2024	45,855.90	44,395.20	2	376.63
60,000	CUSIP # 912828XQ8 UNITED STATES TREASURY NOTES 2% 07/31/2022	60,691.20	59,547.00	2	202.17
		<b>179,752.80</b>	<b>172,984.40</b>	<b>7</b>	<b>1,002.56</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
1,925.967	CUSIP # 131582439 CALVERT HIGH YIELD BOND FUND-I	51,615.92	50,960.20	2	0.00
4,000	CUSIP # 46435G243 ISHARES ESG 1-5 YR USD CORP BD	101,800.00	99,886.99	4	0.00
820	CUSIP # 78468R663 SPDR BLOOMBERG BARCLAYS 1-3 MO TBILL	75,103.80	74,996.76	3	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX8734  
NOTTINGHAM ESG GLOBAL ALL ASSET  
CIF

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9,838.325	CUSIP # 87245R672 TIAA-CREF SOCIAL CHOICE BOND-INSTL	105,270.08	101,104.95	4	0.00
4,830	CUSIP # 92189F171 VANECK VECTORS GREEN BOND ETF	128,791.95	125,007.39	5	0.00
		<b>462,581.75</b>	<b>451,956.29</b>	<b>18</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
15,046.91	CUSIP # 131582751 CALVERT US LG CAP CORE RESPON-I	383,094.33	375,000.00	15	0.00
1,832.38	CUSIP # 13161P862 CALVERT SMALL CAP FUND-I	50,372.13	50,000.00	2	0.00
5,986.168	CUSIP # 131649774 CALVERT EMERGING MKTS EQUITY FUND-I	97,095.64	100,000.00	4	0.00
9,361.361	CUSIP # 131649857 CALVERT INTL OPPORTUNITIES FUND-I	148,471.19	150,000.00	6	0.00
18,947.803	CUSIP # 257132704 DOMINI IMPACT INTL EQUITY FD-INV	146,277.04	150,255.75	6	0.00
2,900	CUSIP # 46434G863 ISHARES ESG MSCI EM ETF	94,337.00	99,470.00	4	0.00
7,795	CUSIP # 46435G425 ISHARES ESG MSCI USA ETF	509,559.15	501,920.05	20	0.00
3,875	CUSIP # 46435G516 ISHARES ESG MSCI EAFE ETF	248,465.00	249,976.25	10	0.00
2,180.599	CUSIP # 701765505 PARNASSUS MID CAP FUND INSTL	78,545.18	75,000.00	3	0.00

# ACCOUNT STATEMENT

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Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXXXX8734  
NOTTINGHAM ESG GLOBAL ALL ASSET  
CIF

## Preliminary Asset Detail As Of 09/30/2019

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		1,756,216.66	1,751,622.05	69	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
100,430.29	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	100,430.29	100,430.29	4	0.00
		100,430.29	100,430.29	4	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX8770  
NOTTINGHAM ESG BALANCED CIF

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
39,703.88	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	39,703.88	39,703.88	2	0.00
		<b>39,703.88</b>	<b>39,703.88</b>	<b>2</b>	<b>0.00</b>
<b>U S GOVERNMENT OBLIGATIONS</b>					
55,000	CUSIP # 9128286B1 UNITED STATES TREASURY NOTES 2.625% 02/15/2029	59,527.05	55,673.75	2	184.39
95,000	CUSIP # 912828U24 UNITED STATES TREASURY NOTES 2% 11/15/2026	97,423.45	92,331.45	4	717.66
95,000	CUSIP # 912828X70 UNITED STATES TREASURY NOTES 2% 04/30/2024	96,806.90	93,723.20	4	795.11
130,000	CUSIP # 912828XQ8 UNITED STATES TREASURY NOTES 2% 07/31/2022	131,497.60	129,018.50	5	438.04
		<b>385,255.00</b>	<b>370,746.90</b>	<b>15</b>	<b>2,135.20</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
2,889.543	CUSIP # 131582439 CALVERT HIGH YIELD BOND FUND-I	77,439.75	76,440.53	3	0.00
6,000	CUSIP # 46435G243 ISHARES ESG 1-5 YR USD CORP BD	152,700.00	149,826.99	6	0.00
1,365	CUSIP # 78468R663 SPDR BLOOMBERG BARCLAYS 1-3 MO TBILL	125,020.35	124,842.21	5	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX8770  
NOTTINGHAM ESG BALANCED CIF

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14,759.009	CUSIP # 87245R672 TIAA-CREF SOCIAL CHOICE BOND-INSTL	157,921.40	151,657.56	6	0.00
9,650	CUSIP # 92189F171 VANECK VECTORS GREEN BOND ETF	257,317.25	249,742.00	10	0.00
		<b>770,398.75</b>	<b>752,509.29</b>	<b>30</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
10,030.859	CUSIP # 131582751 CALVERT US LG CAP CORE RESPON-I	255,385.67	250,000.00	10	0.00
1,832.38	CUSIP # 13161P862 CALVERT SMALL CAP FUND-I	50,372.13	50,000.00	2	0.00
2,992.156	CUSIP # 131649774 CALVERT EMERGING MKTS EQUITY FUND-I	48,532.77	50,000.00	2	0.00
6,240.262	CUSIP # 131649857 CALVERT INTL OPPORTUNITIES FUND-I	98,970.56	100,000.00	4	0.00
12,631.868	CUSIP # 257132704 DOMINI IMPACT INTL EQUITY FD-INV	97,518.02	100,170.50	4	0.00
1,450	CUSIP # 46434G863 ISHARES ESG MSCI EM ETF	47,168.50	49,793.00	2	0.00
5,840	CUSIP # 46435G425 ISHARES ESG MSCI USA ETF	381,760.80	376,212.80	15	0.00
3,100	CUSIP # 46435G516 ISHARES ESG MSCI EAFE ETF	198,772.00	200,043.00	8	0.00
2,180.599	CUSIP # 701765505 PARNASSUS MID CAP FUND INSTL	78,545.18	75,000.00	3	0.00
		<b>1,257,025.63</b>	<b>1,251,219.30</b>	<b>49</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					

# ACCOUNT STATEMENT

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Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX8770  
NOTTINGHAM ESG BALANCED CIF

## Preliminary Asset Detail As Of 09/30/2019

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
100,427.08	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	100,427.08	100,427.08	4	0.00
		100,427.08	100,427.08	4	0.00



# Holdings

As of: September 30, 2019



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



STATE STREET

Base Currency: USD - US DOLLAR

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

### AUSTRALIAN DOLLAR

Exchange Rate: 1.481591

AUD	AUSTRALIAN DOLLAR								
		39,725.760	Local	1.000000	39,725.76	1.000000	39,725.76	0.00	1.97
			Base	0.678907	26,970.09	0.674950	26,812.91	-157.18	0.04

### AUSTRALIAN DOLLAR Total

		39,725.760	Local		39,725.76		39,725.76	0.00	1.97
			Base		26,970.09		26,812.91	-157.18	0.04

### BRAZILIAN REAL

Exchange Rate: 4.154950

BRL	BRAZILIAN REAL								
		19,051.660	Local	1.000000	19,051.66	1.000000	19,051.66	0.00	0.44
			Base	0.242615	4,622.21	0.240677	4,585.29	-36.92	0.01

### BRAZILIAN REAL Total

		19,051.660	Local		19,051.66		19,051.66	0.00	0.44
			Base		4,622.21		4,585.29	-36.92	0.01

### CANADIAN DOLLAR

Exchange Rate: 1.324850

CAD	CANADIAN DOLLAR								
		3,915.180	Local	1.000000	3,915.18	1.000000	3,915.18	0.00	0.27
			Base	0.755449	2,957.72	0.754802	2,955.19	-2.53	0.00

### CANADIAN DOLLAR Total

		3,915.180	Local		3,915.18		3,915.18	0.00	0.27
			Base		2,957.72		2,955.19	-2.53	0.00

### CHILEAN PESO

Exchange Rate: 729.150000

CLP	CHILEAN PESO								
		8,611,694.000	Local	1.000000	8,611,694.00	1.000000	8,611,694.00	0.00	7.00
			Base	0.001528	13,156.59	0.001371	11,810.59	-1,346.00	0.02

# Holdings

QS INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CHILEAN PESO Total</b>								
		8,611,694.000	Local	8,611,694.00		8,611,694.00	0.00	7.00
			Base	13,156.59		11,810.59	-1,346.00	0.02
							Exchange Rate:	23.663450
<b>CZECH KORUNA</b>								
CZK	CZECH KORUNA							
		46,153.040	Local	46,153.04	1.000000	46,153.04	0.00	3.29
			Base	1,973.25	0.042259	1,950.39	-22.86	0.00
<b>CZECH KORUNA Total</b>								
		46,153.040	Local	46,153.04		46,153.04	0.00	3.29
			Base	1,973.25		1,950.39	-22.86	0.00
							Exchange Rate:	6.849950
<b>DANISH KRONE</b>								
DKK	DANISH KRONE							
		1,696.880	Local	1,696.88	1.000000	1,696.88	0.00	0.05
			Base	251.25	0.145986	247.72	-3.53	0.00
<b>DANISH KRONE Total</b>								
		1,696.880	Local	1,696.88		1,696.88	0.00	0.05
			Base	251.25		247.72	-3.53	0.00
							Exchange Rate:	0.917473
<b>EURO CURRENCY</b>								
<b>INTERNATIONAL</b>								
EUR	EURO CURRENCY							
		32,071.660	Local	32,071.66	1.000000	32,071.66	0.00	0.33
			Base	35,335.65	1.089950	34,956.52	-379.13	0.05
<b>INTERNATIONAL Total</b>								
		32,071.660	Local	32,071.66		32,071.66	0.00	0.33
			Base	35,335.65		34,956.52	-379.13	0.05
<b>EURO CURRENCY Total</b>								
		32,071.660	Local	32,071.66		32,071.66	0.00	0.33

& 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 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		35,335.65		34,956.52	-379.13	0.05
<b>HONG KONG DOLLAR</b>							Exchange Rate:	7.837700
HKD	HONG KONG DOLLAR	151,944.970	Local	151,944.97	1.000000	151,944.97	0.00	0.47
			Base	19,383.56	0.127588	19,386.42	2.86	0.03
<b>HONG KONG DOLLAR Total</b>		151,944.970	Local	151,944.97		151,944.97	0.00	0.47
			Base	19,383.56		19,386.42	2.86	0.03
<b>HUNGARIAN FORINT</b>							Exchange Rate:	307.202200
HUF	HUNGARIAN FORINT	69,875.000	Local	69,875.00	1.000000	69,875.00	0.00	100.00
			Base	248.71	0.003255	227.46	-21.25	0.00
<b>HUNGARIAN FORINT Total</b>		69,875.000	Local	69,875.00		69,875.00	0.00	100.00
			Base	248.71		227.46	-21.25	0.00
<b>INDIAN RUPEE</b>							Exchange Rate:	70.868800
INR	INDIAN RUPEE	1,250,235.100	Local	1,250,235.10	1.000000	1,250,235.10	0.00	1.39
			Base	17,450.36	0.014111	17,641.54	191.18	0.02
<b>INDIAN RUPEE Total</b>		1,250,235.100	Local	1,250,235.10		1,250,235.10	0.00	1.39
			Base	17,450.36		17,641.54	191.18	0.02
<b>INDONESIAN RUPIAH</b>							Exchange Rate:	14,195.000000
IDR	INDONESIAN RUPIAH	162,996,735.000	Local	162,996,735.00	1.000000	162,996,735.00	0.00	6.47
			Base	11,552.81	0.000070	11,482.69	-70.12	0.02

& 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 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

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

162,996,735.000	Local			162,996,735.00		162,996,735.00	0.00	6.47
	Base			11,552.81		11,482.69	-70.12	0.02

**JAPANESE YEN** Exchange Rate: 108.125000

JPY	JAPANESE YEN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
192,734.000	Local		1.000000	192,734.00	1.000000	192,734.00	0.00	0.02
	Base		0.009271	1,786.75	0.009249	1,782.51	-4.24	0.00

**JAPANESE YEN Total**

192,734.000	Local			192,734.00		192,734.00	0.00	0.02
	Base			1,786.75		1,782.51	-4.24	0.00

**MALAYSIAN RINGGIT** Exchange Rate: 4.187000

MYR	MALAYSIAN RINGGIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
61,934.240	Local		1.000000	61,934.24	1.000000	61,934.24	0.00	5.77
	Base		0.243050	15,053.10	0.238834	14,792.03	-261.07	0.02

**MALAYSIAN RINGGIT Total**

61,934.240	Local			61,934.24		61,934.24	0.00	5.77
	Base			15,053.10		14,792.03	-261.07	0.02

**MEXICAN PESO** Exchange Rate: 19.734000

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
4,977.150	Local		1.000000	4,977.15	1.000000	4,977.15	0.00	0.17
	Base		0.051148	254.57	0.050674	252.21	-2.36	0.00

**MEXICAN PESO Total**

4,977.150	Local			4,977.15		4,977.15	0.00	0.17
	Base			254.57		252.21	-2.36	0.00

**NEW ISRAELI SHEQEL** Exchange Rate: 3.476250

ILS	NEW ISRAELI SHEQEL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 30, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		885.910	1.000000	885.91	1.000000	885.91	0.00	0.22
			0.282207	250.01	0.287666	254.85	4.84	0.00
<b>NEW ISRAELI SHEQEL Total</b>		885.910		885.91		885.91	0.00	0.22
				250.01		254.85	4.84	0.00
<b>NEW TAIWAN DOLLAR</b>							Exchange Rate:	31.024500
TWD	NEW TAIWAN DOLLAR	64,678.000	1.000000	64,678.00	1.000000	64,678.00	0.00	0.22
			0.032007	2,070.15	0.032233	2,084.74	14.59	0.00
<b>NEW TAIWAN DOLLAR Total</b>		64,678.000		64,678.00		64,678.00	0.00	0.22
				2,070.15		2,084.74	14.59	0.00
<b>NORWEGIAN KRONE</b>							Exchange Rate:	9.097650
NOK	NORWEGIAN KRONE	2,237.670	1.000000	2,237.67	1.000000	2,237.67	0.00	0.10
			0.111701	249.95	0.109918	245.96	-3.99	0.00
<b>NORWEGIAN KRONE Total</b>		2,237.670		2,237.67		2,237.67	0.00	0.10
				249.95		245.96	-3.99	0.00
<b>PHILIPPINE PISO</b>							Exchange Rate:	51.830000
PHP	PHILIPPINE PESO	153,753.040	1.000000	153,753.04	1.000000	153,753.04	0.00	100.00
			0.018999	2,921.10	0.019294	2,966.49	45.39	0.00
<b>PHILIPPINE PISO Total</b>		153,753.040		153,753.04		153,753.04	0.00	100.00
				2,921.10		2,966.49	45.39	0.00

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QS INVESTORS GLOBAL DBI CIF  
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 FUND: HBQ2



STATE STREET

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<b>POLISH ZLOTY</b>							Exchange Rate:	4.010100	
PLN	POLISH ZLOTY								
		7,975.120	Local	1.000000	7,975.12	1.000000	7,975.12	0.00	3.16
			Base	0.258416	2,060.90	0.249370	1,988.76	-72.14	0.00
<b>POLISH ZLOTY Total</b>									
		7,975.120	Local		7,975.12		7,975.12	0.00	3.16
			Base		2,060.90		1,988.76	-72.14	0.00
<b>POUND STERLING</b>							Exchange Rate:	0.813306	
GBP	POUND STERLING								
		93,134.560	Local	1.000000	93,134.56	1.000000	93,134.56	0.00	1.63
			Base	1.246403	116,083.16	1.229550	114,513.55	-1,569.61	0.16
<b>POUND STERLING Total</b>									
		93,134.560	Local		93,134.56		93,134.56	0.00	1.63
			Base		116,083.16		114,513.55	-1,569.61	0.16
<b>QATARI RIAL</b>							Exchange Rate:	3.641750	
QAR	QATARI RIAL								
		56,297.500	Local	1.000000	56,297.50	1.000000	56,297.50	0.00	12.86
			Base	0.274652	15,462.24	0.274593	15,458.91	-3.33	0.02
<b>QATARI RIAL Total</b>									
		56,297.500	Local		56,297.50		56,297.50	0.00	12.86
			Base		15,462.24		15,458.91	-3.33	0.02
<b>SINGAPORE DOLLAR</b>							Exchange Rate:	1.382150	
SGD	SINGAPORE DOLLAR								
		346.240	Local	1.000000	346.24	1.000000	346.24	0.00	0.05
			Base	0.725075	251.05	0.723510	250.51	-0.54	0.00

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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

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

346.240	Local			346.24		346.24	0.00	0.05
	Base			251.05		250.51	-0.54	0.00

**SOUTH AFRICAN RAND**

Exchange Rate: 15.145000

ZAR	SOUTH AFRICAN RAND	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
17,377.470	Local		1.000000	17,377.47	1.000000	17,377.47	0.00	0.20
	Base		0.066979	1,163.93	0.066028	1,147.41	-16.52	0.00

**SOUTH AFRICAN RAND Total**

17,377.470	Local			17,377.47		17,377.47	0.00	0.20
	Base			1,163.93		1,147.41	-16.52	0.00

**SOUTH KOREAN WON**

Exchange Rate: 1,196.150000

KRW	SOUTH KOREAN WON	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
374,044.000	Local		1.000000	374,044.00	1.000000	374,044.00	0.00	0.02
	Base		0.000838	313.51	0.000836	312.71	-0.80	0.00

**SOUTH KOREAN WON Total**

374,044.000	Local			374,044.00		374,044.00	0.00	0.02
	Base			313.51		312.71	-0.80	0.00

**SWEDISH KRONA**

Exchange Rate: 9.844050

SEK	SWEDISH KRONA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
2,413.930	Local		1.000000	2,413.93	1.000000	2,413.93	0.00	0.03
	Base		0.103230	249.19	0.101584	245.22	-3.97	0.00

**SWEDISH KRONA Total**

2,413.930	Local			2,413.93		2,413.93	0.00	0.03
	Base			249.19		245.22	-3.97	0.00

**SWISS FRANC**

Exchange Rate: 0.998050

CHF	SWISS FRANC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 30, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3,169.470	Local	1.000000	3,169.47	1.000000	3,169.47	0.00	0.14
			Base	1.007639	3,193.68	1.001954	3,175.66	-18.02	0.00
<b>SWISS FRANC Total</b>		3,169.470	Local		3,169.47		3,169.47	0.00	0.14
			Base		3,193.68		3,175.66	-18.02	0.00
<b>THAILAND BAHT</b>							Exchange Rate:	30.585000	
THB	THAILAND BAHT								
		447,784.200	Local	1.000000	447,784.20	1.000000	447,784.20	0.00	2.52
			Base	0.032645	14,617.70	0.032696	14,640.65	22.95	0.02
<b>THAILAND BAHT Total</b>		447,784.200	Local		447,784.20		447,784.20	0.00	2.52
			Base		14,617.70		14,640.65	22.95	0.02
<b>TURKISH LIRA</b>							Exchange Rate:	5.647000	
TRY	TURKISH LIRA								
		1,446.000	Local	1.000000	1,446.00	1.000000	1,446.00	0.00	0.46
			Base	0.178313	257.84	0.177085	256.07	-1.77	0.00
<b>TURKISH LIRA Total</b>		1,446.000	Local		1,446.00		1,446.00	0.00	0.46
			Base		257.84		256.07	-1.77	0.00
<b>UAE DIRHAM</b>							Exchange Rate:	3.673150	
AED	UAE DIRHAM								
		4,422.170	Local	1.000000	4,422.17	1.000000	4,422.17	0.00	0.72
			Base	0.272249	1,203.93	0.272246	1,203.92	-0.01	0.00
<b>UAE DIRHAM Total</b>		4,422.170	Local		4,422.17		4,422.17	0.00	0.72
			Base		1,203.93		1,203.92	-0.01	0.00

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# Holdings

QS INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR</b>							Exchange Rate:	1.000000
USD	US DOLLAR							
		82,402.770	Local	82,402.77	1.000000	82,402.77	0.00	0.29
			Base	82,402.77	1.000000	82,402.77	0.00	0.11
<b>US DOLLAR Total</b>								
		82,402.770	Local	82,402.77		82,402.77	0.00	0.29
			Base	82,402.77		82,402.77	0.00	0.11
<b>YUAN RENMINBI</b>							Exchange Rate:	7.138400
CNY	YUAN RENMINBI							
		100,030.320	Local	100,030.32	1.000000	100,030.32	0.00	6.05
			Base	14,040.72	0.140087	14,012.99	-27.73	0.02
<b>YUAN RENMINBI Total</b>								
		100,030.320	Local	100,030.32		100,030.32	0.00	6.05
			Base	14,040.72		14,012.99	-27.73	0.02
<b>CASH Total</b>								
		174,895,142.010	Base	407,788.45		404,044.64	-3,743.81	0.56
<b>CASH EQUIVALENT</b>							Exchange Rate:	1.000000
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				1.944684	31 Dec 2030		
		1,391,999.250	Local	1,391,999.25	100.000000	1,391,999.25	0.00	4.90
			Base	1,391,999.25	100.000000	1,391,999.25	0.00	1.94
<b>US DOLLAR Total</b>								
		1,391,999.250	Local	1,391,999.25		1,391,999.25	0.00	4.90
			Base	1,391,999.25		1,391,999.25	0.00	1.94

# Holdings

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## CASH EQUIVALENT Total

	1,391,999.250	Base		1,391,999.25		1,391,999.25	0.00	1.94
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## EQUITY

### AUSTRALIAN DOLLAR

Exchange Rate: 1.481591

606558005	AUST AND NZ BANKING GROUP COMMON STOCK								
		4,084.000	Local	30.915451	126,258.70	28.520000	116,475.68	-9,783.02	5.79
			Base	22.923800	93,620.80	19.249577	78,615.27	-15,005.53	0.11
607614005	WESTPAC BANKING CORP COMMON STOCK								
		3,765.000	Local	33.986985	127,961.00	29.640000	111,594.60	-16,366.40	5.54
			Base	25.201344	94,883.06	20.005521	75,320.79	-19,562.27	0.10
614469005	BHP GROUP LTD COMMON STOCK								
		5,874.000	Local	22.841415	134,170.47	36.720000	215,693.28	81,522.81	10.72
			Base	16.936905	99,487.38	24.784168	145,582.20	46,094.82	0.20
616197901	MIRVAC GROUP REIT								
		30,723.000	Local	3.191595	98,055.37	3.060000	94,012.38	-4,042.99	4.67
			Base	2.207467	67,820.00	2.065347	63,453.67	-4,366.33	0.09
618549901	CSL LTD COMMON STOCK								
		587.000	Local	134.397172	78,891.14	233.690000	137,176.03	58,284.89	6.82
			Base	99.655468	58,497.76	157.729090	92,586.98	34,089.22	0.13
621503002	COMMONWEALTH BANK OF AUSTRAL COMMON STOCK								
		1,545.000	Local	85.042498	131,390.66	80.830000	124,882.35	-6,508.31	6.20
			Base	63.058997	97,426.15	54.556217	84,289.36	-13,136.79	0.12
622010007	RIO TINTO LTD COMMON STOCK								
		1,365.000	Local	57.588777	78,608.68	92.670000	126,494.55	47,885.87	6.29
			Base	42.702073	58,288.33	62.547626	85,377.51	27,089.18	0.12
662460005	NATIONAL AUSTRALIA BANK LTD COMMON STOCK								
		3,873.000	Local	32.906445	127,446.66	29.700000	115,028.10	-12,418.56	5.72
			Base	24.400124	94,501.68	20.046018	77,638.23	-16,863.45	0.11

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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



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663710002	NEWCREST MINING LTD COMMON STOCK	3,160.000	Local 21.180585	66,930.65	34.750000	109,810.00	42,879.35	5.46
			Base 15.625975	49,378.08	23.454516	74,116.27	24,738.19	0.10
670995901	AMP LTD COMMON STOCK	24,792.000	Local 5.386128	133,532.88	1.825000	45,245.40	-88,287.48	2.25
			Base 3.993813	99,014.61	1.231784	30,538.39	-68,476.22	0.04
694883000	WESFARMERS LTD COMMON STOCK	1,180.000	Local 31.491449	37,159.91	39.800000	46,964.00	9,804.09	2.33
			Base 23.350898	27,554.06	26.863014	31,698.36	4,144.30	0.04
697972008	WOODSIDE PETROLEUM LTD COMMON STOCK	994.000	Local 34.377183	34,170.92	32.380000	32,185.72	-1,985.20	1.60
			Base 25.361761	25,209.59	21.854884	21,723.76	-3,485.83	0.03
698123908	WOOLWORTHS GROUP LTD COMMON STOCK	8,850.000	Local 28.925129	255,987.39	37.280000	329,928.00	73,940.61	16.39
			Base 20.771794	183,830.38	25.162140	222,684.94	38,854.56	0.31
B033YN903	DEXUS REIT	5,823.000	Local 13.616806	79,290.66	11.930000	69,468.39	-9,822.27	3.45
			Base 9.418063	54,841.38	8.052155	46,887.70	-7,953.68	0.07
B03FYZ909	GOODMAN GROUP REIT	2,419.000	Local 14.597296	35,310.86	14.180000	34,301.42	-1,009.44	1.70
			Base 10.096217	24,422.75	9.570792	23,151.75	-1,271.00	0.03
B28YTC906	MACQUARIE GROUP LTD COMMON STOCK	569.000	Local 95.627786	54,412.21	131.080000	74,584.52	20,172.31	3.71
			Base 70.907979	40,346.64	88.472460	50,340.83	9,994.19	0.07
BSS7GP901	AGL ENERGY LTD COMMON STOCK	4,825.000	Local 27.643816	133,381.41	19.160000	92,447.00	-40,934.41	4.59
			Base 20.497884	98,902.29	12.932044	62,397.11	-36,505.18	0.09
BYWR0T908	COLES GROUP LTD COMMON STOCK	6,232.000	Local 12.727542	79,318.04	15.400000	95,972.80	16,654.76	4.77
			Base 9.129211	56,893.24	10.394232	64,776.85	7,883.61	0.09

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QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



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<b>AUSTRALIAN DOLLAR Total</b>									
		110,660.000	Local	1,812,277.61		1,972,264.22	159,986.61	97.99	
			Base	1,324,918.18		1,331,179.97	6,261.79	1.85	
							Exchange Rate:	4.154950	
<b>BRAZILIAN REAL</b>									
219628005	VALE SA COMMON STOCK								
		10,127.000	Local	26.581203	269,187.84	47.750000	483,564.25	214,376.41	11.21
			Base	8.191876	82,959.13	11.492316	116,382.69	33,423.56	0.16
268236908	PETROBRAS PETROLEO BRAS COMMON STOCK								
		16,400.000	Local	29.281766	480,220.97	30.150000	494,460.00	14,239.03	11.47
			Base	7.565210	124,069.44	7.256405	119,005.04	-5,064.40	0.17
268453008	PETROBRAS PETROLEO BRAS PR PREFERENCE								
		22,500.000	Local	23.756439	534,519.87	27.550000	619,875.00	85,355.13	14.38
			Base	6.361719	143,138.67	6.630645	149,189.52	6,050.85	0.21
284097904	CCR SA COMMON STOCK								
		17,400.000	Local	17.574921	305,803.63	17.250000	300,150.00	-5,653.63	6.96
			Base	5.523318	96,105.73	4.151675	72,239.14	-23,866.59	0.10
ACI0NT451	ENGIE BRASIL ENERGIA SA COMMON STOCK								
		5,000.000	Local	28.318410	141,592.05	44.390000	221,950.00	80,357.95	5.15
			Base	8.545600	42,728.00	10.683642	53,418.21	10,690.21	0.07
B037HR904	ITAU UNIBANCO HOLDING S PREF PREFERENCE								
		12,600.000	Local	26.040851	328,114.72	35.030000	441,378.00	113,263.28	10.24
			Base	8.183929	103,117.50	8.430908	106,229.44	3,111.94	0.15
B0FHTN905	ULTRAPAR PARTICIPACOES SA COMMON STOCK								
		10,600.000	Local	36.321476	385,007.65	18.490000	195,994.00	-189,013.65	4.55
			Base	11.414848	120,997.39	4.450114	47,171.21	-73,826.18	0.07
B128R9900	EQUATORIAL ENERGIA SA ORD COMMON STOCK								
		2,800.000	Local	56.101354	157,083.79	100.290000	280,812.00	123,728.21	6.51
			Base	17.631125	49,367.15	24.137475	67,584.93	18,217.78	0.09
B23DZG901	MULTIPLAN EMPREENDIMENTOS COMMON STOCK								

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# Holdings

QS INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		14,700.000	Local Base	23.270231 7.022220	342,072.40 103,226.63	28.850000 6.943525	424,095.00 102,069.82	82,022.60 -1,156.81	9.84 0.14
B2QY96901	HYPERA SA COMMON STOCK	9,500.000	Local Base	30.071706 9.450717	285,681.21 89,781.81	33.530000 8.069893	318,535.00 76,663.98	32,853.79 -13,117.83	7.39 0.11
BG7ZWY901	AMBEV SA COMMON STOCK	26,600.000	Local Base	18.977567 5.964131	504,803.28 158,645.89	19.250000 4.633028	512,050.00 123,238.55	7,246.72 -35,407.34	11.88 0.17
<b>BRAZILIAN REAL Total</b>		148,227.000	Local Base		3,734,087.41 1,114,137.34		4,292,863.25 1,033,192.53	558,775.84 -80,944.81	99.56 1.44
<b>CANADIAN DOLLAR</b>							Exchange Rate:	1.324850	
008474959	AGNICO EAGLE MINES LTD COMMON STOCK	985.000	Local Base	59.569766 44.846629	58,676.22 44,173.93	71.000000 53.590973	69,935.00 52,787.11	11,258.78 8,613.18	4.79 0.07
01626P957	ALIMENTATION COUCHE TARD B COMMON STOCK	4,498.000	Local Base	37.203502 27.529506	167,341.35 123,827.72	40.600000 30.644979	182,618.80 137,841.11	15,277.45 14,013.39	12.50 0.19
067901959	BARRICK GOLD CORP COMMON STOCK	4,532.000	Local Base	19.529245 14.412593	88,506.54 65,317.87	22.920000 17.300072	103,873.44 78,403.92	15,366.90 13,086.05	7.11 0.11
136375961	CANADIAN NATL RAILWAY CO COMMON STOCK	521.000	Local Base	101.240173 73.570365	52,746.13 38,330.16	118.960000 89.791297	61,978.16 46,781.27	9,232.03 8,451.11	4.24 0.07
136385952	CANADIAN NATURAL RESOURCES COMMON STOCK	3,100.000	Local Base	41.501758 30.158971	128,655.45 93,492.81	35.250000 26.606786	109,275.00 82,481.04	-19,380.45 -11,011.77	7.48 0.11
29250N956	ENBRIDGE INC COMMON STOCK	3,310.000	Local	49.527873	163,937.26	46.500000	153,915.00	-10,022.26	10.53

# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

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STATE STREET

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			Base	36.418057	120,543.77	35.098313	116,175.42	-4,368.35	0.16
351858956	FRANCO NEVADA CORP COMMON STOCK								
	579.000	Local		89.882349	52,041.88	120.720000	69,896.88	17,855.00	4.78
		Base		65.316718	37,818.38	91.119749	52,758.33	14,939.95	0.07
539481952	LOBLAW COMPANIES LTD COMMON STOCK								
	1,306.000	Local		78.479564	102,494.31	75.460000	98,550.76	-3,943.55	6.74
		Base		57.030421	74,481.73	56.957391	74,386.35	-95.38	0.10
59162N950	METRO INC/CN COMMON STOCK								
	2,900.000	Local		46.565514	135,039.99	58.330000	169,157.00	34,117.01	11.58
		Base		33.838759	98,132.40	44.027626	127,680.11	29,547.71	0.18
67077M959	NUTRIEN LTD COMMON STOCK								
	913.000	Local		55.947777	51,080.32	66.000000	60,258.00	9,177.68	4.12
		Base		40.656769	37,119.63	49.816960	45,482.88	8,363.25	0.06
706327954	PEMBINA PIPELINE CORP COMMON STOCK								
	3,200.000	Local		43.123809	137,996.19	49.110000	157,152.00	19,155.81	10.76
		Base		31.337700	100,280.64	37.068347	118,618.71	18,338.07	0.17
867224958	SUNCOR ENERGY INC COMMON STOCK								
	549.000	Local		42.140947	23,135.38	41.790000	22,942.71	-192.67	1.57
		Base		30.623461	16,812.28	31.543194	17,317.21	504.93	0.02
87807B909	TC ENERGY CORP COMMON STOCK								
	2,100.000	Local		63.521605	133,395.37	68.600000	144,060.00	10,664.63	9.86
		Base		46.160600	96,937.26	51.779447	108,736.84	11,799.58	0.15
961148954	WESTON (GEORGE) LTD COMMON STOCK								
	481.000	Local		101.698711	48,917.08	111.460000	53,612.26	4,695.18	3.67
		Base		76.273077	36,687.35	84.130279	40,466.66	3,779.31	0.06
<b>CANADIAN DOLLAR Total</b>									
	28,974.000	Local			1,343,963.47		1,457,225.01	113,261.54	99.73
		Base			983,955.93		1,099,916.96	115,961.03	1.53

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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

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<b>CHILEAN PESO</b>							Exchange Rate:	729.150000
219602901	EMPRESAS COPEC SA COMMON STOCK							
		7,237.000	Local 7,634.670582	55,252,111.00	6,875.000000	49,754,375.00	-5,497,736.00	40.45
			Base 11.308445	81,839.22	9.428787	68,236.13	-13,603.09	0.10
229945902	ENEL AMERICAS SA COMMON STOCK							
		484,217.000	Local 134.929121	65,334,974.00	133.500000	64,642,969.50	-692,004.50	52.55
			Base 0.199857	96,773.92	0.183090	88,655.24	-8,118.68	0.12
<b>CHILEAN PESO Total</b>		491,454.000	Local	120,587,085.00		114,397,344.50	-6,189,740.50	93.00
			Base	178,613.14		156,891.37	-21,721.77	0.22
<b>CZECH KORUNA</b>							Exchange Rate:	23.663450
562403907	CEZ AS COMMON STOCK CZK100.							
		2,593.000	Local 429.157721	1,112,805.97	522.500000	1,354,842.50	242,036.53	96.71
			Base 17.550023	45,507.21	22.080466	57,254.65	11,747.44	0.08
<b>CZECH KORUNA Total</b>		2,593.000	Local	1,112,805.97		1,354,842.50	242,036.53	96.71
			Base	45,507.21		57,254.65	11,747.44	0.08
<b>DANISH KRONE</b>							Exchange Rate:	6.849950
458882909	DANSKE BANK A/S COMMON STOCK DKK10.							
		2,697.000	Local 253.267023	683,061.16	95.380000	257,239.86	-425,821.30	6.83
			Base 37.358324	100,755.40	13.924189	37,553.54	-63,201.86	0.05
ACI07GG13	NOVO NORDISK A/S B COMMON STOCK DKK.2							
		2,943.000	Local 283.680027	834,870.32	352.150000	1,036,377.45	201,507.13	27.51
			Base 41.844414	123,148.11	51.409134	151,297.08	28,148.97	0.21
B573M1909	CHR HANSEN HOLDING A/S COMMON STOCK DKK10.							
		628.000	Local 456.697675	286,806.14	581.400000	365,119.20	78,313.06	9.69
			Base 67.365494	42,305.53	84.876532	53,302.46	10,996.93	0.07

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 FUND: HBQ2



STATE STREET

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B798FW902	NOVOZYMES A/S B SHARES COMMON STOCK DKK2.0							
		2,307.000	Local 294.871808	680,269.26	288.000000	664,416.00	-15,853.26	17.64
			Base 43.495267	100,343.58	42.044103	96,995.74	-3,347.84	0.14
BYT16L900	ORSTED A/S COMMON STOCK DKK10.0							
		2,266.000	Local 423.879832	960,511.70	636.600000	1,442,535.60	482,023.90	38.29
			Base 64.816999	146,875.32	92.934985	210,590.68	63,715.36	0.29
<b>DANISH KRONE Total</b>		10,841.000	Local	3,445,518.58		3,765,688.11	320,169.53	99.95
			Base	513,427.94		549,739.50	36,311.56	0.77
<b>EURO CURRENCY</b>							Exchange Rate:	0.917473
<b>AUSTRIA</b>								
465145001	OMV AG COMMON STOCK							
		2,114.000	Local 41.905047	88,587.27	49.240000	104,093.36	15,506.09	1.07
			Base 45.961466	97,162.54	53.669154	113,456.59	16,294.05	0.16
<b>AUSTRIA Total</b>		2,114.000	Local	88,587.27		104,093.36	15,506.09	1.07
			Base	97,162.54		113,456.59	16,294.05	0.16
<b>BELGIUM</b>								
559699905	UCB SA COMMON STOCK							
		734.000	Local 73.658542	54,065.37	66.600000	48,884.40	-5,180.97	0.50
			Base 80.788706	59,298.91	72.590692	53,281.57	-6,017.34	0.07
ACI0PX3F9	ANHEUSER BUSCH INBEV SA/NV COMMON STOCK							
		1,342.000	Local 93.767504	125,835.99	87.420000	117,317.64	-8,518.35	1.20
			Base 103.945432	139,494.77	95.283458	127,870.40	-11,624.37	0.18
B00D9P907	PROXIMUS COMMON STOCK							
		1,137.000	Local 28.618399	32,539.12	27.250000	30,983.25	-1,555.87	0.32
			Base 31.388672	35,688.92	29.701147	33,770.20	-1,918.72	0.05
<b>BELGIUM Total</b>		3,213.000	Local	212,440.48		197,185.29	-15,255.19	2.02

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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 30, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		234,482.60		214,922.17	-19,560.43	0.30
<b>FINLAND</b>								
505125906	UPM KYMMENE OYJ COMMON STOCK							
		2,776.000	Local 22.935054	63,667.71	27.120000	75,285.12	11,617.41	0.77
			Base 25.871873	71,820.32	29.559453	82,057.04	10,236.72	0.11
590294906	NOKIA OYJ COMMON STOCK							
		10,593.000	Local 4.467859	47,328.03	4.650000	49,257.45	1,929.42	0.51
			Base 5.039966	53,388.36	5.068269	53,688.17	299.81	0.07
B06YV4907	NESTE OYJ COMMON STOCK							
		5,040.000	Local 12.693996	63,977.74	30.370000	153,064.80	89,087.06	1.57
			Base 13.922780	70,170.81	33.101792	166,833.03	96,662.22	0.23
<b>FINLAND Total</b>								
		18,409.000	Local	174,973.48		277,607.37	102,633.89	2.85
			Base	195,379.49		302,578.24	107,198.75	0.42
<b>FRANCE</b>								
401225909	AIRBUS SE COMMON STOCK EUR1.0							
		1,001.000	Local 122.450400	122,572.85	119.200000	119,319.20	-3,253.65	1.22
			Base 138.130100	138,268.23	129.922079	130,052.00	-8,216.23	0.18
403187909	VEOLIA ENVIRONNEMENT COMMON STOCK EUR5.0							
		1,976.000	Local 21.290324	42,069.68	23.260000	45,961.76	3,892.08	0.47
			Base 24.016533	47,456.67	25.352245	50,096.04	2,639.37	0.07
405780909	L OREAL COMMON STOCK EUR.2							
		392.000	Local 219.486658	86,038.77	256.900000	100,704.80	14,666.03	1.03
			Base 244.929235	96,012.26	280.008240	109,763.23	13,750.97	0.15
406141903	LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3							
		508.000	Local 249.219232	126,603.37	364.650000	185,242.20	58,638.83	1.90
			Base 282.078858	143,296.06	397.450388	201,904.80	58,608.74	0.28
416343002	CAPGEMINI SE COMMON STOCK EUR8.0							
		576.000	Local 99.948594	57,570.39	108.100000	62,265.60	4,695.21	0.64
			Base 112.746962	64,942.25	117.823631	67,866.41	2,924.16	0.09

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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

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438042905	PUBLICIS GROUPE COMMON STOCK EUR.4	1,985.000	Local	50.175003	99,597.38	45.120000	89,563.20	-10,034.18	0.92
			Base	56.599879	112,350.76	49.178559	97,619.44	-14,731.32	0.14
455440909	ICADE REIT	434.000	Local	79.528272	34,515.27	82.050000	35,609.70	1,094.43	0.37
			Base	89.711820	38,934.93	89.430425	38,812.80	-122.13	0.05
468232004	PERNOD RICARD SA COMMON STOCK EUR1.55	420.000	Local	118.198881	49,643.53	163.400000	68,628.00	18,984.47	0.70
			Base	129.640571	54,449.04	178.097884	74,801.11	20,352.07	0.10
483410007	SCHNEIDER ELECTRIC SE COMMON STOCK EUR4.0	1,668.000	Local	74.271223	123,884.40	80.500000	134,274.00	10,389.60	1.38
			Base	83.781613	139,747.73	87.741002	146,351.99	6,604.26	0.20
483477907	VIVENDI COMMON STOCK EUR5.5	4,364.000	Local	24.605034	107,376.37	25.180000	109,885.52	2,509.15	1.13
			Base	27.755694	121,125.85	27.444949	119,769.76	-1,356.09	0.17
517617908	ORANGE COMMON STOCK EUR4.0	7,605.000	Local	14.559224	110,722.90	14.395000	109,473.98	-1,248.92	1.12
			Base	15.968561	121,440.91	15.689835	119,321.20	-2,119.71	0.17
533004909	DASSAULT SYSTEMES SA COMMON STOCK EUR.5	332.000	Local	84.025482	27,896.46	130.750000	43,409.00	15,512.54	0.45
			Base	92.159187	30,596.85	142.511006	47,313.65	16,716.80	0.07
550507909	KERING COMMON STOCK EUR4.0	132.000	Local	288.408106	38,069.87	467.550000	61,716.60	23,646.73	0.63
			Base	316.326061	41,755.04	509.606277	67,268.03	25,512.99	0.09
564156909	CARREFOUR SA COMMON STOCK EUR2.5	4,195.000	Local	21.655528	90,844.94	16.060000	67,371.70	-23,473.24	0.69
			Base	23.751790	99,638.76	17.504602	73,431.81	-26,206.95	0.10
567173901	SANOFI COMMON STOCK EUR2.0	3,300.000	Local	82.891006	273,540.32	85.060000	280,698.00	7,157.68	2.88
			Base	92.153073	304,105.14	92.711175	305,946.88	1,841.74	0.43

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596651901	SOCIETE GENERALE SA COMMON STOCK EUR1.25	1,798.000	Local 51.711457	92,977.20	25.140000	45,201.72	-47,775.48	0.46
			Base 56.717141	101,977.42	27.401351	49,267.63	-52,709.79	0.07
721247906	ESSILORLUXOTTICA COMMON STOCK EUR.18	453.000	Local 119.910596	54,319.50	132.250000	59,909.25	5,589.75	0.61
			Base 131.517991	59,577.65	144.145931	65,298.11	5,720.46	0.09
730968906	BNP PARIBAS COMMON STOCK EUR2.0	1,575.000	Local 66.153663	104,192.02	44.670000	70,355.25	-33,836.77	0.72
			Base 72.557359	114,277.84	48.688081	76,683.73	-37,594.11	0.11
738048909	COMPAGNIE DE SAINT GOBAIN COMMON STOCK EUR4.0	1,794.000	Local 51.125897	91,719.86	36.000000	64,584.00	-27,135.86	0.66
			Base 56.074900	100,598.37	39.238212	70,393.35	-30,205.02	0.10
758255905	KLEPIERRE REIT EUR1.4	2,496.000	Local 32.243594	80,480.01	31.160000	77,775.36	-2,704.65	0.80
			Base 35.942228	89,711.80	33.962852	84,771.28	-4,940.52	0.12
774246904	GECINA SA REIT EUR7.5	552.000	Local 133.113768	73,478.80	144.200000	79,598.40	6,119.60	0.82
			Base 148.611322	82,033.45	157.170838	86,758.30	4,724.85	0.12
774563902	COVIVIO REIT EUR3.0	421.000	Local 84.675487	35,648.38	97.100000	40,879.10	5,230.72	0.42
			Base 92.872090	39,099.15	105.834177	44,556.19	5,457.04	0.06
B058TZ909	SAFRAN SA COMMON STOCK EUR.2	816.000	Local 124.570539	101,649.56	144.450000	117,871.20	16,221.64	1.21
			Base 140.521716	114,665.72	157.443325	128,473.75	13,808.03	0.18
B0C2CQ902	ENGIE COMMON STOCK EUR1.0	4,041.000	Local 13.406657	54,176.30	14.980000	60,534.18	6,357.88	0.62
			Base 14.890878	60,174.04	16.327456	65,979.25	5,805.21	0.09
B0NJJ1901	EDF COMMON STOCK EUR.5	4,846.000	Local 11.266597	54,597.93	10.270000	49,768.42	-4,829.51	0.51
			Base 13.282198	64,365.53	11.193790	54,245.11	-10,120.42	0.08

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B11ZRK906	LEGRAND SA COMMON STOCK EUR4.0							
		1,498.000	Local 60.779720	91,048.02	65.480000	98,089.04	7,041.02	1.01
			Base 66.663218	99,861.50	71.369948	106,912.18	7,050.68	0.15
B15C55900	TOTAL SA COMMON STOCK EUR2.5							
		19,578.000	Local 47.874733	937,291.52	47.885000	937,492.53	201.01	9.62
			Base 53.002524	1,037,683.42	52.192272	1,021,820.29	-15,863.13	1.42
B1XH02900	VINCI SA COMMON STOCK EUR2.5							
		1,129.000	Local 90.234721	101,875.00	98.820000	111,567.78	9,692.78	1.14
			Base 101.789221	114,920.03	107.708892	121,603.34	6,683.31	0.17
B1Y9TB906	DANONE COMMON STOCK EUR.25							
		1,081.000	Local 65.491452	70,796.26	80.820000	87,366.42	16,570.16	0.90
			Base 71.831045	77,649.36	88.089786	95,225.06	17,575.70	0.13
B1YXBJ905	AIR LIQUIDE SA COMMON STOCK EUR5.5							
		1,596.000	Local 115.346310	184,092.71	130.600000	208,437.60	24,344.89	2.14
			Base 129.502682	206,686.28	142.347513	227,186.63	20,500.35	0.32
<b>FRANCE Total</b>		72,562.000	Local	3,519,289.57		3,623,553.51	104,263.94	37.18
			Base	3,917,402.04		3,949,493.35	32,091.31	5.50
<b>GERMANY</b>								
403197908	ADIDAS AG COMMON STOCK							
		264.000	Local 257.828864	68,066.82	285.650000	75,411.60	7,344.78	0.77
			Base 290.843712	76,782.74	311.344312	82,194.90	5,412.16	0.11
435209903	FRESENIUS SE + CO KGAA COMMON STOCK							
		1,664.000	Local 78.318858	130,322.58	42.895000	71,377.28	-58,945.30	0.73
			Base 85.900150	142,937.85	46.753419	77,797.69	-65,140.16	0.11
474184900	MERCK KGAA COMMON STOCK							
		664.000	Local 91.059864	60,463.75	103.350000	68,624.40	8,160.65	0.70
			Base 102.720030	68,206.10	112.646367	74,797.19	6,591.09	0.10
476896907	RWE AG COMMON STOCK							
		1,736.000	Local 23.021503	39,965.33	28.690000	49,805.84	9,840.51	0.51

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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 30, 2019

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	25.969395	45,082.87	31.270675	54,285.89	9,203.02	0.08
484628904	SAP SE COMMON STOCK							
		1,999.000 Local	100.780255	201,459.73	107.880000	215,652.12	14,192.39	2.21
		Base	111.873722	223,635.57	117.583842	235,050.10	11,414.53	0.33
494290901	E.ON SE COMMON STOCK							
		8,938.000 Local	7.861921	70,269.85	8.919000	79,718.02	9,448.17	0.82
		Base	8.703478	77,791.69	9.721267	86,888.68	9,096.99	0.12
506921907	BAYER AG REG COMMON STOCK							
		2,728.000 Local	78.346727	213,729.87	64.690000	176,474.32	-37,255.55	1.81
		Base	86.898526	237,059.18	70.508887	192,348.24	-44,710.94	0.27
507670909	HENKEL AG + CO KGAA VORZUG PREFERENCE							
		729.000 Local	126.221687	92,015.61	90.800000	66,193.20	-25,822.41	0.68
		Base	138.439986	100,922.75	98.967490	72,147.30	-28,775.45	0.10
512067901	HEIDELBERGCEMENT AG COMMON STOCK							
		1,044.000 Local	88.348132	92,235.45	66.320000	69,238.08	-22,997.37	0.71
		Base	96.900259	101,163.87	72.285506	75,466.07	-25,697.80	0.11
512907908	FRESENIUS MEDICAL CARE AG + COMMON STOCK							
		506.000 Local	83.999506	42,503.75	61.700000	31,220.20	-11,283.55	0.32
		Base	92.130692	46,618.13	67.249935	34,028.47	-12,589.66	0.05
523148906	ALLIANZ SE REG COMMON STOCK							
		516.000 Local	172.400019	88,958.41	213.850000	110,346.60	21,388.19	1.13
		Base	189.088391	97,569.61	233.085878	120,272.31	22,702.70	0.17
529412900	MUENCHENER RUECKVER AG REG COMMON STOCK							
		511.000 Local	179.374618	91,660.43	237.400000	121,311.40	29,650.97	1.24
		Base	196.738141	100,533.19	258.754209	132,223.40	31,690.21	0.18
549716900	VOLKSWAGEN AG PREF PREFERENCE							
		535.000 Local	141.352673	75,623.68	156.060000	83,492.10	7,868.42	0.86
		Base	159.452804	85,307.25	170.097649	91,002.24	5,694.99	0.13
552902900	DAIMLER AG REGISTERED SHARES COMMON STOCK							
		1,542.000 Local	67.782244	104,520.22	45.620000	70,346.04	-34,174.18	0.72

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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	74.343586	114,637.81	49.723534	76,673.69	-37,964.12	0.11
572797900	SIEMENS AG REG COMMON STOCK NPV							
		1,150.000 Local	110.676722	127,278.23	98.250000	112,987.50	-14,290.73	1.16
		Base	123.943183	142,534.66	107.087620	123,150.76	-19,383.90	0.17
584235907	DEUTSCHE TELEKOM AG REG COMMON STOCK							
		12,138.000 Local	14.716476	178,628.58	15.394000	186,852.37	8,223.79	1.92
		Base	17.115700	207,750.37	16.778695	203,659.80	-4,090.57	0.28
588950907	INFINEON TECHNOLOGIES AG COMMON STOCK							
		2,049.000 Local	18.664080	38,242.70	16.512000	33,833.09	-4,409.61	0.35
		Base	20.470766	41,944.60	17.997260	36,876.39	-5,068.21	0.05
750892903	WIRECARD AG COMMON STOCK							
		422.000 Local	148.674289	62,740.55	146.750000	61,928.50	-812.05	0.64
		Base	167.711943	70,774.44	159.950211	67,498.99	-3,275.45	0.09
ACI0054Q2	BASF SE COMMON STOCK							
		3,223.000 Local	72.727813	234,401.74	64.120000	206,658.76	-27,742.98	2.12
		Base	80.938461	260,864.66	69.887615	225,247.78	-35,616.88	0.31
ACI0XQVJ6	AROWNTOWN SA COMMON STOCK EUR.01							
		6,886.000 Local	7.617345	52,453.04	7.504000	51,672.54	-780.50	0.53
		Base	8.592742	59,169.62	8.178987	56,320.50	-2,849.12	0.08
B0YZ0Z908	DEUTSCHE WOHNEN SE COMMON STOCK							
		4,003.000 Local	33.945511	135,883.88	33.490000	134,060.47	-1,823.41	1.38
		Base	37.669283	150,790.14	36.502437	146,119.25	-4,670.89	0.20
B1JB4K905	SYMRISE AG COMMON STOCK							
		683.000 Local	89.210425	60,930.72	89.160000	60,896.28	-34.44	0.62
		Base	100.633763	68,732.86	97.179972	66,373.92	-2,358.94	0.09
BBJPFY900	VONOVIA SE COMMON STOCK							
		5,660.000 Local	38.702403	219,055.60	46.550000	263,473.00	44,417.40	2.70
		Base	43.018949	243,487.25	50.737188	287,172.48	43,685.23	0.40
BYXS69903	QIAGEN N.V. COMMON STOCK EUR.01							
		3,226.000 Local	28.887148	93,189.94	30.040000	96,909.04	3,719.10	0.99

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		Base	31.683431	102,210.75	32.742108	105,626.04	3,415.29	0.15
<b>GERMANY Total</b>								
		62,816.000		2,574,600.46		2,498,482.75	-76,117.71	25.63
				2,866,507.96		2,723,222.08	-143,285.88	3.79
<b>ITALY</b>								
714456902	ENEL SPA COMMON STOCK EUR1.							
		27,399.000		137,422.47	6.851000	187,710.55	50,288.08	1.93
				152,531.52	7.467250	204,595.18	52,063.66	0.29
714505906	ENI SPA COMMON STOCK							
		21,606.000		308,705.25	14.034000	303,218.60	-5,486.65	3.11
				338,588.01	15.296363	330,493.21	-8,094.80	0.46
725147904	SNAM SPA COMMON STOCK							
		32,109.000		133,094.87	4.634000	148,793.11	15,698.24	1.53
				145,978.49	5.050830	162,177.10	16,198.61	0.23
753851906	TENARIS SA COMMON STOCK USD1.							
		7,437.000		103,987.84	9.734000	72,391.76	-31,596.08	0.74
				114,053.89	10.609577	78,903.42	-35,150.47	0.11
763439908	TELECOM ITALIA SPA COMMON STOCK							
		118,763.000		102,475.29	0.523500	62,172.43	-40,302.86	0.64
				112,394.93	0.570589	67,764.86	-44,630.07	0.09
B01BN5908	TERNA SPA COMMON STOCK EUR.22							
		8,456.000		40,212.42	5.894000	49,839.66	9,627.24	0.51
				44,105.00	6.424167	54,322.75	10,217.75	0.08
<b>ITALY Total</b>								
		215,770.000		825,898.14		824,126.11	-1,772.03	8.46
				907,651.84		898,256.52	-9,395.32	1.25
<b>NETHERLANDS (THE)</b>								
580942902	VOPAK COMMON STOCK EUR.5							
		667.000		27,746.80	47.160000	31,455.72	3,708.92	0.32
				30,432.70	51.402058	34,285.17	3,852.47	0.05

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QS INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
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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	
595607904	KONINKLIJKE KPN NV COMMON STOCK EUR.04	36,544.000	Local	2.728752	99,719.53	2.861000	104,552.38	4,832.85	1.07
			Base	2.992897	109,372.41	3.118348	113,956.90	4,584.49	0.16
598662906	KONINKLIJKE PHILIPS NV COMMON STOCK EUR.2	2,844.000	Local	32.659617	92,883.95	42.500000	120,870.00	27,986.05	1.24
			Base	35.821076	101,875.14	46.322889	131,742.30	29,867.16	0.18
779255900	HEINEKEN NV COMMON STOCK EUR1.6	392.000	Local	83.254515	32,635.77	99.160000	38,870.72	6,234.95	0.40
			Base	91.313571	35,794.92	108.079475	42,367.15	6,572.23	0.06
ACI02GTQ9	ASML HOLDING NV COMMON STOCK EUR.09	842.000	Local	138.819252	116,885.81	227.250000	191,344.50	74,458.69	1.96
			Base	153.947078	129,623.44	247.691213	208,556.00	78,932.56	0.29
B0HZL9902	KONINKLIJKE DSM NV COMMON STOCK EUR1.5	688.000	Local	106.137500	73,022.60	110.400000	75,955.20	2,932.60	0.78
			Base	119.728343	82,373.10	120.330517	82,787.40	414.30	0.12
B1527V903	UNILEVER NV COMMON STOCK EUR.16	2,380.000	Local	50.251017	119,597.42	55.150000	131,257.00	11,659.58	1.35
			Base	55.652025	132,451.82	60.110761	143,063.61	10,611.79	0.20
BD0Q39902	KONINKLIJKE AHOLD DELHAIZE N COMMON STOCK EUR.01	1,820.000	Local	19.011692	34,601.28	22.955000	41,778.10	7,176.82	0.43
			Base	20.852033	37,950.70	25.019810	45,536.05	7,585.35	0.06
BFYM46904	UNIBAIL RODAMCO WESTFIELD REIT EUR.5	1,506.000	Local	188.819774	284,362.58	133.750000	201,427.50	-82,935.08	2.07
			Base	208.943247	314,668.53	145.780857	219,545.97	-95,122.56	0.31
BJ2KSG907	AKZO NOBEL N.V. COMMON STOCK EUR.5	1,048.000	Local	81.758559	85,682.97	81.790000	85,715.92	32.95	0.88
			Base	92.227691	96,654.62	89.147038	93,426.10	-3,228.52	0.13
BZ5739900	ING GROEP NV COMMON STOCK EUR.01	7,955.000	Local	9.938908	79,064.01	9.604000	76,399.82	-2,664.19	0.78
			Base	11.211579	89,188.11	10.467883	83,272.01	-5,916.10	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
<b>NETHERLANDS (THE) Total</b>								
		56,686.000	Local	1,046,202.72		1,099,626.86	53,424.14	11.28
			Base	1,160,385.49		1,198,538.66	38,153.17	1.67
<b>PORTUGAL</b>								
B1FW75903	GALP ENERGIA SGPS SA COMMON STOCK EUR1.							
		7,992.000	Local	13.972832	13.825000	110,489.40	-1,181.47	1.13
			Base	15.325405	15.068563	120,427.96	-2,052.68	0.17
<b>PORTUGAL Total</b>								
		7,992.000	Local	111,670.87		110,489.40	-1,181.47	1.13
			Base	122,480.64		120,427.96	-2,052.68	0.17
<b>SPAIN</b>								
527178909	ENDESA SA COMMON STOCK EUR1.2							
		1,818.000	Local	22.321342	24.140000	43,886.52	3,306.32	0.45
			Base	24.482057	26.311401	47,834.13	3,325.75	0.07
566935904	REPSOL SA COMMON STOCK EUR1.							
		14,259.000	Local	14.461040	14.340000	204,474.06	-1,725.91	2.10
			Base	15.860873	15.629888	222,866.57	-3,293.62	0.31
570594903	BANCO SANTANDER SA COMMON STOCK EUR.5							
		26,853.000	Local	3.958022	3.736500	100,336.23	-5,948.53	1.03
			Base	4.464844	4.072599	109,361.51	-10,532.95	0.15
573252905	TELEFONICA SA COMMON STOCK EUR1.							
		14,734.000	Local	10.392957	7.001000	103,152.73	-49,977.10	1.06
			Base	11.398998	7.630742	112,431.35	-55,521.49	0.16
738307909	ENAGAS SA COMMON STOCK EUR1.5							
		3,934.000	Local	24.866614	21.260000	83,636.84	-14,188.42	0.86
			Base	27.273709	23.172344	91,160.00	-16,134.77	0.13
ACI08XL68	INDUSTRIA DE DISENO TEXTIL COMMON STOCK EUR.03							
		3,382.000	Local	25.056833	28.400000	96,048.80	11,306.59	0.99
			Base	28.265346	30.954589	104,688.42	9,095.02	0.15
B288C9908	IBERDROLA SA COMMON STOCK EUR.75							

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# Holdings

QS INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



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	18,180.000	Local		7.426677	135,016.98	9.536000	173,364.48	38,347.50	1.78
		Base		8.229455	149,611.50	10.393766	188,958.67	39,347.17	0.26
B3MSM2900	AMADEUS IT GROUP SA COMMON STOCK EUR.01								
	1,290.000	Local		63.499659	81,914.56	65.720000	84,778.80	2,864.24	0.87
		Base		71.139078	91,769.41	71.631536	92,404.68	635.27	0.13
BD6FXN906	RED ELECTRICA CORPORACION SA COMMON STOCK EUR.5								
	1,527.000	Local		18.829758	28,753.04	18.635000	28,455.65	-297.39	0.29
		Base		20.652482	31,536.34	20.311224	31,015.25	-521.09	0.04
<b>SPAIN Total</b>									
	85,977.000	Local			934,446.81		918,134.11	-16,312.70	9.42
		Base			1,034,321.29		1,000,720.58	-33,600.71	1.39
<b>UNITED KINGDOM</b>									
049065006	KERRY GROUP PLC A COMMON STOCK EUR.125								
	548.000	Local		80.129015	43,910.70	107.300000	58,800.40	14,889.70	0.60
		Base		87.885529	48,161.27	116.951671	64,089.52	15,928.25	0.09
<b>UNITED KINGDOM Total</b>									
	548.000	Local			43,910.70		58,800.40	14,889.70	0.60
		Base			48,161.27		64,089.52	15,928.25	0.09
<b>EURO CURRENCY Total</b>									
	526,087.000	Local			9,532,020.50		9,712,099.16	180,078.66	99.65
		Base			10,583,935.16		10,585,705.67	1,770.51	14.75
<b>HONG KONG DOLLAR</b>								Exchange Rate:	7.837700
607355906	CHINA MOBILE LTD COMMON STOCK								
	14,500.000	Local		77.241013	1,119,994.69	64.850000	940,325.00	-179,669.69	2.93
		Base		9.892635	143,443.21	8.274111	119,974.61	-23,468.60	0.17
609701909	CLP HOLDINGS LTD COMMON STOCK								
	14,000.000	Local		80.925784	1,132,960.98	82.350000	1,152,900.00	19,939.02	3.59
		Base		10.343671	144,811.39	10.506909	147,096.72	2,285.33	0.20
613623909	HENGAN INTL GROUP CO LTD COMMON STOCK HKD.1								

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	6,500.000	Local		81.929046	532,538.80	51.400000	334,100.00	-198,438.80	1.04
		Base		10.496995	68,230.47	6.558046	42,627.30	-25,603.17	0.06
619199904	CSPC PHARMACEUTICAL GROUP LT COMMON STOCK								
	38,000.000	Local		11.154774	423,881.43	15.740000	598,120.00	174,238.57	1.86
		Base		1.433011	54,454.43	2.008242	76,313.20	21,858.77	0.11
619215007	CHINA OVERSEAS LAND + INVEST COMMON STOCK								
	44,000.000	Local		22.435325	987,154.29	24.650000	1,084,600.00	97,445.71	3.38
		Base		2.882180	126,815.94	3.145055	138,382.43	11,566.49	0.19
619376908	CHINA RESOURCES LAND LTD COMMON STOCK HKD.1								
	24,000.000	Local		20.532329	492,775.89	32.850000	788,400.00	295,624.11	2.46
		Base		2.637710	63,305.03	4.191281	100,590.73	37,285.70	0.14
619615008	CITIC LTD COMMON STOCK								
	79,000.000	Local		11.316810	894,028.01	9.900000	782,100.00	-111,928.01	2.44
		Base		1.453827	114,852.36	1.263126	99,786.93	-15,065.43	0.14
626735906	HONG KONG EXCHANGES + CLEAR COMMON STOCK								
	2,200.000	Local		219.195150	482,229.33	230.000000	506,000.00	23,770.67	1.58
		Base		27.990205	61,578.45	29.345344	64,559.76	2,981.31	0.09
629181900	CHINA PETROLEUM + CHEMICAL H COMMON STOCK CNY1.0								
	98,000.000	Local		6.159699	603,650.46	4.660000	456,680.00	-146,970.46	1.42
		Base		0.791313	77,548.67	0.594562	58,267.09	-19,281.58	0.08
633393905	ENN ENERGY HOLDINGS LTD COMMON STOCK HKD.1								
	5,100.000	Local		41.858061	213,476.11	81.100000	413,610.00	200,133.89	1.29
		Base		5.377345	27,424.46	10.347423	52,771.86	25,347.40	0.07
640837001	HANG SENG BANK LTD COMMON STOCK								
	3,200.000	Local		195.307581	624,984.26	169.000000	540,800.00	-84,184.26	1.69
		Base		24.882166	79,622.93	21.562448	68,999.83	-10,623.10	0.10
643655004	HONG KONG + CHINA GAS COMMON STOCK								
	67,179.000	Local		12.729970	855,186.68	15.280000	1,026,495.12	171,308.44	3.20
		Base		1.626561	109,270.75	1.949552	130,968.92	21,698.17	0.18
646079905	CHINA GAS HOLDINGS LTD COMMON STOCK HKD.01								

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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
	17,200.000	Local	20.882905	359,185.97	30.300000	521,160.00	161,974.03	1.62	
		Base	2.673388	45,982.28	3.865930	66,494.00	20,511.72	0.09	
646587006	GALAXY ENTERTAINMENT GROUP L COMMON STOCK								
	13,000.000	Local	62.197957	808,573.44	48.750000	633,750.00	-174,823.44	1.98	
		Base	7.924013	103,012.17	6.219937	80,859.18	-22,152.99	0.11	
653551903	CHINA RESOURCES GAS GROUP LT COMMON STOCK HKD.1								
	18,000.000	Local	29.145902	524,626.23	38.750000	697,500.00	172,873.77	2.17	
		Base	3.734261	67,216.69	4.944052	88,992.94	21,776.25	0.12	
653611905	BOC HONG KONG HOLDINGS LTD COMMON STOCK								
	24,000.000	Local	32.401041	777,624.98	26.600000	638,400.00	-139,224.98	1.99	
		Base	4.162438	99,898.51	3.393853	81,452.47	-18,446.04	0.11	
671156909	CHINA RESOURCES POWER HOLDIN COMMON STOCK								
	48,000.000	Local	13.862859	665,417.21	9.510000	456,480.00	-208,937.21	1.42	
		Base	1.780909	85,483.61	1.213366	58,241.58	-27,242.03	0.08	
685992000	SUN HUNG KAI PROPERTIES COMMON STOCK								
	7,000.000	Local	118.987404	832,911.83	112.800000	789,600.00	-43,311.83	2.46	
		Base	15.285857	107,001.00	14.391977	100,743.84	-6,257.16	0.14	
691316004	GUANGDONG INVESTMENT LTD COMMON STOCK								
	38,000.000	Local	11.478082	436,167.12	15.340000	582,920.00	146,752.88	1.82	
		Base	1.474545	56,032.72	1.957207	74,373.86	18,341.14	0.10	
697245009	CHINA RESOURCES BEER HOLDING COMMON STOCK								
	18,000.000	Local	25.239763	454,315.73	41.550000	747,900.00	293,584.27	2.33	
		Base	3.233794	58,208.29	5.301300	95,423.40	37,215.11	0.13	
B00G0S903	CNOOC LTD COMMON STOCK								
	86,000.000	Local	8.853941	761,438.90	11.960000	1,028,560.00	267,121.10	3.21	
		Base	1.137432	97,819.15	1.525958	131,232.38	33,413.23	0.18	
B00XSF904	SINO BIOPHARMACEUTICAL COMMON STOCK HKD.025								
	84,000.000	Local	4.178659	351,007.34	9.960000	836,640.00	485,632.66	2.61	
		Base	0.536816	45,092.58	1.270781	106,745.60	61,653.02	0.15	
B01B1L907	CHINA MENGNIU DAIRY CO COMMON STOCK HKD.1								

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		24,000.000	Local Base	21.483835 2.752573	515,612.04 66,061.76	29.350000 3.744721	704,400.00 89,873.30	188,787.96 23,811.54	2.20 0.13
B01FLR903	PING AN INSURANCE GROUP CO H COMMON STOCK CNY1.0	8,500.000	Local Base	43.218098 5.552064	367,353.83 47,192.54	90.050000 11.489340	765,425.00 97,659.39	398,071.17 50,466.85	2.39 0.14
B01YCG906	BEIJING ENTERPRISES WATER GR COMMON STOCK HKD.1	130,000.000	Local Base	5.869243 0.753999	763,001.56 98,019.89	4.010000 0.511630	521,300.00 66,511.86	-241,701.56 -31,508.03	1.62 0.09
B09N7M905	CHINA SHENHUA ENERGY CO H COMMON STOCK CNY1.0	34,500.000	Local Base	18.328865 2.354639	632,345.85 81,235.06	15.740000 2.008242	543,030.00 69,284.36	-89,315.85 -11,950.70	1.69 0.10
B0LMTQ900	CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0	122,000.000	Local Base	6.259860 0.804180	763,702.97 98,110.00	5.980000 0.762979	729,560.00 93,083.43	-34,142.97 -5,026.57	2.27 0.13
B0PB4M906	LINK REIT REIT	8,500.000	Local Base	56.211412 7.221265	477,797.00 61,380.75	86.450000 11.030022	734,825.00 93,755.18	257,028.00 32,374.43	2.29 0.13
B15456906	BANK OF CHINA LTD H COMMON STOCK CNY1.0	205,000.000	Local Base	3.705837 0.476075	759,696.66 97,595.33	3.080000 0.392972	631,400.00 80,559.35	-128,296.66 -17,035.98	1.97 0.11
B1G1QD902	IND + COMM BK OF CHINA H COMMON STOCK CNY1.0	127,000.000	Local Base	5.007885 0.643344	636,001.40 81,704.66	5.250000 0.669839	666,750.00 85,069.60	30,748.60 3,364.94	2.08 0.12
B1VKYN902	COUNTRY GARDEN HOLDINGS CO COMMON STOCK HKD.1	53,000.000	Local Base	6.843738 0.879189	362,718.13 46,597.01	9.930000 1.266953	526,290.00 67,148.53	163,571.87 20,551.52	1.64 0.09
B3ZVDV905	SINOPHARM GROUP CO H COMMON STOCK CNY1.0	19,600.000	Local Base	34.053634 4.374740	667,451.23 85,744.91	24.550000 3.132296	481,180.00 61,393.01	-186,271.23 -24,351.90	1.50 0.09
B4TX8S909	AIA GROUP LTD COMMON STOCK								

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	16,800.000	Local	62.579868	1,051,341.79	74.050000	1,244,040.00	192,698.21	3.88	
		Base	7.995968	134,332.27	9.447925	158,725.14	24,392.87	0.22	
B4TXDZ907	HKT TRUST AND HKT LTD SS STAPLED SECURITY HKD.0005								
	19,000.000	Local	9.920299	188,485.68	12.440000	236,360.00	47,874.32	0.74	
		Base	1.274423	24,214.03	1.587200	30,156.81	5,942.78	0.04	
B4XRPN909	SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1								
	22,000.000	Local	27.793785	611,463.26	31.500000	693,000.00	81,536.74	2.16	
		Base	3.558105	78,278.32	4.019036	88,418.80	10,140.48	0.12	
B56KLY901	LONGFOR GROUP HOLDINGS LTD COMMON STOCK HKD.1								
	23,500.000	Local	30.447946	715,526.73	29.300000	688,550.00	-26,976.73	2.15	
		Base	3.889322	91,399.07	3.738342	87,851.03	-3,548.04	0.12	
B5B23W909	SANDS CHINA LTD COMMON STOCK USD.01								
	3,600.000	Local	43.368300	156,125.88	35.500000	127,800.00	-28,325.88	0.40	
		Base	5.525117	19,890.42	4.529390	16,305.80	-3,584.62	0.02	
BD3DS6907	CHINA EVERGRANDE GROUP COMMON STOCK USD.01								
	30,000.000	Local	14.202362	426,070.85	16.700000	501,000.00	74,929.15	1.56	
		Base	1.821540	54,646.19	2.130727	63,921.81	9,275.62	0.09	
BF0GWS905	WHARF REAL ESTATE INVESTMENT COMMON STOCK HKD.1								
	11,000.000	Local	40.983414	450,817.55	42.800000	470,800.00	19,982.45	1.47	
		Base	5.264983	57,914.81	5.460786	60,068.64	2,153.83	0.08	
BJ3WDZ904	HK ELECTRIC INVESTMENTS SS STAPLED SECURITY HKD.0005								
	8,000.000	Local	7.511829	60,094.63	7.470000	59,760.00	-334.63	0.19	
		Base	0.957006	7,656.05	0.953086	7,624.69	-31.36	0.01	
BLLHKZ904	WH GROUP LTD COMMON STOCK USD.0001								
	71,000.000	Local	6.860807	487,117.30	7.020000	498,420.00	11,302.70	1.55	
		Base	0.881382	62,578.10	0.895671	63,592.64	1,014.54	0.09	
BMMV2K903	TENCENT HOLDINGS LTD COMMON STOCK HKD.00002								
	10,800.000	Local	312.476065	3,374,741.50	330.200000	3,566,160.00	191,418.50	11.11	
		Base	39.958056	431,547.00	42.129706	455,000.83	23,453.83	0.63	
BN320P907	CHINA VANKE CO LTD H COMMON STOCK CNY1.0								

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		22,800.000	Local 29.997238 Base 3.831750	683,937.03 87,363.90	27.300000 3.483165	622,440.00 79,416.16	-61,497.03 -7,947.74	1.94 0.11
BW9P81905	CK HUTCHISON HOLDINGS LTD COMMON STOCK HKD1.0	3,000.000	Local 89.764777 Base 11.471837	269,294.33 34,415.51	69.200000 8.829121	207,600.00 26,487.36	-61,694.33 -7,928.15	0.65 0.04
BYZQ07905	CK ASSET HOLDINGS LTD COMMON STOCK HKD1.0	13,500.000	Local 56.088312 Base 7.205451	757,192.21 97,273.59	53.100000 6.774947	716,850.00 91,461.78	-40,342.21 -5,811.81	2.23 0.13
BZ3C3R901	WUXI BIOLOGICS CAYMAN INC COMMON STOCK USD.000025	5,500.000	Local 70.010253 Base 8.920322	385,056.39 49,061.77	80.000000 10.207076	440,000.00 56,138.92	54,943.61 7,077.15	1.37 0.08
<b>HONG KONG DOLLAR Total</b>		1,741,479.000	Local Base	29,897,075.48 3,831,318.03		31,933,980.12 4,074,407.05	2,036,904.64 243,089.02	99.53 5.68
<b>INDIAN RUPEE</b>							Exchange Rate: 70.868800	
609962907	RELIANCE INDUSTRIES LTD COMMON STOCK INR10.	11,409.000	Local 1,355.015776 Base 19.555061	15,459,374.99 223,103.69	1,333.400000 18.815050	15,212,760.60 214,660.90	-246,614.39 -8,442.79	16.96 0.30
614376903	LUPIN LTD COMMON STOCK INR2.0	4,521.000	Local 769.528292 Base 11.100801	3,479,037.41 50,186.72	715.550000 10.096827	3,235,001.55 45,647.75	-244,035.86 -4,538.97	3.61 0.06
620512905	INFOSYS LTD COMMON STOCK INR5.	6,780.000	Local 744.099145 Base 10.704922	5,044,992.20 72,579.37	804.200000 11.347730	5,452,476.00 76,937.61	407,483.80 4,358.24	6.08 0.11
626167902	HINDUSTAN UNILEVER LTD COMMON STOCK INR1.0	2,435.000	Local 1,849.324780 Base 26.495097	4,503,105.84 64,515.56	1,984.950000 28.008799	4,833,353.25 68,201.43	330,247.41 3,685.87	5.39 0.10
641095906	DR. REDDY S LABORATORIES COMMON STOCK INR5.	2,738.000	Local 2,772.017327	7,589,783.44	2,700.150000	7,393,010.70	-196,772.74	8.24

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			Base	40.040694	109,631.42	38.100687	104,319.68	-5,311.74	0.15
644232902	BHARTI AIRTEL LTD FOREIGN COMMON STOCK INR5.0								
	652.000	Local		359.291319	234,257.94	373.300000	243,391.60	9,133.66	0.27
		Base		5.189816	3,383.76	5.267480	3,434.40	50.64	0.00
658248901	SUN PHARMACEUTICAL INDUS COMMON STOCK INR1.								
	12,756.000	Local		469.486599	5,988,771.06	390.500000	4,981,218.00	-1,007,553.06	5.55
		Base		6.781548	86,505.43	5.510182	70,287.88	-16,217.55	0.10
ACI06HHK9	ASIAN PAINTS LTD COMMON STOCK INR1.								
	4,060.000	Local		1,524.685884	6,190,224.69	1,764.000000	7,161,840.00	971,615.31	7.99
		Base		22.023485	89,415.35	24.891066	101,057.73	11,642.38	0.14
B0166K905	LARSEN + TOUBRO LTD COMMON STOCK INR2.								
	4,500.000	Local		1,520.517416	6,842,328.37	1,479.000000	6,655,500.00	-186,828.37	7.42
		Base		21.874802	98,436.61	20.869550	93,912.98	-4,523.63	0.13
B01NPJ900	TATA CONSULTANCY SVCS LTD COMMON STOCK INR1.								
	1,836.000	Local		2,263.302026	4,155,422.52	2,097.000000	3,850,092.00	-305,330.52	4.29
		Base		32.426111	59,534.34	29.589890	54,327.04	-5,207.30	0.08
B037HF900	NTPC LTD COMMON STOCK INR10.0								
	54,591.000	Local		136.042748	7,426,709.68	117.650000	6,422,631.15	-1,004,078.53	7.16
		Base		1.965084	107,275.89	1.660110	90,627.06	-16,648.83	0.13
B058J5906	PIRAMAL ENTERPRISES LTD COMMON STOCK INR2.								
	2,081.000	Local		2,641.009226	5,495,940.20	1,628.000000	3,387,868.00	-2,108,072.20	3.78
		Base		38.148333	79,386.68	22.972027	47,804.79	-31,581.89	0.07
B0C1DM902	BHARAT FORGE LTD COMMON STOCK INR2.								
	9,287.000	Local		499.366361	4,637,615.39	446.500000	4,146,645.50	-490,969.89	4.62
		Base		7.205488	66,917.37	6.300375	58,511.58	-8,405.79	0.08
B233HS907	POWER GRID CORP OF INDIA LTD COMMON STOCK INR10.0								
	19,171.000	Local		196.463564	3,766,402.99	199.500000	3,824,614.50	58,211.51	4.27
		Base		2.814715	53,960.90	2.815061	53,967.54	6.64	0.08
B2QKWK904	BAJAJ FINSERV LTD COMMON STOCK INR5.								
	826.000	Local		7,360.781441	6,080,005.47	8,497.900000	7,019,265.40	939,259.93	7.83

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		Base	106.323584	87,823.28	119.910313	99,045.92	11,222.64	0.14
BG0ZVG908	CONTAINER CORP OF INDIA LTD COMMON STOCK INR5.0							
		7,610.000	Local 532.066318	4,049,024.68	605.000000	4,604,050.00	555,025.32	5.13
			Base 7.675423	58,409.97	8.536902	64,965.82	6,555.85	0.09
<b>INDIAN RUPEE Total</b>		145,253.000	Local	90,942,996.87		88,423,718.25	-2,519,278.62	98.61
			Base	1,311,066.34		1,247,710.11	-63,356.23	1.74
<b>INDONESIAN RUPIAH</b>							Exchange Rate: 14,195.000000	
B800MQ901	ASTRA INTERNATIONAL TBK PT COMMON STOCK IDR50.							
		146,400.000	Local 8,771.161762	1,284,098,082.00	6,600.000000	966,240,000.00	-317,858,082.00	38.34
			Base 0.658002	96,331.44	0.464952	68,069.04	-28,262.40	0.09
BD4T6W908	TELEKOMUNIKASI INDONESIA PER COMMON STOCK IDR50.							
		322,800.000	Local 4,357.364424	1,406,557,236.00	4,310.000000	1,391,268,000.00	-15,289,236.00	55.20
			Base 0.326884	105,518.17	0.303628	98,011.13	-7,507.04	0.14
<b>INDONESIAN RUPIAH Total</b>		469,200.000	Local	2,690,655,318.00		2,357,508,000.00	-333,147,318.00	93.53
			Base	201,849.61		166,080.17	-35,769.44	0.23
<b>JAPANESE YEN</b>							Exchange Rate: 108.125000	
605440007	ASAHI GROUP HOLDINGS LTD COMMON STOCK							
		2,000.000	Local 4,786.154500	9,572,309.00	5,350.000000	10,700,000.00	1,127,691.00	1.37
			Base 42.523680	85,047.36	49.479769	98,959.54	13,912.18	0.14
605460005	ASAHI KASEI CORP COMMON STOCK							
		4,100.000	Local 1,256.452195	5,151,454.00	1,064.000000	4,362,400.00	-789,054.00	0.56
			Base 11.272059	46,215.44	9.840462	40,345.90	-5,869.54	0.06
612927905	NTT DOCOMO INC COMMON STOCK							
		1,600.000	Local 2,759.035000	4,414,456.00	2,753.000000	4,404,800.00	-9,656.00	0.57
			Base 24.733556	39,573.69	25.461272	40,738.03	1,164.34	0.06

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613210004	BRIDGESTONE CORP COMMON STOCK	1,700.000	4,786.392353	8,136,867.00	4,184.000000	7,112,800.00	-1,024,067.00	0.91
			42.321871	71,947.18	38.695954	65,783.12	-6,164.06	0.09
617232004	CANON INC COMMON STOCK	2,100.000	3,795.897143	7,971,384.00	2,882.500000	6,053,250.00	-1,918,134.00	0.78
			33.563790	70,483.96	26.658960	55,983.82	-14,500.14	0.08
618355903	CENTRAL JAPAN RAILWAY CO COMMON STOCK	400.000	19,019.505000	7,607,802.00	22,220.000000	8,888,000.00	1,280,198.00	1.14
			168.172825	67,269.13	205.502890	82,201.16	14,932.03	0.11
619446909	KOSE CORP COMMON STOCK	400.000	17,058.525000	6,823,410.00	18,250.000000	7,300,000.00	476,590.00	0.94
			151.167750	60,467.10	168.786127	67,514.45	7,047.35	0.09
619560006	CHUBU ELECTRIC POWER CO INC COMMON STOCK	4,500.000	1,574.236667	7,084,065.00	1,565.000000	7,042,500.00	-41,565.00	0.90
			14.137827	63,620.22	14.473988	65,132.95	1,512.73	0.09
619590003	CHUGOKU ELECTRIC POWER CO COMMON STOCK	3,600.000	1,226.613056	4,415,807.00	1,389.000000	5,000,400.00	584,593.00	0.64
			10.845864	39,045.11	12.846243	46,246.47	7,201.36	0.06
619640006	CHUGAI PHARMACEUTICAL CO LTD COMMON STOCK	600.000	4,112.055000	2,467,233.00	8,400.000000	5,040,000.00	2,572,767.00	0.65
			36.359300	21,815.58	77.687861	46,612.72	24,797.14	0.06
624899902	KDDI CORP COMMON STOCK	3,000.000	3,015.510000	9,046,530.00	2,825.000000	8,475,000.00	-571,530.00	1.09
			27.034263	81,102.79	26.127168	78,381.50	-2,721.29	0.11
625072004	DAIKIN INDUSTRIES LTD COMMON STOCK	700.000	11,230.612857	7,861,429.00	14,180.000000	9,926,000.00	2,064,571.00	1.28
			99.302471	69,511.73	131.144509	91,801.16	22,289.43	0.13
625086004	SUMITOMO DAINIPPON PHARMA CO COMMON STOCK	2,700.000	3,611.804815	9,751,873.00	1,775.000000	4,792,500.00	-4,959,373.00	0.62
			31.879648	86,075.05	16.416185	44,323.70	-41,751.35	0.06

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# Holdings

QS INVESTORS GLOBAL DBI CIF  
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
625136007	DAIWA HOUSE INDUSTRY CO LTD COMMON STOCK								
	3,300.000	Local	3,528.763636	11,644,920.00	3,506.000000	11,569,800.00	-75,120.00	1.49	
		Base	31.201767	102,965.83	32.425434	107,003.93	4,038.10	0.15	
629854902	EAST JAPAN RAILWAY CO COMMON STOCK								
	900.000	Local	10,315.155556	9,283,640.00	10,310.000000	9,279,000.00	-4,640.00	1.19	
		Base	91.207878	82,087.09	95.352601	85,817.34	3,730.25	0.12	
630720001	EISAI CO LTD COMMON STOCK								
	1,500.000	Local	6,762.116000	10,143,174.00	5,491.000000	8,236,500.00	-1,906,674.00	1.06	
		Base	60.569513	90,854.27	50.783815	76,175.72	-14,678.55	0.11	
633243902	FAST RETAILING CO LTD COMMON STOCK								
	100.000	Local	50,075.020000	5,007,502.00	64,210.000000	6,421,000.00	1,413,498.00	0.83	
		Base	455.124000	45,512.40	593.849711	59,384.97	13,872.57	0.08	
633517909	MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK								
	16,300.000	Local	680.470552	11,091,670.00	548.400000	8,938,920.00	-2,152,750.00	1.15	
		Base	6.107887	99,558.55	5.071908	82,672.09	-16,886.46	0.12	
635640006	SUBARU CORP COMMON STOCK								
	2,600.000	Local	4,258.128077	11,071,133.00	3,040.000000	7,904,000.00	-3,167,133.00	1.02	
		Base	37.650896	97,892.33	28.115607	73,100.58	-24,791.75	0.10	
635652001	FUJIFILM HOLDINGS CORP COMMON STOCK								
	1,400.000	Local	4,270.133571	5,978,187.00	4,740.000000	6,636,000.00	657,813.00	0.85	
		Base	37.757050	52,859.87	43.838150	61,373.41	8,513.54	0.09	
635693005	FANUC CORP COMMON STOCK								
	300.000	Local	22,588.790000	6,776,637.00	20,340.000000	6,102,000.00	-674,637.00	0.78	
		Base	202.435200	60,730.56	188.115607	56,434.68	-4,295.88	0.08	
635694003	FUJITSU LTD COMMON STOCK								
	1,100.000	Local	7,927.961818	8,720,758.00	8,655.000000	9,520,500.00	799,742.00	1.22	
		Base	70.100018	77,110.02	80.046243	88,050.87	10,940.85	0.12	
640587002	HAMAMATSU PHOTONICS KK COMMON STOCK								
	2,800.000	Local	4,562.637143	12,775,384.00	4,010.000000	11,228,000.00	-1,547,384.00	1.44	
		Base	41.508939	116,225.03	37.086705	103,842.77	-12,382.26	0.14	

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642910004	HITACHI LTD COMMON STOCK	1,900.000	3,500.892105	6,651,695.00	4,023.000000	7,643,700.00	992,005.00	0.98
			31.370868	59,604.65	37.206936	70,693.18	11,088.53	0.10
643189905	SUMITOMO MITSUI TRUST HOLDIN COMMON STOCK	1,000.000	4,011.880000	4,011,880.00	3,896.000000	3,896,000.00	-115,880.00	0.50
			35.665770	35,665.77	36.032370	36,032.37	366.60	0.05
643514003	HONDA MOTOR CO LTD COMMON STOCK	4,000.000	3,349.920500	13,399,682.00	2,798.500000	11,194,000.00	-2,205,682.00	1.44
			30.050260	120,201.04	25.882081	103,528.32	-16,672.72	0.14
644150005	HOYA CORP COMMON STOCK	1,400.000	5,877.826429	8,228,957.00	8,819.000000	12,346,600.00	4,117,643.00	1.59
			52.542036	73,558.85	81.563006	114,188.21	40,629.36	0.16
647453901	JAPAN TOBACCO INC COMMON STOCK	4,300.000	3,524.981163	15,157,419.00	2,366.000000	10,173,800.00	-4,983,619.00	1.31
			31.469058	135,316.95	21.882081	94,092.95	-41,224.00	0.13
648004000	AEON CO LTD COMMON STOCK	4,800.000	1,704.351667	8,180,888.00	1,980.500000	9,506,400.00	1,325,512.00	1.22
			15.070090	72,336.43	18.316763	87,920.46	15,584.03	0.12
648348001	KANSAI ELECTRIC POWER CO INC COMMON STOCK	4,100.000	1,560.345366	6,397,416.00	1,208.500000	4,954,850.00	-1,442,566.00	0.64
			14.026405	57,508.26	11.176879	45,825.20	-11,683.06	0.06
648380004	KAO CORP COMMON STOCK	1,500.000	7,008.502000	10,512,753.00	7,984.000000	11,976,000.00	1,463,247.00	1.54
			62.566853	93,850.28	73.840462	110,760.69	16,910.41	0.15
649099009	KEYENCE CORP COMMON STOCK	200.000	56,504.905000	11,300,981.00	66,900.000000	13,380,000.00	2,079,019.00	1.72
			504.749250	100,949.85	618.728324	123,745.66	22,795.81	0.17
649374006	KIRIN HOLDINGS CO LTD COMMON STOCK	4,600.000	2,436.884565	11,209,669.00	2,288.000000	10,524,800.00	-684,869.00	1.35
			21.639109	99,539.90	21.160694	97,339.19	-2,200.71	0.14

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649926003	KYOCERA CORP COMMON STOCK	1,700.000	6,602.299412	11,223,909.00	6,705.000000	11,398,500.00	174,591.00	1.46
			58.378347	99,243.19	62.011561	105,419.65	6,176.46	0.15
649980000	KYUSHU ELECTRIC POWER CO INC COMMON STOCK	1,700.000	1,270.635294	2,160,080.00	1,020.000000	1,734,000.00	-426,080.00	0.22
			11.235112	19,099.69	9.433526	16,036.99	-3,062.70	0.02
651312902	TOKIO MARINE HOLDINGS INC COMMON STOCK	1,800.000	4,872.435000	8,770,383.00	5,779.000000	10,402,200.00	1,631,817.00	1.34
			43.082672	77,548.81	53.447399	96,205.32	18,656.51	0.13
656302908	SUMITOMO MITSUI FINANCIAL GR COMMON STOCK	1,700.000	4,370.200000	7,429,340.00	3,695.000000	6,281,500.00	-1,147,840.00	0.81
			39.264171	66,749.09	34.173410	58,094.80	-8,654.29	0.08
657270005	PANASONIC CORP COMMON STOCK	8,300.000	1,377.188193	11,430,662.00	875.600000	7,267,480.00	-4,163,182.00	0.93
			12.177269	101,071.33	8.098035	67,213.69	-33,857.64	0.09
659101901	MIZUHO FINANCIAL GROUP INC COMMON STOCK	53,700.000	210.004953	11,277,266.00	165.600000	8,892,720.00	-2,384,546.00	1.14
			1.856890	99,714.98	1.531561	82,244.81	-17,470.17	0.11
659672000	MITSUBISHI ESTATE CO LTD COMMON STOCK	5,300.000	2,279.639245	12,082,088.00	2,084.000000	11,045,200.00	-1,036,888.00	1.42
			20.156853	106,831.32	19.273988	102,152.14	-4,679.18	0.14
659678007	MITSUBISHI CORP COMMON STOCK	1,000.000	2,463.731000	2,463,731.00	2,651.000000	2,651,000.00	187,269.00	0.34
			21.784620	21,784.62	24.517919	24,517.92	2,733.30	0.03
659692008	MITSUBISHI GAS CHEMICAL CO COMMON STOCK	4,500.000	2,553.276000	11,489,742.00	1,442.000000	6,489,000.00	-5,000,742.00	0.83
			23.206327	104,428.47	13.336416	60,013.87	-44,414.60	0.08
659704001	MITSUBISHI ELECTRIC CORP COMMON STOCK	6,700.000	1,665.332388	11,157,727.00	1,432.500000	9,597,750.00	-1,559,977.00	1.23
			14.725075	98,658.00	13.248555	88,765.32	-9,892.68	0.12

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659708002	mitsubishi materials corp common stock	1,900.000	3,026.512105	5,750,373.00	2,915.000000	5,538,500.00	-211,873.00	0.71
			27.507500	52,264.25	26.959538	51,223.12	-1,041.13	0.07
659730006	MITSUI + CO LTD COMMON STOCK	4,000.000	1,641.161250	6,564,645.00	1,768.000000	7,072,000.00	507,355.00	0.91
			14.638178	58,552.71	16.351445	65,405.78	6,853.07	0.09
659736003	MITSUI CHEMICALS INC COMMON STOCK	1,900.000	2,836.983684	5,390,269.00	2,416.000000	4,590,400.00	-799,869.00	0.59
			25.875142	49,162.77	22.344509	42,454.57	-6,708.20	0.06
659760003	MITSUI FUDOSAN CO LTD COMMON STOCK	4,400.000	2,605.302045	11,463,329.00	2,679.000000	11,787,600.00	324,271.00	1.51
			23.036405	101,360.18	24.776879	109,018.27	7,658.09	0.15
661040006	MURATA MANUFACTURING CO LTD COMMON STOCK	800.000	5,725.638750	4,580,511.00	5,185.000000	4,148,000.00	-432,511.00	0.53
			51.333138	41,066.51	47.953757	38,363.01	-2,703.50	0.05
663955003	NINTENDO CO LTD COMMON STOCK	300.000	33,357.923333	10,007,377.00	40,020.000000	12,006,000.00	1,998,623.00	1.54
			300.518067	90,155.42	370.127168	111,038.15	20,882.73	0.15
664040003	NEC CORP COMMON STOCK	1,900.000	3,111.554737	5,911,954.00	4,560.000000	8,664,000.00	2,752,046.00	1.11
			28.280437	53,732.83	42.173410	80,129.48	26,396.65	0.11
664050002	NIPPON PAINT HOLDINGS CO LTD COMMON STOCK	2,000.000	4,432.215000	8,864,430.00	5,610.000000	11,220,000.00	2,355,570.00	1.44
			39.190190	78,380.38	51.884393	103,768.79	25,388.41	0.14
664068004	NIDEC CORP COMMON STOCK	600.000	10,585.290000	6,351,174.00	14,520.000000	8,712,000.00	2,360,826.00	1.12
			93.596450	56,157.87	134.289017	80,573.41	24,415.54	0.11
664096005	NISSHIN SEIFUN GROUP INC COMMON STOCK	2,900.000	2,327.163103	6,748,773.00	1,998.000000	5,794,200.00	-954,573.00	0.74
			21.151221	61,338.54	18.478613	53,587.98	-7,750.56	0.07

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664137007	NIPPON TELEGRAPH + TELEPHONE COMMON STOCK		700.000	Local	5,022.291429	3,515,604.00	5,156.000000	3,609,200.00	93,596.00	0.46
				Base	44.962300	31,473.61	47.685549	33,379.88	1,906.27	0.05
664158003	NISSAN CHEMICAL CORP COMMON STOCK		800.000	Local	5,009.903750	4,007,923.00	4,495.000000	3,596,000.00	-411,923.00	0.46
				Base	45.560613	36,448.49	41.572254	33,257.80	-3,190.69	0.05
664180007	NITTO DENKO CORP COMMON STOCK		1,100.000	Local	8,879.937273	9,767,931.00	5,204.000000	5,724,400.00	-4,043,531.00	0.74
				Base	79.568200	87,525.02	48.129480	52,942.43	-34,582.59	0.07
664256005	NIPPON STEEL CORP COMMON STOCK		4,800.000	Local	2,288.425625	10,984,443.00	1,505.500000	7,226,400.00	-3,758,043.00	0.93
				Base	20.553544	98,657.01	13.923699	66,833.76	-31,823.25	0.09
664310000	NOMURA HOLDINGS INC COMMON STOCK		16,300.000	Local	709.054356	11,557,586.00	457.900000	7,463,770.00	-4,093,816.00	0.96
				Base	6.269547	102,193.61	4.234913	69,029.09	-33,164.52	0.10
664889904	ORIENTAL LAND CO LTD COMMON STOCK		200.000	Local	11,895.945000	2,379,189.00	16,440.000000	3,288,000.00	908,811.00	0.42
				Base	108.120400	21,624.08	152.046243	30,409.25	8,785.17	0.04
665770004	OJI HOLDINGS CORP COMMON STOCK		18,700.000	Local	676.610856	12,652,623.00	504.000000	9,424,800.00	-3,227,823.00	1.21
				Base	6.157242	115,140.42	4.661272	87,165.78	-27,974.64	0.12
665880001	OLYMPUS CORP COMMON STOCK		7,800.000	Local	1,063.031282	8,291,644.00	1,456.000000	11,356,800.00	3,065,156.00	1.46
				Base	9.399454	73,315.74	13.465896	105,033.99	31,718.25	0.15
666010004	ONO PHARMACEUTICAL CO LTD COMMON STOCK		2,000.000	Local	2,246.622500	4,493,245.00	1,957.000000	3,914,000.00	-579,245.00	0.50
				Base	20.117040	40,234.08	18.099422	36,198.84	-4,035.24	0.05
666114004	ORIX CORP COMMON STOCK		5,000.000	Local	1,757.878400	8,789,392.00	1,611.000000	8,055,000.00	-734,392.00	1.04
				Base	15.543380	77,716.90	14.899422	74,497.11	-3,219.79	0.10

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666176003	OSAKA GAS CO LTD COMMON STOCK	2,800.000	2,188.386786	6,127,483.00	2,067.000000	5,787,600.00	-339,883.00	0.74
			19.648882	55,016.87	19.116763	53,526.94	-1,489.93	0.07
677062903	SOFTBANK GROUP CORP COMMON STOCK	3,900.000	4,202.547436	16,389,935.00	4,240.000000	16,536,000.00	146,065.00	2.12
			37.717667	147,098.90	39.213873	152,934.10	5,835.20	0.21
679390005	SEKISUI HOUSE LTD COMMON STOCK	4,900.000	1,902.951020	9,324,460.00	2,125.000000	10,412,500.00	1,088,040.00	1.34
			17.295622	84,748.55	19.653179	96,300.58	11,552.03	0.13
680458007	SHIN ETSU CHEMICAL CO LTD COMMON STOCK	1,800.000	9,852.603333	17,734,686.00	11,560.000000	20,808,000.00	3,073,314.00	2.67
			88.390589	159,103.06	106.913295	192,443.93	33,340.87	0.27
680468006	SHIONOGI + CO LTD COMMON STOCK	1,000.000	5,907.952000	5,907,952.00	5,999.000000	5,999,000.00	91,048.00	0.77
			52.838990	52,838.99	55.482081	55,482.08	2,643.09	0.08
680526001	SHISEIDO CO LTD COMMON STOCK	1,400.000	5,729.416429	8,021,183.00	8,629.000000	12,080,600.00	4,059,417.00	1.55
			51.641586	72,298.22	79.805780	111,728.09	39,429.87	0.16
682150008	SONY CORP COMMON STOCK	1,700.000	4,573.804706	7,775,468.00	6,347.000000	10,789,900.00	3,014,432.00	1.39
			41.021459	69,736.48	58.700578	99,790.98	30,054.50	0.14
685856007	SUMITOMO CHEMICAL CO LTD COMMON STOCK	17,000.000	655.327529	11,140,568.00	485.000000	8,245,000.00	-2,895,568.00	1.06
			5.794487	98,506.28	4.485549	76,254.34	-22,251.94	0.11
685884009	SUMITOMO METAL MINING CO LTD COMMON STOCK	1,800.000	3,745.997222	6,742,795.00	3,347.000000	6,024,600.00	-718,195.00	0.77
			33.725178	60,705.32	30.954913	55,718.84	-4,986.48	0.08
685890006	SUMITOMO REALTY + DEVELOPMEN COMMON STOCK	2,600.000	3,172.585385	8,248,722.00	4,113.000000	10,693,800.00	2,445,078.00	1.37
			28.052396	72,936.23	38.039306	98,902.20	25,965.97	0.14

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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
687044008	TAKEDA PHARMACEUTICAL CO LTD COMMON STOCK								
	4,298.000	Local		4,754.413448	20,434,469.00	3,690.000000	15,859,620.00	-4,574,849.00	2.04
		Base		42.646394	183,294.20	34.127168	146,678.57	-36,615.63	0.20
688380906	SYSMEX CORP COMMON STOCK								
	1,200.000	Local		8,617.163333	10,340,596.00	7,232.000000	8,678,400.00	-1,662,196.00	1.12
		Base		77.293183	92,751.82	66.885549	80,262.66	-12,489.16	0.11
688507003	TERUMO CORP COMMON STOCK								
	2,300.000	Local		2,081.040000	4,786,392.00	3,480.000000	8,004,000.00	3,217,608.00	1.03
		Base		18.400813	42,321.87	32.184971	74,025.43	31,703.56	0.10
689522001	TOHO GAS CO LTD COMMON STOCK								
	500.000	Local		3,736.868000	1,868,434.00	4,130.000000	2,065,000.00	196,566.00	0.27
		Base		33.963800	16,981.90	38.196532	19,098.27	2,116.37	0.03
689526002	TOHOKU ELECTRIC POWER CO INC COMMON STOCK								
	7,700.000	Local		1,439.064805	11,080,799.00	1,054.000000	8,115,800.00	-2,964,999.00	1.04
		Base		12.905023	99,368.68	9.747977	75,059.42	-24,309.26	0.10
689540003	TOKYO ELECTRIC POWER COMPANY COMMON STOCK								
	6,800.000	Local		477.729559	3,248,561.00	529.000000	3,597,200.00	348,639.00	0.46
		Base		4.285460	29,141.13	4.892486	33,268.90	4,127.77	0.05
689544005	TOKYO GAS CO LTD COMMON STOCK								
	3,300.000	Local		2,766.940606	9,130,904.00	2,724.500000	8,990,850.00	-140,054.00	1.16
		Base		24.830182	81,939.60	25.197688	83,152.37	1,212.77	0.12
689567006	TOKYO ELECTRON LTD COMMON STOCK								
	600.000	Local		16,990.763333	10,194,458.00	20,565.000000	12,339,000.00	2,144,542.00	1.59
		Base		152.732717	91,639.63	190.196532	114,117.92	22,478.29	0.16
689714004	TORAY INDUSTRIES INC COMMON STOCK								
	6,800.000	Local		928.584118	6,314,372.00	802.100000	5,454,280.00	-860,092.00	0.70
		Base		8.323479	56,599.66	7.418266	50,444.21	-6,155.45	0.07
690064001	TOYOTA MOTOR CORP COMMON STOCK								
	2,100.000	Local		7,018.219048	14,738,260.00	7,216.000000	15,153,600.00	415,340.00	1.95
		Base		63.005486	132,311.52	66.737572	140,148.90	7,837.38	0.20

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691148001	UNICHARM CORP COMMON STOCK	2,700.000	Local 2,815.907407	7,602,950.00	3,420.000000	9,234,000.00	1,631,050.00	1.19
			Base 24.898604	67,226.23	31.630058	85,401.16	18,174.93	0.12
698511003	YAKULT HONSHA CO LTD COMMON STOCK	1,200.000	Local 7,640.961667	9,169,154.00	6,040.000000	7,248,000.00	-1,921,154.00	0.93
			Base 68.116350	81,739.62	55.861272	67,033.53	-14,706.09	0.09
698538006	ASTELLAS PHARMA INC COMMON STOCK	6,500.000	Local 1,551.720154	10,086,181.00	1,538.500000	10,000,250.00	-85,931.00	1.29
			Base 13.878791	90,212.14	14.228902	92,487.86	2,275.72	0.13
B02K2M903	M3 INC COMMON STOCK	1,800.000	Local 1,878.438889	3,381,190.00	2,602.000000	4,683,600.00	1,302,410.00	0.60
			Base 16.646183	29,963.13	24.064740	43,316.53	13,353.40	0.06
B02Q32903	ELECTRIC POWER DEVELOPMENT C COMMON STOCK	3,300.000	Local 2,784.391515	9,188,492.00	2,465.000000	8,134,500.00	-1,053,992.00	1.05
			Base 24.619936	81,245.79	22.797688	75,232.37	-6,013.42	0.10
B0FS5D909	SEVEN + I HOLDINGS CO LTD COMMON STOCK	2,300.000	Local 4,850.784783	11,156,805.00	4,132.000000	9,503,600.00	-1,653,205.00	1.22
			Base 43.264152	99,507.55	38.215029	87,894.57	-11,612.98	0.12
B0J7D9901	DAIICHI SANKYO CO LTD COMMON STOCK	1,800.000	Local 3,096.700556	5,574,061.00	6,804.000000	12,247,200.00	6,673,139.00	1.57
			Base 27.743583	49,938.45	62.927168	113,268.90	63,330.45	0.16
B0JQTJ900	MITSUBISHI CHEMICAL HOLDINGS COMMON STOCK	7,500.000	Local 948.014133	7,110,106.00	770.100000	5,775,750.00	-1,334,356.00	0.74
			Base 8.431841	63,238.81	7.122312	53,417.34	-9,821.47	0.07
B2Q4CS905	MS+AD INSURANCE GROUP HOLDIN COMMON STOCK	1,700.000	Local 3,779.888824	6,425,811.00	3,500.000000	5,950,000.00	-475,811.00	0.76
			Base 33.422247	56,817.82	32.369942	55,028.90	-1,788.92	0.08
B5LTM9909	OTSUKA HOLDINGS CO LTD COMMON STOCK	1,500.000	Local 5,215.764667	7,823,647.00	4,040.000000	6,060,000.00	-1,763,647.00	0.78
			Base 46.678433	70,017.65	37.364162	56,046.24	-13,971.41	0.08

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B601QS905	DAI ICHI LIFE HOLDINGS INC COMMON STOCK							
		1,600.000	Local 1,957.728125	3,132,365.00	1,629.000000	2,606,400.00	-525,965.00	0.33
			Base 17.823488	28,517.58	15.065896	24,105.43	-4,412.15	0.03
B60DQV902	MEIJI HOLDINGS CO LTD COMMON STOCK							
		200.000	Local 9,654.825000	1,930,965.00	7,880.000000	1,576,000.00	-354,965.00	0.20
			Base 85.369150	17,073.83	72.878613	14,575.72	-2,498.11	0.02
BF5M0K909	SOFTBANK CORP COMMON STOCK							
		700.000	Local 1,348.174286	943,722.00	1,464.000000	1,024,800.00	81,078.00	0.13
			Base 12.112429	8,478.70	13.539884	9,477.92	999.22	0.01
BQRRZ0906	RECRUIT HOLDINGS CO LTD COMMON STOCK							
		2,700.000	Local 3,089.543704	8,341,768.00	3,286.000000	8,872,200.00	530,432.00	1.14
			Base 28.080378	75,817.02	30.390751	82,055.03	6,238.01	0.11
<b>JAPANESE YEN Total</b>								
		359,998.000	Local	796,824,021.00		778,030,990.00	-18,793,031.00	99.98
			Base	7,117,265.42		7,195,662.34	78,396.92	10.02
<b>MALAYSIAN RINGGIT</b>							Exchange Rate: 4.187000	
670397900	PETRONAS GAS BHD COMMON STOCK MYR1.							
		22,800.000	Local 19.056263	434,482.79	16.380000	373,464.00	-61,018.79	34.82
			Base 4.393375	100,168.94	3.912109	89,196.08	-10,972.86	0.12
690461009	TENAGA NASIONAL BHD COMMON STOCK MYR1.							
		30,800.000	Local 13.937820	429,284.87	13.640000	420,112.00	-9,172.87	39.17
			Base 3.213331	98,970.58	3.257702	100,337.23	1,366.65	0.14
932GJZ902	SIME DARBY PLANTATION BHD COMMON STOCK MYR.5							
		45,900.000	Local 5.630052	258,419.37	4.730000	217,107.00	-41,312.37	20.24
			Base 1.297995	59,577.95	1.129687	51,852.64	-7,725.31	0.07
<b>MALAYSIAN RINGGIT Total</b>								
		99,500.000	Local	1,122,187.03		1,010,683.00	-111,504.03	94.23
			Base	258,717.47		241,385.95	-17,331.52	0.34

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<b>MEXICAN PESO</b>							Exchange Rate:	19.734000
224205906	FOMENTO ECONOMICO MEXICA UBD UNIT							
		5,600.000	Local 169.120191	947,073.07	180.840000	1,012,704.00	65,630.93	34.61
			Base 8.881711	49,737.58	9.163880	51,317.73	1,580.15	0.07
240645903	CEMEX SAB CPO UNIT							
		106,800.000	Local 16.577831	1,770,512.32	7.680000	820,224.00	-950,288.32	28.04
			Base 0.870620	92,982.26	0.389176	41,564.00	-51,418.26	0.06
266747906	AMERICA MOVIL SAB DE C SER L COMMON STOCK							
		38,700.000	Local 14.271407	552,303.44	14.660000	567,342.00	15,038.56	19.39
			Base 0.746434	28,887.00	0.742880	28,749.47	-137.53	0.04
B671GT907	FIBRA UNO ADMINISTRACION SA REIT							
		17,800.000	Local 32.394990	576,630.83	28.910000	514,598.00	-62,032.83	17.59
			Base 1.701293	30,283.01	1.464984	26,076.72	-4,206.29	0.04
BW1YVH903	WALMART DE MEXICO SAB DE CV COMMON STOCK							
		100.000	Local 42.823800	4,282.38	58.490000	5,849.00	1,566.62	0.20
			Base 2.249000	224.90	2.963920	296.39	71.49	0.00
<b>MEXICAN PESO Total</b>		169,000.000	Local	3,850,802.04		2,920,717.00	-930,085.04	99.83
			Base	202,114.75		148,004.31	-54,110.44	0.21
<b>NEW ISRAELI SHEQEL</b>							Exchange Rate:	3.476250
664713906	NICE LTD COMMON STOCK ILS1.0							
		769.000	Local 388.789753	298,979.32	511.000000	392,959.00	93,979.68	99.78
			Base 108.011912	83,061.16	146.997483	113,041.06	29,979.90	0.16
<b>NEW ISRAELI SHEQEL Total</b>		769.000	Local	298,979.32		392,959.00	93,979.68	99.78
			Base	83,061.16		113,041.06	29,979.90	0.16
<b>NEW TAIWAN DOLLAR</b>							Exchange Rate:	31.024500

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619095904	CHINA STEEL CORP COMMON STOCK TWD10.								
	77,000.000	Local		23.919122	1,841,772.40	23.000000	1,771,000.00	-70,772.40	6.16
		Base		0.790793	60,891.08	0.741350	57,083.92	-3,807.16	0.08
628784902	CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.								
	29,000.000	Local		105.084000	3,047,436.00	111.000000	3,219,000.00	171,564.00	11.19
		Base		3.474196	100,751.68	3.577818	103,756.71	3,005.03	0.14
629049909	TAIWAN MOBILE CO LTD COMMON STOCK TWD10.								
	27,000.000	Local		112.590000	3,039,930.00	112.000000	3,024,000.00	-15,930.00	10.51
		Base		3.722353	100,503.52	3.610050	97,471.35	-3,032.17	0.14
634854905	FORMOSA PLASTICS CORP COMMON STOCK TWD10.0								
	32,000.000	Local		88.570813	2,834,266.00	94.500000	3,024,000.00	189,734.00	10.51
		Base		2.928251	93,704.04	3.045980	97,471.35	3,767.31	0.14
643856909	HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.								
	24,000.000	Local		130.104000	3,122,496.00	73.200000	1,756,800.00	-1,365,696.00	6.11
		Base		4.301385	103,233.25	2.359426	56,626.21	-46,607.04	0.08
662158906	NAN YA PLASTICS CORP COMMON STOCK TWD10.0								
	41,000.000	Local		70.456317	2,888,709.00	69.700000	2,857,700.00	-31,009.00	9.93
		Base		2.329365	95,503.98	2.246612	92,111.07	-3,392.91	0.13
670039007	UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.								
	29,000.000	Local		56.144887	1,628,201.72	74.800000	2,169,200.00	540,998.28	7.54
		Base		1.856213	53,830.19	2.410998	69,918.94	16,088.75	0.10
688910900	TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.								
	40,000.000	Local		232.756850	9,310,273.98	272.000000	10,880,000.00	1,569,726.02	37.82
		Base		7.439576	297,583.03	8.767265	350,690.58	53,107.55	0.49
<b>NEW TAIWAN DOLLAR Total</b>									
	299,000.000	Local			27,713,085.10		28,701,700.00	988,614.90	99.78
		Base			906,000.77		925,130.13	19,129.36	1.29

**NORWEGIAN KRONE** Exchange Rate: 9.097650

473249902 TELENOR ASA COMMON STOCK NOK6.

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	3,767.000	Local	137.143393	516,619.16	182.550000	687,665.85	171,046.69	30.78	
		Base	15.796108	59,503.94	20.065621	75,587.20	16,083.26	0.11	
713360907	EQUINOR ASA COMMON STOCK NOK2.5								
	3,251.000	Local	142.471200	463,173.87	173.050000	562,585.55	99,411.68	25.18	
		Base	16.409763	53,348.14	19.021396	61,838.56	8,490.42	0.09	
775125909	YARA INTERNATIONAL ASA COMMON STOCK NOK1.7								
	1,069.000	Local	321.236024	343,401.31	391.800000	418,834.20	75,432.89	18.74	
		Base	36.999804	39,552.79	43.066067	46,037.63	6,484.84	0.06	
B11HK3901	NORSK HYDRO ASA COMMON STOCK NOK1.098								
	17,597.000	Local	46.041380	810,190.16	32.000000	563,104.00	-247,086.16	25.20	
		Base	5.303023	93,317.30	3.517392	61,895.54	-31,421.76	0.09	
<b>NORWEGIAN KRONE Total</b>									
	25,684.000	Local		2,133,384.50		2,232,189.60	98,805.10	99.90	
		Base		245,722.17		245,358.93	-363.24	0.34	
<b>PHILIPPINE PESO</b>							Exchange Rate:	51.830000	
605511906	AYALA LAND INC COMMON STOCK PHP1.0								
	87,200.000	Local	36.174187	3,154,389.10	49.450000	4,312,040.00	1,157,650.90	41.83	
		Base	0.724643	63,188.88	0.954081	83,195.83	20,006.95	0.12	
681884904	SM PRIME HOLDINGS INC COMMON STOCK PHP1.0								
	161,200.000	Local	31.466405	5,072,384.55	37.200000	5,996,640.00	924,255.45	58.17	
		Base	0.630337	101,610.27	0.717731	115,698.24	14,087.97	0.16	
<b>PHILIPPINE PESO Total</b>									
	248,400.000	Local		8,226,773.65		10,308,680.00	2,081,906.35	100.00	
		Base		164,799.15		198,894.07	34,094.92	0.28	
<b>POLISH ZLOTY</b>							Exchange Rate:	4.010100	
581006905	POLSKI KONCERN NAFTOWY ORLEN COMMON STOCK PLN1.25								
	2,476.000	Local	117.094317	289,925.53	98.700000	244,381.20	-45,544.33	96.84	
		Base	30.368752	75,193.03	24.612853	60,941.42	-14,251.61	0.08	

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<b>POLISH ZLOTY Total</b>								
		2,476.000	Local	289,925.53		244,381.20	-45,544.33	96.84
			Base	75,193.03		60,941.42	-14,251.61	0.08
							Exchange Rate:	0.813306
<b>POUND STERLING</b>								
008118002	BARRATT DEVELOPMENTS PLC COMMON STOCK GBP.1							
		3,144.000	Local	18,549.46	6.480000	20,373.12	1,823.66	0.36
			Base	23,943.65	7.967481	25,049.76	1,106.11	0.03
018270009	CRH PLC COMMON STOCK EUR.32							
		3,755.000	Local	94,690.18	27.880000	104,689.40	9,999.22	1.84
			Base	120,114.45	34.279841	128,720.80	8,606.35	0.18
023740905	DIAGEO PLC COMMON STOCK GBP.2893518							
		2,293.000	Local	52,090.87	33.330000	76,425.69	24,334.82	1.34
			Base	67,238.92	40.980885	93,969.17	26,730.25	0.13
028758902	BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25							
		2,415.000	Local	104,562.69	30.075000	72,631.13	-31,931.56	1.27
			Base	135,750.57	36.978702	89,303.57	-46,447.00	0.12
040520009	HALMA PLC COMMON STOCK GBP.1							
		7,750.000	Local	156,080.41	19.710000	152,752.50	-3,327.91	2.68
			Base	197,987.92	24.234421	187,816.76	-10,171.16	0.26
045449907	IMPERIAL BRANDS PLC COMMON STOCK GBP.1							
		2,036.000	Local	73,952.68	18.282000	37,222.15	-36,730.53	0.65
			Base	95,458.16	22.478624	45,766.48	-49,691.68	0.06
054052907	HSBC HOLDINGS PLC COMMON STOCK USD.5							
		20,003.000	Local	131,179.08	6.246000	124,938.74	-6,240.34	2.19
			Base	167,506.11	7.679766	153,618.37	-13,887.74	0.21
067760009	PEARSON PLC COMMON STOCK GBP.25							
		10,831.000	Local	88,112.64	7.380000	79,932.78	-8,179.86	1.40
			Base	111,770.84	9.074075	98,281.31	-13,489.53	0.14
068253004	PERSIMMON PLC COMMON STOCK GBP.1							

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		3,205.000	Local 23.957888	76,785.03	21.700000	69,548.50	-7,236.53	1.22
			Base 30.924855	99,114.16	26.681225	85,513.32	-13,600.84	0.12
070995006	PRUDENTIAL PLC COMMON STOCK GBP.05							
		3,384.000	Local 16.223915	54,901.73	14.750000	49,914.00	-4,987.73	0.88
			Base 20.580027	69,642.81	18.135855	61,371.73	-8,271.08	0.09
071887004	RIO TINTO PLC COMMON STOCK GBP.1							
		7,167.000	Local 31.393936	225,000.34	42.090000	301,659.03	76,658.69	5.29
			Base 40.062411	287,127.30	51.751739	370,904.71	83,777.41	0.52
079087003	SSE PLC COMMON STOCK GBP.5							
		11,297.000	Local 12.416395	140,268.01	12.455000	140,704.14	436.13	2.47
			Base 16.314402	184,303.80	15.314039	173,002.71	-11,301.09	0.24
079805909	BP PLC COMMON STOCK USD.25							
		95,995.000	Local 4.459587	428,098.05	5.158000	495,142.21	67,044.16	8.69
			Base 5.756438	552,589.22	6.342016	608,801.87	56,212.65	0.85
087061008	LLOYDS BANKING GROUP PLC COMMON STOCK							
		112,431.000	Local 0.579116	65,110.62	0.541200	60,847.66	-4,262.96	1.07
			Base 0.734609	82,592.78	0.665432	74,815.21	-7,777.57	0.10
087823001	TAYLOR WIMPEY PLC COMMON STOCK GBP.01							
		38,299.000	Local 1.979515	75,813.44	1.615000	61,852.89	-13,960.55	1.09
			Base 2.555159	97,860.03	1.985722	76,051.19	-21,808.84	0.11
092528900	GLAXOSMITHKLINE PLC COMMON STOCK GBP.25							
		6,961.000	Local 15.941065	110,965.75	17.446000	121,441.61	10,475.86	2.13
			Base 20.576736	143,234.66	21.450721	149,318.47	6,083.81	0.21
098952906	ASTRAZENECA PLC COMMON STOCK USD.25							
		1,849.000	Local 63.176106	116,812.62	72.610000	134,255.89	17,443.27	2.36
			Base 82.577534	152,685.86	89.277590	165,074.26	12,388.40	0.23
309135903	BT GROUP PLC MM COMMON STOCK GBP.05							
		61,939.000	Local 2.722754	168,644.63	1.785800	110,610.67	-58,033.96	1.94
			Base 3.538527	219,172.81	2.195730	136,001.30	-83,171.51	0.19
317430908	BURBERRY GROUP PLC COMMON STOCK GBP.0005							

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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,044.000	Local Base	17.760660 22.529388	36,302.79 46,050.07	21.740000 26.730407	44,436.56 54,636.95	8,133.77 8,586.88	0.78 0.08
320898901	NEXT PLC COMMON STOCK GBP.1	513.000	Local Base	56.470975 71.633411	28,969.61 36,747.94	61.860000 76.059933	31,734.18 39,018.75	2,764.57 2,270.81	0.56 0.05
ACI07KLY6	VODAFONE GROUP PLC COMMON STOCK USD.2095	146,188.000	Local Base	1.943840 2.505381	284,166.06 366,256.66	1.620000 1.991870	236,824.56 291,187.52	-47,341.50 -75,069.14	4.16 0.41
B033F2900	CENTRICA PLC COMMON STOCK GBP.061728	108,682.000	Local Base	1.349377 1.748602	146,653.02 190,041.58	0.737400 0.906670	80,142.11 98,538.69	-66,510.91 -91,502.89	1.41 0.14
B03MLX903	ROYAL DUTCH SHELL PLC A SHS COMMON STOCK EUR.07	20,414.000	Local Base	20.347018 26.263943	415,364.03 536,152.14	23.840000 29.312461	486,669.76 598,384.57	71,305.73 62,232.43	8.54 0.83
B03MM4906	ROYAL DUTCH SHELL PLC B SHS COMMON STOCK EUR.07	17,335.000	Local Base	20.765972 26.804729	359,978.12 464,659.98	23.960000 29.460006	415,346.60 510,689.21	55,368.48 46,029.23	7.29 0.71
B0744B906	BUNZL PLC COMMON STOCK GBP.3214286	332.000	Local Base	24.113373 31.125572	8,005.64 10,333.69	21.250000 26.127927	7,055.00 8,674.47	-950.64 -1,659.22	0.12 0.01
B10RZP905	UNILEVER PLC COMMON STOCK GBP.0311	1,210.000	Local Base	49.924537 63.329248	60,408.69 76,628.39	48.900000 60.124971	59,169.00 72,751.22	-1,239.69 -3,877.17	1.04 0.10
B19NLV907	EXPERIAN PLC COMMON STOCK USD.1	3,398.000	Local Base	24.001586 30.446001	81,557.39 103,455.51	25.990000 31.955992	88,314.02 108,586.46	6,756.63 5,130.95	1.55 0.15
B1CRLC906	MONDI PLC COMMON STOCK EUR.2	4,416.000	Local Base	20.698933 26.969042	91,406.49 119,095.29	15.580000 19.156381	68,801.28 84,594.58	-22,605.21 -34,500.71	1.21 0.12
B1FH8J905	SEVERN TRENT PLC COMMON STOCK GBP.9789								

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		3,358.000	Local 23.713335	79,629.38	21.650000	72,700.70	-6,928.68	1.28
			Base 30.609187	102,785.65	26.619747	89,389.11	-13,396.54	0.12
B1KJJ4906	WHITBREAD PLC COMMON STOCK GBP.767974	1,029.000	Local 47.393508	48,767.92	42.940000	44,185.26	-4,582.66	0.78
			Base 60.118639	61,862.08	52.796856	54,327.97	-7,534.11	0.08
B1XZS8907	ANGLO AMERICAN PLC COMMON STOCK USD.54945	7,340.000	Local 10.056553	73,815.10	18.712000	137,346.08	63,530.98	2.41
			Base 12.981005	95,280.58	23.007331	168,873.81	73,593.23	0.24
B24CGK904	RECKITT BENCKISER GROUP PLC COMMON STOCK GBP.1	294.000	Local 71.933707	21,148.51	63.440000	18,651.36	-2,497.15	0.33
			Base 92.852075	27,298.51	78.002621	22,932.77	-4,365.74	0.03
B2B0DG904	RELX PLC COMMON STOCK GBP.144397	3,578.000	Local 19.089053	68,300.63	19.325000	69,144.85	844.22	1.21
			Base 24.214452	86,639.31	23.761044	85,017.02	-1,622.29	0.12
B39J2M903	UNITED UTILITIES GROUP PLC COMMON STOCK GBP.05	10,123.000	Local 7.859361	79,560.31	8.258000	83,595.73	4,035.42	1.47
			Base 10.687273	108,187.26	10.153620	102,785.09	-5,402.17	0.14
B4T3BW902	GLENCORE PLC COMMON STOCK USD.01	71,462.000	Local 2.816529	201,274.77	2.447500	174,903.25	-26,371.52	3.07
			Base 3.648440	260,724.79	3.009322	215,052.21	-45,672.58	0.30
B8C3BL905	SAGE GROUP PLC/THE COMMON STOCK GBP.01051948	12,706.000	Local 7.393045	93,936.03	6.914000	87,849.28	-6,086.75	1.54
			Base 9.455098	120,136.48	8.501105	108,015.04	-12,121.44	0.15
B8KF9B904	WPP PLC COMMON STOCK GBP.1	8,158.000	Local 12.517290	102,116.05	10.180000	83,048.44	-19,067.61	1.46
			Base 16.026053	130,740.54	12.516814	102,112.17	-28,628.37	0.14
BD6K45906	COMPASS GROUP PLC COMMON STOCK GBP.1105	7,516.000	Local 17.660806	132,738.62	20.930000	157,309.88	24,571.26	2.76
			Base 22.578643	169,701.08	25.734471	193,420.29	23,719.21	0.27
BDR05C901	NATIONAL GRID PLC COMMON STOCK GBP.1243129							

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	31,941.000	Local		9.821460	313,707.25	8.819000	281,687.68	-32,019.57	4.94
		Base		12.667824	404,622.97	10.843397	346,348.95	-58,274.02	0.48
BH0P3Z907	BHP GROUP PLC COMMON STOCK USD.5								
	13,611.000	Local		11.167371	151,999.09	17.324000	235,796.96	83,797.87	4.14
		Base		14.414850	196,200.52	21.300716	289,924.04	93,723.52	0.40
BHJYC0905	INTERCONTINENTAL HOTELS GROU COMMON STOCK GBP.2085213								
	1,597.000	Local		48.074377	76,774.78	50.750000	81,047.75	4,272.97	1.42
		Base		62.635072	100,028.21	62.399638	99,652.22	-375.99	0.14
BJ1F4N900	MICRO FOCUS INTERNATIONAL COMMON STOCK GBP.1								
	5,826.000	Local		18.925839	110,261.94	11.368000	66,229.97	-44,031.97	1.16
		Base		23.855961	138,984.83	13.977519	81,433.03	-57,551.80	0.11
BJFFLV908	CRODA INTERNATIONAL PLC COMMON STOCK GBP.1060976								
	716.000	Local		38.984441	27,912.86	48.600000	34,797.60	6,884.74	0.61
		Base		50.321145	36,029.94	59.756107	42,785.37	6,755.43	0.06
BMJ6DW904	INFORMA PLC COMMON STOCK GBP.001								
	8,609.000	Local		8.102053	69,750.57	8.520000	73,348.68	3,598.11	1.29
		Base		10.277449	88,478.56	10.475762	90,185.83	1,707.27	0.13
BVYVFW900	AUTO TRADER GROUP PLC COMMON STOCK GBP.01								
	17,906.000	Local		4.256295	76,213.22	5.100000	91,320.60	15,107.38	1.60
		Base		5.576363	99,850.36	6.270703	112,283.20	12,432.84	0.16
BZ4BQC900	JOHNSON MATTHEY PLC COMMON STOCK GBP1.109245								
	2,546.000	Local		31.003028	78,933.71	30.570000	77,831.22	-1,102.49	1.37
		Base		40.018727	101,887.68	37.587329	95,697.34	-6,190.34	0.13
<b>POUND STERLING Total</b>									
	907,602.000	Local			5,501,270.81		5,604,230.47	102,959.66	98.36
		Base			7,086,954.65		6,890,678.87	-196,275.78	9.60
<b>QATARI RIAL</b>								Exchange Rate:	3.641750
667357909	INDUSTRIES QATAR COMMON STOCK QAR1.0								
	34,980.000	Local		9.501325	332,356.35	10.910000	381,631.80	49,275.45	87.14

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		Base	2.609537	91,281.61	2.995812	104,793.52	13,511.91	0.15
<b>QATARI RIAL Total</b>								
	34,980.000	Local		332,356.35		381,631.80	49,275.45	87.14
		Base		91,281.61		104,793.52	13,511.91	0.15
<b>SINGAPORE DOLLAR</b>							Exchange Rate:	1.382150
617520903	DBS GROUP HOLDINGS LTD COMMON STOCK							
	4,300.000	Local	23.281705	100,111.33	25.000000	107,500.00	7,388.67	15.56
		Base	16.850098	72,455.42	18.087762	77,777.38	5,321.96	0.11
630930907	CAPITALAND LTD COMMON STOCK							
	40,200.000	Local	3.637102	146,211.49	3.530000	141,906.00	-4,305.49	20.54
		Base	2.589237	104,087.34	2.553992	102,670.48	-1,416.86	0.14
691678007	UNITED OVERSEAS BANK LTD COMMON STOCK							
	5,600.000	Local	25.114852	140,643.17	25.660000	143,696.00	3,052.83	20.80
		Base	18.178407	101,799.08	18.565279	103,965.56	2,166.48	0.14
B02PY2901	SINGAPORE TELECOMMUNICATIONS COMMON STOCK							
	37,400.000	Local	3.454286	129,190.31	3.100000	115,940.00	-13,250.31	16.78
		Base	2.501454	93,554.38	2.242882	83,883.80	-9,670.58	0.12
B0F9V2906	OVERSEA CHINESE BANKING CORP COMMON STOCK							
	16,700.000	Local	10.189162	170,159.00	10.860000	181,362.00	11,203.00	26.26
		Base	7.253621	121,135.47	7.857324	131,217.31	10,081.84	0.18
<b>SINGAPORE DOLLAR Total</b>								
	104,200.000	Local		686,315.30		690,404.00	4,088.70	99.95
		Base		493,031.69		499,514.53	6,482.84	0.70
<b>SOUTH AFRICAN RAND</b>							Exchange Rate:	15.145000
656320900	MTN GROUP LTD COMMON STOCK ZAR.0001							
	12,031.000	Local	119.198439	1,434,076.42	96.300000	1,158,585.30	-275,491.12	13.09
		Base	8.722869	104,944.84	6.358534	76,499.52	-28,445.32	0.11

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662269901	NASPERS LTD N SHS COMMON STOCK ZAR.02								
	1,004.000	Local		2,463.706215	2,473,561.04	2,295.050000	2,304,230.20	-169,330.84	26.03
		Base		176.997779	177,705.77	151.538462	152,144.62	-25,561.15	0.21
677745903	SASOL LTD COMMON STOCK								
	3,159.000	Local		411.978262	1,301,439.33	253.060000	799,416.54	-502,022.79	9.03
		Base		30.148316	95,238.53	16.709145	52,784.19	-42,454.34	0.07
ACI065395	GROWTHPOINT PROPERTIES LTD REIT								
	62,670.000	Local		25.770289	1,615,024.00	23.100000	1,447,677.00	-167,347.00	16.36
		Base		1.885854	118,186.47	1.525256	95,587.78	-22,598.69	0.13
B4K90R901	LIFE HEALTHCARE GROUP HOLDIN COMMON STOCK								
	36,649.000	Local		29.158897	1,068,644.41	22.680000	831,199.32	-237,445.09	9.39
		Base		2.133830	78,202.74	1.497524	54,882.75	-23,319.99	0.08
BMP385909	REDEFINE PROPERTIES LTD REIT								
	148,383.000	Local		10.923002	1,620,787.86	7.830000	1,161,838.89	-458,948.97	13.13
		Base		0.799339	118,608.26	0.517002	76,714.35	-41,893.91	0.11
BZBFKT902	BID CORP LTD COMMON STOCK								
	3,510.000	Local		298.838222	1,048,922.16	322.050000	1,130,395.50	81,473.34	12.77
		Base		22.166952	77,806.00	21.264444	74,638.20	-3,167.80	0.10
<b>SOUTH AFRICAN RAND Total</b>									
	267,406.000	Local			10,562,455.22		8,833,342.75	-1,729,112.47	99.80
		Base			770,692.61		583,251.41	-187,441.20	0.81
<b>SOUTH KOREAN WON</b>								Exchange Rate:	1,196.150000
617507900	KT+G CORP COMMON STOCK KRW5000.								
	520.000	Local		103,582.798077	53,863,055.00	105,500.000000	54,860,000.00	996,945.00	3.48
		Base		91.544673	47,603.23	88.199641	45,863.81	-1,739.42	0.06
634445902	LG HOUSEHOLD + HEALTH CARE COMMON STOCK KRW5000.0								
	73.000	Local		1,183,946.397260	86,428,087.00	1,307,000.000000	95,411,000.00	8,982,913.00	6.05
		Base		1,085.492192	79,240.93	1,092.672324	79,765.08	524.15	0.11
634691901	LG CHEM LTD COMMON STOCK KRW5000.								

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	258.000	Local	276,220.786822	71,264,963.00	299,500.000000	77,271,000.00	6,006,037.00	4.90	
		Base	244.119109	62,982.73	250.386657	64,599.76	1,617.03	0.09	
639750900	SHINHAN FINANCIAL GROUP LTD COMMON STOCK KRW5000.								
	2,324.000	Local	48,839.036145	113,501,920.00	41,800.000000	97,143,200.00	-16,358,720.00	6.16	
		Base	43.163090	100,311.02	34.945450	81,213.23	-19,097.79	0.11	
645026907	SK HYNIX INC COMMON STOCK KRW5000.								
	994.000	Local	63,550.797787	63,169,493.00	82,200.000000	81,706,800.00	18,537,307.00	5.18	
		Base	53.717767	53,395.46	68.720478	68,308.16	14,912.70	0.10	
645105909	HYUNDAI MOTOR CO COMMON STOCK KRW5000.								
	741.000	Local	152,121.592443	112,722,100.00	134,000.000000	99,294,000.00	-13,428,100.00	6.30	
		Base	134.442416	99,621.83	112.026084	83,011.33	-16,610.50	0.12	
649092905	KIA MOTORS CORP COMMON STOCK KRW5000.0								
	1,176.000	Local	38,506.455782	45,283,592.00	45,600.000000	53,625,600.00	8,342,008.00	3.40	
		Base	33.211420	39,056.63	38.122309	44,831.84	5,775.21	0.06	
649573904	KOREA ELECTRIC POWER CORP COMMON STOCK KRW5000.								
	3,143.000	Local	44,685.717467	140,447,210.00	25,900.000000	81,403,700.00	-59,043,510.00	5.17	
		Base	39.492459	124,124.80	21.652803	68,054.76	-56,070.04	0.09	
653703009	LG CORP COMMON STOCK KRW5000.								
	1,162.000	Local	69,455.514630	80,707,308.00	70,000.000000	81,340,000.00	632,692.00	5.16	
		Base	61.383571	71,327.71	58.521088	68,001.50	-3,326.21	0.09	
669323008	POSCO COMMON STOCK KRW5000.								
	390.000	Local	255,704.389744	99,724,712.00	227,000.000000	88,530,000.00	-11,194,712.00	5.62	
		Base	225.987103	88,134.97	189.775530	74,012.46	-14,122.51	0.10	
677172009	SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0								
	6,875.000	Local	44,193.909382	303,833,127.00	49,050.000000	337,218,750.00	33,385,623.00	21.40	
		Base	37.760884	259,606.08	41.006563	281,920.12	22,314.04	0.39	
ACI0B34K8	SAMSUNG C+T CORP COMMON STOCK KRW100.0								
	771.000	Local	132,105.600519	101,853,418.00	89,700.000000	69,158,700.00	-32,694,718.00	4.39	
		Base	121.120013	93,383.53	74.990595	57,817.75	-35,565.78	0.08	
ACI0Q6P48	SAMSUNG BIOLOGICS CO LTD COMMON STOCK KRW2500.0								

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		170.000	Local 243,694.794118 Base 216.829588	41,428,115.00 36,861.03	307,500.000000 257.074782	52,275,000.00 43,702.71	10,846,885.00 6,841.68	3.32 0.06
B0C5YV900	CELLTRION INC COMMON STOCK KRW1000.0	856.000	Local 183,999.892523 Base 164.070175	157,503,908.00 140,444.07	164,000.000000 137.106550	140,384,000.00 117,363.21	-17,119,908.00 -23,080.86	8.91 0.16
B0P5XC909	HELIXMITH CO LTD COMMON STOCK KRW500.0	545.000	Local 241,392.959633 Base 213.669358	131,559,163.00 116,449.80	66,300.000000 55.427831	36,133,500.00 30,208.17	-95,425,663.00 -86,241.63	2.29 0.04
B39Z8L903	SK HOLDINGS CO LTD COMMON STOCK KRW200.0	416.000	Local 249,839.370192 Base 220.803678	103,933,178.00 91,854.33	204,000.000000 170.547172	84,864,000.00 70,947.62	-19,069,178.00 -20,906.71	5.38 0.10
B613DJ904	HANMI PHARM CO LTD COMMON STOCK KRW2500.	129.000	Local 410,393.155039 Base 365.150930	52,940,717.00 47,104.47	276,000.000000 230.740292	35,604,000.00 29,765.50	-17,336,717.00 -17,338.97	2.26 0.04
BYYNHB906	SILAJEN INC COMMON STOCK KRW500.0	1,151.000	Local 77,562.000000 Base 68.635899	89,273,862.00 78,999.92	8,140.000000 6.805167	9,369,140.00 7,832.75	-79,904,722.00 -71,167.17	0.59 0.01
<b>SOUTH KOREAN WON Total</b>		21,694.000	Local Base	1,849,437,928.00 1,630,502.54		1,575,592,390.00 1,317,219.76	-273,845,538.00 -313,282.78	99.98 1.83
<b>SWEDISH KRONA</b>							Exchange Rate:	9.844050
568743900	HENNES + MAURITZ AB B SHS COMMON STOCK	3,718.000	Local 152.244866 Base 16.062466	566,046.41 59,720.25	190.840000 19.386330	709,543.12 72,078.37	143,496.71 12,358.12	7.81 0.10
595937905	ERICSSON LM B SHS COMMON STOCK SEK5.0	36,004.000	Local 79.513742 Base 8.555853	2,862,812.77 308,044.94	78.660000 7.990614	2,832,074.64 287,694.05	-30,738.13 -20,350.89	31.17 0.40
597838903	TELIA CO AB COMMON STOCK SEK3.2	7,998.000	Local 36.798792	294,316.74	44.070000	352,471.86	58,155.12	3.88

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QS INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
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STATE STREET

As of: September 30, 2019

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	4.163277	33,297.89	4.476816	35,805.57	2,507.68	0.05
718762909	LUNDIN PETROLEUM AB COMMON STOCK SEK.01							
		2,207.000 Local	231.148360	510,144.43	295.300000	651,727.10	141,582.67	7.17
		Base	25.435718	56,136.63	29.997816	66,205.18	10,068.55	0.09
AC11BX9N9	BOLIDEN AB COMMON STOCK SEK2.11							
		3,488.000 Local	237.668231	828,986.79	226.250000	789,160.00	-39,826.79	8.69
		Base	26.888893	93,788.46	22.983427	80,166.19	-13,622.27	0.11
B00L2M903	MILLICOM INTL CELLULAR SDR SDR USD1.5							
		876.000 Local	489.329658	428,652.78	477.600000	418,377.60	-10,275.18	4.61
		Base	55.360925	48,496.17	48.516617	42,500.56	-5,995.61	0.06
B1VQ25903	SANDVIK AB COMMON STOCK SEK1.2							
		6,075.000 Local	142.301799	864,483.43	153.350000	931,601.25	67,117.82	10.25
		Base	16.099491	97,804.41	15.577938	94,635.97	-3,168.44	0.13
B1XF7L901	HEXAGON AB B SHS COMMON STOCK EUR.22							
		3,067.000 Local	439.998040	1,349,473.99	474.600000	1,455,598.20	106,124.21	16.02
		Base	47.883485	146,858.65	48.211864	147,865.79	1,007.14	0.21
B97C73904	TELE2 AB B SHS COMMON STOCK SEK1.25							
		6,432.000 Local	92.679832	596,116.68	146.500000	942,288.00	346,171.32	10.37
		Base	10.485448	67,442.40	14.882086	95,721.58	28,279.18	0.13
<b>SWEDISH KRONA Total</b>								
		69,865.000 Local		8,301,034.02		9,082,841.77	781,807.75	99.97
		Base		911,589.80		922,673.26	11,083.46	1.29
<b>SWISS FRANC</b>							Exchange Rate:	0.998050
553397902	SWISSCOM AG REG COMMON STOCK CHF1.0							
		123.000 Local	444.322439	54,651.66	492.300000	60,552.90	5,901.24	2.64
		Base	449.537073	55,293.06	493.261861	60,671.21	5,378.15	0.08
598061901	GIVAUDAN REG COMMON STOCK CHF10.0							
		70.000 Local	1,957.464000	137,022.48	2,784.000000	194,880.00	57,857.52	8.50
		Base	1,980.437000	138,630.59	2,789.439407	195,260.76	56,630.17	0.27



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598381903	ZURICH INSURANCE GROUP AG COMMON STOCK CHF.1							
		359.000	Local 276.125738	99,129.14	382.000000	137,138.00	38,008.86	5.98
			Base 279.366379	100,292.53	382.746355	137,405.94	37,113.41	0.19
710306903	NOVARTIS AG REG COMMON STOCK CHF.5							
		2,263.000	Local 78.603111	177,878.84	86.540000	195,840.02	17,961.18	8.54
			Base 79.336182	179,537.78	86.709083	196,222.65	16,684.87	0.27
710889908	ABB LTD REG COMMON STOCK CHF.12							
		5,845.000	Local 19.252459	112,530.62	19.610000	114,620.45	2,089.83	5.00
			Base 19.372568	113,232.66	19.648314	114,844.40	1,611.74	0.16
711038901	ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK							
		666.000	Local 271.518108	180,831.06	290.450000	193,439.70	12,608.64	8.43
			Base 273.925646	182,434.48	291.017484	193,817.64	11,383.16	0.27
711072900	ADECCO GROUP AG REG COMMON STOCK CHF.1							
		1,312.000	Local 74.552157	97,812.43	55.220000	72,448.64	-25,363.79	3.16
			Base 75.427111	98,960.37	55.327889	72,590.19	-26,370.18	0.10
711075903	LAFARGEHOLCIM LTD REG COMMON STOCK CHF2.0							
		3,436.000	Local 53.930137	185,303.95	49.120000	168,776.32	-16,527.63	7.36
			Base 54.514144	187,310.60	49.215971	169,106.08	-18,204.52	0.24
712387901	NESTLE SA REG COMMON STOCK CHF.1							
		3,006.000	Local 87.601065	263,328.80	108.280000	325,489.68	62,160.88	14.19
			Base 88.403676	265,741.45	108.491559	326,125.62	60,384.17	0.45
714789906	TEMENOS AG REG COMMON STOCK CHF5.0							
		1,223.000	Local 139.162404	170,195.62	167.000000	204,241.00	34,045.38	8.90
			Base 140.081464	171,319.63	167.326286	204,640.05	33,320.42	0.29
718472905	SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25							
		244.000	Local 406.068115	99,080.62	264.900000	64,635.60	-34,445.02	2.82
			Base 410.833770	100,243.44	265.417564	64,761.89	-35,481.55	0.09
ACI00MQT5	SWISS RE AG COMMON STOCK CHF.1							
		1,134.000	Local 89.129506	101,072.86	104.100000	118,049.40	16,976.54	5.15
			Base 90.175547	102,259.07	104.303392	118,280.05	16,020.98	0.16

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ACI06R7K8	CIE FINANCIERE RICHEMONT REG COMMON STOCK CHF1.0							
		2,243.000	Local 83.923165	188,239.66	73.220000	164,232.46	-24,007.20	7.16
			Base 84.670397	189,915.70	73.363058	164,553.34	-25,362.36	0.23
ACI136GD1	SIKA AG REG COMMON STOCK CHF.01							
		1,080.000	Local 106.835796	115,382.66	146.000000	157,680.00	42,297.34	6.87
			Base 108.089639	116,736.81	146.285256	157,988.08	41,251.27	0.22
ACI198PY5	ALCON INC COMMON STOCK CHF.04							
		473.000	Local 45.688457	21,610.64	58.200000	27,528.60	5,917.96	1.20
			Base 46.264059	21,882.90	58.313712	27,582.39	5,699.49	0.04
B0R80X901	DUFRY AG REG COMMON STOCK CHF5.0							
		603.000	Local 159.357413	96,092.52	83.480000	50,338.44	-45,754.08	2.19
			Base 161.227662	97,220.28	83.643104	50,436.79	-46,783.49	0.07
B1WGG9901	GEBERIT AG REG COMMON STOCK CHF.1							
		85.000	Local 448.123294	38,090.48	476.600000	40,511.00	2,420.52	1.77
			Base 452.780824	38,486.37	477.531186	40,590.15	2,103.78	0.06
<b>SWISS FRANC Total</b>								
		24,165.000	Local	2,138,254.04		2,290,402.21	152,148.17	99.86
			Base	2,159,497.72		2,294,877.23	135,379.51	3.20
<b>THAILAND BAHT</b>							Exchange Rate:	30.585000
ACI0SCQN0	AIRPORTS OF THAILAND PCL FOR FOREIGN SH. THB1.0 A							
		48,300.000	Local 65.264419	3,152,271.43	74.750000	3,610,425.00	458,153.57	20.33
			Base 2.014662	97,308.19	2.444009	118,045.61	20,737.42	0.16
B08YDF900	CP ALL PCL FOREIGN FOREIGN SH. THB1.0 A							
		53,200.000	Local 82.817938	4,405,914.29	81.250000	4,322,500.00	-83,414.29	24.34
			Base 2.651659	141,068.26	2.656531	141,327.45	259.19	0.20
B6SR7L904	CENTRAL PATTANA PUB CO LTD COMMON STOCK THB.5 L							
		55,100.000	Local 75.311780	4,149,679.09	68.000000	3,746,800.00	-402,879.09	21.10
			Base 2.411327	132,864.14	2.223312	122,504.50	-10,359.64	0.17
BD0BDJ902	PTT PCL/FOREIGN FOREIGN SH. THB1.0 A							

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		56,900.000	Local Base	38.931937 1.122767	2,215,227.21 63,885.43	46.250000 1.512179	2,631,625.00 86,042.99	416,397.79 22,157.56	14.82 0.12
BLZGSM902	BANGKOK DUSIT MED SERVICE F FOREIGN SH. THB.1 A	123,900.000	Local Base	19.215763 0.566519	2,380,833.06 70,191.73	24.200000 0.791238	2,998,380.00 98,034.33	617,546.94 27,842.60	16.89 0.14
<b>THAILAND BAHT Total</b>		337,400.000	Local Base		16,303,925.08 505,317.75		17,309,730.00 565,954.88	1,005,804.92 60,637.13	97.48 0.79
<b>TURKISH LIRA</b>							Exchange Rate:	5.647000	
B03MYT908	TUPRAS TURKIYE PETROL RAFINE COMMON STOCK TRY1.	2,188.000	Local Base	87.897262 24.712802	192,319.21 54,071.61	143.500000 25.411723	313,978.00 55,600.85	121,658.79 1,529.24	99.54 0.08
<b>TURKISH LIRA Total</b>		2,188.000	Local Base		192,319.21 54,071.61		313,978.00 55,600.85	121,658.79 1,529.24	99.54 0.08
<b>UAE DIRHAM</b>							Exchange Rate:	3.673150	
632217907	EMIRATES TELECOM GROUP CO COMMON STOCK AED1.0	20,430.000	Local Base	17.714160 4.822804	361,900.29 98,529.89	16.500000 4.492057	337,095.00 91,772.73	-24,805.29 -6,757.16	54.77 0.13
B01RM2901	EMAAR PROPERTIES PJSC COMMON STOCK AED1.0	59,423.000	Local Base	8.676936 2.362357	515,609.57 140,378.32	4.610000 1.255054	273,940.03 74,579.05	-241,669.54 -65,799.27	44.51 0.10
<b>UAE DIRHAM Total</b>		79,853.000	Local Base		877,509.86 238,908.21		611,035.03 166,351.78	-266,474.83 -72,556.43	99.28 0.23
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
00130H105	AES CORP COMMON STOCK USD.01								

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,500.000	Local 16.849512	42,123.78	16.340000	40,850.00	-1,273.78	0.14
			Base 16.849512	42,123.78	16.340000	40,850.00	-1,273.78	0.06
00206R102	AT+T INC COMMON STOCK USD1.0	1,898.000	Local 36.594557	69,456.47	37.840000	71,820.32	2,363.85	0.25
			Base 36.594557	69,456.47	37.840000	71,820.32	2,363.85	0.10
002824100	ABBOTT LABORATORIES COMMON STOCK	1,900.000	Local 43.980300	83,562.57	83.670000	158,973.00	75,410.43	0.56
			Base 43.980300	83,562.57	83.670000	158,973.00	75,410.43	0.22
00287Y109	ABBVIE INC COMMON STOCK USD.01	1,100.000	Local 66.784100	73,462.51	75.720000	83,292.00	9,829.49	0.29
			Base 66.784100	73,462.51	75.720000	83,292.00	9,829.49	0.12
00724F101	ADOBE INC COMMON STOCK USD.0001	400.000	Local 135.075000	54,030.00	276.250000	110,500.00	56,470.00	0.39
			Base 135.075000	54,030.00	276.250000	110,500.00	56,470.00	0.15
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0	400.000	Local 144.660000	57,864.00	221.860000	88,744.00	30,880.00	0.31
			Base 144.660000	57,864.00	221.860000	88,744.00	30,880.00	0.12
012653101	ALBEMARLE CORP COMMON STOCK USD.01	700.000	Local 111.845000	78,291.50	69.520000	48,664.00	-29,627.50	0.17
			Base 111.845000	78,291.50	69.520000	48,664.00	-29,627.50	0.07
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	300.000	Local 152.093733	45,628.12	154.040000	46,212.00	583.88	0.16
			Base 152.093733	45,628.12	154.040000	46,212.00	583.88	0.06
01609W102	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	2,200.000	Local 150.368932	330,811.65	167.230000	367,906.00	37,094.35	1.29
			Base 150.368932	330,811.65	167.230000	367,906.00	37,094.35	0.51
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01	1,400.000	Local 49.224321	68,914.05	53.930000	75,502.00	6,587.95	0.27
			Base 49.224321	68,914.05	53.930000	75,502.00	6,587.95	0.11
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	100.000	Local		926.812500	92,681.25	1,219.000000	121,900.00	29,218.75	0.43
		Base		926.812500	92,681.25	1,219.000000	121,900.00	29,218.75	0.17
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
	100.000	Local		948.222500	94,822.25	1,221.140000	122,114.00	27,291.75	0.43
		Base		948.222500	94,822.25	1,221.140000	122,114.00	27,291.75	0.17
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
	3,900.000	Local		59.911979	233,656.72	40.900000	159,510.00	-74,146.72	0.56
		Base		59.911979	233,656.72	40.900000	159,510.00	-74,146.72	0.22
023135106	AMAZON.COM INC COMMON STOCK USD.01								
	200.000	Local		1,122.742500	224,548.50	1,735.910000	347,182.00	122,633.50	1.22
		Base		1,122.742500	224,548.50	1,735.910000	347,182.00	122,633.50	0.48
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
	700.000	Local		76.363743	53,454.62	80.050000	56,035.00	2,580.38	0.20
		Base		76.363743	53,454.62	80.050000	56,035.00	2,580.38	0.08
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
	1,700.000	Local		75.693924	128,679.67	93.690000	159,273.00	30,593.33	0.56
		Base		75.693924	128,679.67	93.690000	159,273.00	30,593.33	0.22
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
	900.000	Local		78.831300	70,948.17	118.280000	106,452.00	35,503.83	0.37
		Base		78.831300	70,948.17	118.280000	106,452.00	35,503.83	0.15
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
	300.000	Local		62.976300	18,892.89	55.700000	16,710.00	-2,182.89	0.06
		Base		62.976300	18,892.89	55.700000	16,710.00	-2,182.89	0.02
03027X100	AMERICAN TOWER CORP REIT USD.01								
	1,400.000	Local		148.270221	207,578.31	221.130000	309,582.00	102,003.69	1.09
		Base		148.270221	207,578.31	221.130000	309,582.00	102,003.69	0.43
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
	200.000	Local		117.798350	23,559.67	124.230000	24,846.00	1,286.33	0.09
		Base		117.798350	23,559.67	124.230000	24,846.00	1,286.33	0.03
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								

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		300.000	Local 128.828800	38,648.64	147.100000	44,130.00	5,481.36	0.16
			Base 128.828800	38,648.64	147.100000	44,130.00	5,481.36	0.06
031162100	AMGEN INC COMMON STOCK USD.0001	500.000	Local 163.750600	81,875.30	193.510000	96,755.00	14,879.70	0.34
			Base 163.750600	81,875.30	193.510000	96,755.00	14,879.70	0.13
036752103	ANTHEM INC COMMON STOCK USD.01	200.000	Local 180.898000	36,179.60	240.100000	48,020.00	11,840.40	0.17
			Base 180.898000	36,179.60	240.100000	48,020.00	11,840.40	0.07
037411105	APACHE CORP COMMON STOCK USD.625	2,000.000	Local 46.958700	93,917.40	25.600000	51,200.00	-42,717.40	0.18
			Base 46.958700	93,917.40	25.600000	51,200.00	-42,717.40	0.07
037833100	APPLE INC COMMON STOCK USD.00001	2,400.000	Local 152.444750	365,867.40	223.970000	537,528.00	171,660.60	1.89
			Base 152.444750	365,867.40	223.970000	537,528.00	171,660.60	0.75
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01	600.000	Local 41.554800	24,932.88	49.900000	29,940.00	5,007.12	0.11
			Base 41.554800	24,932.88	49.900000	29,940.00	5,007.12	0.04
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK	1,300.000	Local 41.996700	54,595.71	41.070000	53,391.00	-1,204.71	0.19
			Base 41.996700	54,595.71	41.070000	53,391.00	-1,204.71	0.07
049560105	ATMOS ENERGY CORP COMMON STOCK	700.000	Local 104.684614	73,279.23	113.890000	79,723.00	6,443.77	0.28
			Base 104.684614	73,279.23	113.890000	79,723.00	6,443.77	0.11
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	500.000	Local 98.701700	49,350.85	161.420000	80,710.00	31,359.15	0.28
			Base 98.701700	49,350.85	161.420000	80,710.00	31,359.15	0.11
053484101	AVALONBAY COMMUNITIES INC REIT USD.01	300.000	Local 188.796700	56,639.01	215.330000	64,599.00	7,959.99	0.23
			Base 188.796700	56,639.01	215.330000	64,599.00	7,959.99	0.09
056752108	BAIDU INC SPON ADR ADR USD.00005							

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		700.000	Local 127.933557	89,553.49	102.760000	71,932.00	-17,621.49	0.25
			Base 127.933557	89,553.49	102.760000	71,932.00	-17,621.49	0.10
058498106	BALL CORP COMMON STOCK	1,100.000	Local 40.169600	44,186.56	72.810000	80,091.00	35,904.44	0.28
			Base 40.169600	44,186.56	72.810000	80,091.00	35,904.44	0.11
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01	4,500.000	Local 23.949200	107,771.40	29.170000	131,265.00	23,493.60	0.46
			Base 23.949200	107,771.40	29.170000	131,265.00	23,493.60	0.18
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	500.000	Local 47.707600	23,853.80	45.210000	22,605.00	-1,248.80	0.08
			Base 47.707600	23,853.80	45.210000	22,605.00	-1,248.80	0.03
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	1,200.000	Local 55.691900	66,830.28	87.470000	104,964.00	38,133.72	0.37
			Base 55.691900	66,830.28	87.470000	104,964.00	38,133.72	0.15
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0	200.000	Local 183.741000	36,748.20	252.960000	50,592.00	13,843.80	0.18
			Base 183.741000	36,748.20	252.960000	50,592.00	13,843.80	0.07
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	600.000	Local 184.242150	110,545.29	208.020000	124,812.00	14,266.71	0.44
			Base 184.242150	110,545.29	208.020000	124,812.00	14,266.71	0.17
09062X103	BIOGEN INC COMMON STOCK USD.0005	300.000	Local 270.438200	81,131.46	232.820000	69,846.00	-11,285.46	0.25
			Base 270.438200	81,131.46	232.820000	69,846.00	-11,285.46	0.10
09247X101	BLACKROCK INC COMMON STOCK USD.01	100.000	Local 384.663300	38,466.33	445.640000	44,564.00	6,097.67	0.16
			Base 384.663300	38,466.33	445.640000	44,564.00	6,097.67	0.06
097023105	BOEING CO/THE COMMON STOCK USD5.0	300.000	Local 183.370000	55,011.00	380.470000	114,141.00	59,130.00	0.40
			Base 183.370000	55,011.00	380.470000	114,141.00	59,130.00	0.16
101121101	BOSTON PROPERTIES INC REIT USD.01							

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		400.000	Local 123.807900	49,523.16	129.660000	51,864.00	2,340.84	0.18
			Base 123.807900	49,523.16	129.660000	51,864.00	2,340.84	0.07
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	1,900.000	Local 26.437400	50,231.06	40.690000	77,311.00	27,079.94	0.27
			Base 26.437400	50,231.06	40.690000	77,311.00	27,079.94	0.11
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	600.000	Local 55.210500	33,126.30	50.710000	30,426.00	-2,700.30	0.11
			Base 55.210500	33,126.30	50.710000	30,426.00	-2,700.30	0.04
11135F101	BROADCOM INC COMMON STOCK	200.000	Local 224.073300	44,814.66	276.070000	55,214.00	10,399.34	0.19
			Base 224.073300	44,814.66	276.070000	55,214.00	10,399.34	0.08
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15	500.000	Local 57.815380	28,907.69	62.780000	31,390.00	2,482.31	0.11
			Base 57.815380	28,907.69	62.780000	31,390.00	2,482.31	0.04
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	1,100.000	Local 63.028300	69,331.13	40.370000	44,407.00	-24,924.13	0.16
			Base 63.028300	69,331.13	40.370000	44,407.00	-24,924.13	0.06
12504L109	CBRE GROUP INC A COMMON STOCK USD.01	1,100.000	Local 35.722400	39,294.64	53.010000	58,311.00	19,016.36	0.21
			Base 35.722400	39,294.64	53.010000	58,311.00	19,016.36	0.08
125523100	CIGNA CORP COMMON STOCK USD.01	389.000	Local 166.071285	64,601.73	151.790000	59,046.31	-5,555.42	0.21
			Base 166.071285	64,601.73	151.790000	59,046.31	-5,555.42	0.08
12572Q105	CME GROUP INC COMMON STOCK USD.01	500.000	Local 118.230400	59,115.20	211.340000	105,670.00	46,554.80	0.37
			Base 118.230400	59,115.20	211.340000	105,670.00	46,554.80	0.15
125896100	CMS ENERGY CORP COMMON STOCK USD.01	1,300.000	Local 58.130915	75,570.19	63.950000	83,135.00	7,564.81	0.29
			Base 58.130915	75,570.19	63.950000	83,135.00	7,564.81	0.12
126408103	CSX CORP COMMON STOCK USD1.0							

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		100.000	Local 51.465800	5,146.58	69.270000	6,927.00	1,780.42	0.02
			Base 51.465800	5,146.58	69.270000	6,927.00	1,780.42	0.01
126650100	CVS HEALTH CORP COMMON STOCK USD.01	970.000	Local 78.095598	75,752.73	63.070000	61,177.90	-14,574.83	0.22
			Base 78.095598	75,752.73	63.070000	61,177.90	-14,574.83	0.09
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1	2,000.000	Local 22.050000	44,100.00	17.570000	35,140.00	-8,960.00	0.12
			Base 22.050000	44,100.00	17.570000	35,140.00	-8,960.00	0.05
133131102	CAMDEN PROPERTY TRUST REIT USD.01	900.000	Local 106.486178	95,837.56	111.010000	99,909.00	4,071.44	0.35
			Base 106.486178	95,837.56	111.010000	99,909.00	4,071.44	0.14
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	800.000	Local 82.620000	66,096.00	90.980000	72,784.00	6,688.00	0.26
			Base 82.620000	66,096.00	90.980000	72,784.00	6,688.00	0.10
149123101	CATERPILLAR INC COMMON STOCK USD1.0	400.000	Local 99.958500	39,983.40	126.310000	50,524.00	10,540.60	0.18
			Base 99.958500	39,983.40	126.310000	50,524.00	10,540.60	0.07
150870103	CELANESE CORP COMMON STOCK USD.0001	500.000	Local 84.938200	42,469.10	122.290000	61,145.00	18,675.90	0.22
			Base 84.938200	42,469.10	122.290000	61,145.00	18,675.90	0.09
151020104	CELGENE CORP COMMON STOCK USD.01	1,000.000	Local 124.009200	124,009.20	99.300000	99,300.00	-24,709.20	0.35
			Base 124.009200	124,009.20	99.300000	99,300.00	-24,709.20	0.14
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01	1,500.000	Local 29.570000	44,355.00	30.180000	45,270.00	915.00	0.16
			Base 29.570000	44,355.00	30.180000	45,270.00	915.00	0.06
156782104	CERNER CORP COMMON STOCK USD.01	400.000	Local 64.399700	25,759.88	68.170000	27,268.00	1,508.12	0.10
			Base 64.399700	25,759.88	68.170000	27,268.00	1,508.12	0.04
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							

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		100.000	Local 343.477800	34,347.78	412.120000	41,212.00	6,864.22	0.15
			Base 343.477800	34,347.78	412.120000	41,212.00	6,864.22	0.06
166764100	CHEVRON CORP COMMON STOCK USD.75	2,700.000	Local 112.672019	304,214.45	118.600000	320,220.00	16,005.55	1.13
			Base 112.672019	304,214.45	118.600000	320,220.00	16,005.55	0.45
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0	800.000	Local 48.430000	38,744.00	75.240000	60,192.00	21,448.00	0.21
			Base 48.430000	38,744.00	75.240000	60,192.00	21,448.00	0.08
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01	800.000	Local 88.970000	71,176.00	47.940000	38,352.00	-32,824.00	0.13
			Base 88.970000	71,176.00	47.940000	38,352.00	-32,824.00	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001	2,000.000	Local 34.254800	68,509.60	49.410000	98,820.00	30,310.40	0.35
			Base 34.254800	68,509.60	49.410000	98,820.00	30,310.40	0.14
172967424	CITIGROUP INC COMMON STOCK USD.01	1,100.000	Local 60.737400	66,811.14	69.080000	75,988.00	9,176.86	0.27
			Base 60.737400	66,811.14	69.080000	75,988.00	9,176.86	0.11
189054109	CLOROX COMPANY COMMON STOCK USD1.0	300.000	Local 145.330000	43,599.00	151.870000	45,561.00	1,962.00	0.16
			Base 145.330000	43,599.00	151.870000	45,561.00	1,962.00	0.06
191216100	COCA COLA CO/THE COMMON STOCK USD.25	7,900.000	Local 47.649920	376,434.37	54.440000	430,076.00	53,641.63	1.51
			Base 47.649920	376,434.37	54.440000	430,076.00	53,641.63	0.60
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	1,800.000	Local 71.748900	129,148.02	73.510000	132,318.00	3,169.98	0.47
			Base 71.748900	129,148.02	73.510000	132,318.00	3,169.98	0.18
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01	2,400.000	Local 38.603671	92,648.81	45.080000	108,192.00	15,543.19	0.38
			Base 38.603671	92,648.81	45.080000	108,192.00	15,543.19	0.15
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,300.000	Local	29.650000	68,195.00	30.680000	70,564.00	2,369.00	0.25	
		Base	29.650000	68,195.00	30.680000	70,564.00	2,369.00	0.10	
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
	800.000	Local	128.457800	102,766.24	67.900000	54,320.00	-48,446.24	0.19	
		Base	128.457800	102,766.24	67.900000	54,320.00	-48,446.24	0.08	
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
	1,400.000	Local	46.215900	64,702.26	56.980000	79,772.00	15,069.74	0.28	
		Base	46.215900	64,702.26	56.980000	79,772.00	15,069.74	0.11	
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
	500.000	Local	78.983100	39,491.55	94.470000	47,235.00	7,743.45	0.17	
		Base	78.983100	39,491.55	94.470000	47,235.00	7,743.45	0.07	
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
	400.000	Local	183.046425	73,218.57	207.280000	82,912.00	9,693.43	0.29	
		Base	183.046425	73,218.57	207.280000	82,912.00	9,693.43	0.12	
219350105	CORNING INC COMMON STOCK USD.5								
	1,900.000	Local	28.144863	53,475.24	28.520000	54,188.00	712.76	0.19	
		Base	28.144863	53,475.24	28.520000	54,188.00	712.76	0.08	
22052L104	CORTEVA INC COMMON STOCK USD.01								
	1,096.000	Local	36.921141	40,465.57	28.000000	30,688.00	-9,777.57	0.11	
		Base	36.921141	40,465.57	28.000000	30,688.00	-9,777.57	0.04	
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
	2,800.000	Local	220.603914	617,690.96	288.110000	806,708.00	189,017.04	2.84	
		Base	220.603914	617,690.96	288.110000	806,708.00	189,017.04	1.12	
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
	1,300.000	Local	102.239446	132,911.28	139.010000	180,713.00	47,801.72	0.64	
		Base	102.239446	132,911.28	139.010000	180,713.00	47,801.72	0.25	
22943F100	CTRIIP.COM INTERNATIONAL ADR ADR USD.01								
	1,900.000	Local	51.911800	98,632.42	29.290000	55,651.00	-42,981.42	0.20	
		Base	51.911800	98,632.42	29.290000	55,651.00	-42,981.42	0.08	
231021106	CUMMINS INC COMMON STOCK USD2.5								

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		600.000	Local 158.768300	95,260.98	162.670000	97,602.00	2,341.02	0.34
			Base 158.768300	95,260.98	162.670000	97,602.00	2,341.02	0.14
233331107	DTE ENERGY COMPANY COMMON STOCK	500.000	Local 104.105320	52,052.66	132.960000	66,480.00	14,427.34	0.23
			Base 104.105320	52,052.66	132.960000	66,480.00	14,427.34	0.09
235851102	DANAHER CORP COMMON STOCK USD.01	800.000	Local 82.960800	66,368.64	144.430000	115,544.00	49,175.36	0.41
			Base 82.960800	66,368.64	144.430000	115,544.00	49,175.36	0.16
244199105	DEERE + CO COMMON STOCK USD1.0	100.000	Local 111.030000	11,103.00	168.680000	16,868.00	5,765.00	0.06
			Base 111.030000	11,103.00	168.680000	16,868.00	5,765.00	0.02
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1	2,500.000	Local 37.261600	93,154.00	24.060000	60,150.00	-33,004.00	0.21
			Base 37.261600	93,154.00	24.060000	60,150.00	-33,004.00	0.08
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	500.000	Local 120.180000	60,090.00	89.910000	44,955.00	-15,135.00	0.16
			Base 120.180000	60,090.00	89.910000	44,955.00	-15,135.00	0.06
253868103	DIGITAL REALTY TRUST INC REIT USD.01	900.000	Local 111.394700	100,255.23	129.810000	116,829.00	16,573.77	0.41
			Base 111.394700	100,255.23	129.810000	116,829.00	16,573.77	0.16
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01	862.000	Local 94.182622	81,185.42	130.320000	112,335.84	31,150.42	0.40
			Base 94.182622	81,185.42	130.320000	112,335.84	31,150.42	0.16
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01	700.000	Local 61.321900	42,925.33	81.090000	56,763.00	13,837.67	0.20
			Base 61.321900	42,925.33	81.090000	56,763.00	13,837.67	0.08
25746U109	DOMINION ENERGY INC COMMON STOCK	1,500.000	Local 76.204000	114,306.00	81.040000	121,560.00	7,254.00	0.43
			Base 76.204000	114,306.00	81.040000	121,560.00	7,254.00	0.17
260557103	DOW INC COMMON STOCK USD.01							

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		996.000	Local Base	61.682500 61.682500	61,435.77 61,435.77	47.650000 47.650000	47,459.40 47,459.40	-13,976.37 -13,976.37	0.17 0.07
264411505	DUKE REALTY CORP REIT USD.01	1,400.000	Local Base	31.734943 31.734943	44,428.92 44,428.92	33.970000 33.970000	47,558.00 47,558.00	3,129.08 3,129.08	0.17 0.07
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001	2,300.000	Local Base	84.525678 84.525678	194,409.06 194,409.06	95.860000 95.860000	220,478.00 220,478.00	26,068.94 26,068.94	0.78 0.31
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01	1,496.000	Local Base	91.360802 91.360802	136,675.76 136,675.76	71.310000 71.310000	106,679.76 106,679.76	-29,996.00 -29,996.00	0.38 0.15
26875P101	EOG RESOURCES INC COMMON STOCK USD.01	1,300.000	Local Base	89.855400 89.855400	116,812.02 116,812.02	74.220000 74.220000	96,486.00 96,486.00	-20,326.02 -20,326.02	0.34 0.13
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01	1,200.000	Local Base	78.295400 78.295400	93,954.48 93,954.48	73.830000 73.830000	88,596.00 88,596.00	-5,358.48 -5,358.48	0.31 0.12
278865100	ECOLAB INC COMMON STOCK USD1.0	500.000	Local Base	125.691300 125.691300	62,845.65 62,845.65	198.040000 198.040000	99,020.00 99,020.00	36,174.35 36,174.35	0.35 0.14
281020107	EDISON INTERNATIONAL COMMON STOCK	1,300.000	Local Base	78.862900 78.862900	102,521.77 102,521.77	75.420000 75.420000	98,046.00 98,046.00	-4,475.77 -4,475.77	0.35 0.14
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5	500.000	Local Base	58.619100 58.619100	29,309.55 29,309.55	66.860000 66.860000	33,430.00 33,430.00	4,120.45 4,120.45	0.12 0.05
29364G103	ENTERGY CORP COMMON STOCK USD.01	700.000	Local Base	76.571500 76.571500	53,600.05 53,600.05	117.360000 117.360000	82,152.00 82,152.00	28,551.95 28,551.95	0.29 0.11
29444U700	EQUINIX INC REIT USD.001								

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		300.000	Local 443.007467	132,902.24	576.800000	173,040.00	40,137.76	0.61
			Base 443.007467	132,902.24	576.800000	173,040.00	40,137.76	0.24
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01	500.000	Local 123.185700	61,592.85	133.600000	66,800.00	5,207.15	0.24
			Base 123.185700	61,592.85	133.600000	66,800.00	5,207.15	0.09
29476L107	EQUITY RESIDENTIAL REIT USD.01	700.000	Local 64.030300	44,821.21	86.260000	60,382.00	15,560.79	0.21
			Base 64.030300	44,821.21	86.260000	60,382.00	15,560.79	0.08
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001	200.000	Local 248.155000	49,631.00	326.650000	65,330.00	15,699.00	0.23
			Base 248.155000	49,631.00	326.650000	65,330.00	15,699.00	0.09
30034W106	EVERGY INC COMMON STOCK	600.000	Local 60.455883	36,273.53	66.560000	39,936.00	3,662.47	0.14
			Base 60.455883	36,273.53	66.560000	39,936.00	3,662.47	0.06
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0	800.000	Local 59.325900	47,460.72	85.470000	68,376.00	20,915.28	0.24
			Base 59.325900	47,460.72	85.470000	68,376.00	20,915.28	0.10
30161N101	EXELON CORP COMMON STOCK	3,300.000	Local 42.721327	140,980.38	48.310000	159,423.00	18,442.62	0.56
			Base 42.721327	140,980.38	48.310000	159,423.00	18,442.62	0.22
30225T102	EXTRA SPACE STORAGE INC REIT USD.01	300.000	Local 108.040000	32,412.00	116.820000	35,046.00	2,634.00	0.12
			Base 108.040000	32,412.00	116.820000	35,046.00	2,634.00	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK	5,500.000	Local 80.358360	441,970.98	70.610000	388,355.00	-53,615.98	1.37
			Base 80.358360	441,970.98	70.610000	388,355.00	-53,615.98	0.54
302491303	FMC CORP COMMON STOCK USD.1	500.000	Local 75.470060	37,735.03	87.680000	43,840.00	6,104.97	0.15
			Base 75.470060	37,735.03	87.680000	43,840.00	6,104.97	0.06
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							

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		1,200.000	Local 154.094417	184,913.30	178.080000	213,696.00	28,782.70	0.75
			Base 154.094417	184,913.30	178.080000	213,696.00	28,782.70	0.30
313747206	FEDERAL REALTY INVS TRUST REIT USD.01	400.000	Local 132.016675	52,806.67	136.140000	54,456.00	1,649.33	0.19
			Base 132.016675	52,806.67	136.140000	54,456.00	1,649.33	0.08
31428X106	FEDEX CORP COMMON STOCK USD.1	500.000	Local 190.131500	95,065.75	145.570000	72,785.00	-22,280.75	0.26
			Base 190.131500	95,065.75	145.570000	72,785.00	-22,280.75	0.10
337932107	FIRSTENERGY CORP COMMON STOCK USD.1	2,500.000	Local 43.570112	108,925.28	48.230000	120,575.00	11,649.72	0.42
			Base 43.570112	108,925.28	48.230000	120,575.00	11,649.72	0.17
345370860	FORD MOTOR CO COMMON STOCK USD.01	5,100.000	Local 11.002600	56,113.26	9.160000	46,716.00	-9,397.26	0.16
			Base 11.002600	56,113.26	9.160000	46,716.00	-9,397.26	0.07
35137L105	FOX CORP CLASS A COMMON STOCK USD.01	1,333.000	Local 41.534419	55,365.38	31.535000	42,036.16	-13,329.22	0.15
			Base 41.534419	55,365.38	31.535000	42,036.16	-13,329.22	0.06
35137L204	FOX CORP CLASS B COMMON STOCK USD.01	733.000	Local 41.371774	30,325.51	31.540000	23,118.82	-7,206.69	0.08
			Base 41.371774	30,325.51	31.540000	23,118.82	-7,206.69	0.03
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1	2,000.000	Local 11.700400	23,400.80	9.570000	19,140.00	-4,260.80	0.07
			Base 11.700400	23,400.80	9.570000	19,140.00	-4,260.80	0.03
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0	100.000	Local 194.728000	19,472.80	182.730000	18,273.00	-1,199.80	0.06
			Base 194.728000	19,472.80	182.730000	18,273.00	-1,199.80	0.03
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06	7,800.000	Local 29.160900	227,455.02	8.940000	69,732.00	-157,723.02	0.25
			Base 29.160900	227,455.02	8.940000	69,732.00	-157,723.02	0.10
370334104	GENERAL MILLS INC COMMON STOCK USD.1							

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		1,800.000	Local 56.612200	101,901.96	55.120000	99,216.00	-2,685.96	0.35
			Base 56.612200	101,901.96	55.120000	99,216.00	-2,685.96	0.14
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001	1,700.000	Local 67.515900	114,777.03	63.380000	107,746.00	-7,031.03	0.38
			Base 67.515900	114,777.03	63.380000	107,746.00	-7,031.03	0.15
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	400.000	Local 227.222500	90,889.00	207.230000	82,892.00	-7,997.00	0.29
			Base 227.222500	90,889.00	207.230000	82,892.00	-7,997.00	0.12
40414L109	HCP INC REIT USD1.0	1,200.000	Local 29.784700	35,741.64	35.630000	42,756.00	7,014.36	0.15
			Base 29.784700	35,741.64	35.630000	42,756.00	7,014.36	0.06
40434L105	HP INC COMMON STOCK USD.01	2,900.000	Local 18.764300	54,416.47	18.920000	54,868.00	451.53	0.19
			Base 18.764300	54,416.47	18.920000	54,868.00	451.53	0.08
406216101	HALLIBURTON CO COMMON STOCK USD2.5	3,000.000	Local 44.368000	133,104.00	18.850000	56,550.00	-76,554.00	0.20
			Base 44.368000	133,104.00	18.850000	56,550.00	-76,554.00	0.08
427866108	HERSHEY CO/THE COMMON STOCK USD1.0	600.000	Local 138.560000	83,136.00	154.990000	92,994.00	9,858.00	0.33
			Base 138.560000	83,136.00	154.990000	92,994.00	9,858.00	0.13
42809H107	HESS CORP COMMON STOCK USD1.0	400.000	Local 64.840000	25,936.00	60.480000	24,192.00	-1,744.00	0.09
			Base 64.840000	25,936.00	60.480000	24,192.00	-1,744.00	0.03
436492904	GAZPROM PJSC COMMON STOCK RUB5.0	54,000.000	Local 3.088803	166,795.37	3.484080	188,140.32	21,344.95	0.66
			Base 3.088803	166,795.37	3.484080	188,140.32	21,344.95	0.26
437076102	HOME DEPOT INC COMMON STOCK USD.05	600.000	Local 154.987100	92,992.26	232.020000	139,212.00	46,219.74	0.49
			Base 154.987100	92,992.26	232.020000	139,212.00	46,219.74	0.19
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							

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		300.000	Local 125.566900	37,670.07	169.200000	50,760.00	13,089.93	0.18
			Base 125.566900	37,670.07	169.200000	50,760.00	13,089.93	0.07
44107P104	HOST HOTELS + RESORTS INC REIT USD.01	5,400.000	Local 18.068600	97,570.44	17.290000	93,366.00	-4,204.44	0.33
			Base 18.068600	97,570.44	17.290000	93,366.00	-4,204.44	0.13
444859102	HUMANA INC COMMON STOCK USD.166	100.000	Local 226.327500	22,632.75	255.670000	25,567.00	2,934.25	0.09
			Base 226.327500	22,632.75	255.670000	25,567.00	2,934.25	0.04
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01	300.000	Local 137.871400	41,361.42	156.490000	46,947.00	5,585.58	0.17
			Base 137.871400	41,361.42	156.490000	46,947.00	5,585.58	0.07
456058908	LUKOIL PJSC COMMON STOCK RUB.025	2,381.000	Local 61.146699	145,590.29	82.969702	197,550.86	51,960.57	0.70
			Base 61.146699	145,590.29	82.969702	197,550.86	51,960.57	0.28
458140100	INTEL CORP COMMON STOCK USD.001	2,300.000	Local 36.874600	84,811.58	51.530000	118,519.00	33,707.42	0.42
			Base 36.874600	84,811.58	51.530000	118,519.00	33,707.42	0.17
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	800.000	Local 60.624400	48,499.52	92.270000	73,816.00	25,316.48	0.26
			Base 60.624400	48,499.52	92.270000	73,816.00	25,316.48	0.10
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	600.000	Local 158.695000	95,217.00	145.420000	87,252.00	-7,965.00	0.31
			Base 158.695000	95,217.00	145.420000	87,252.00	-7,965.00	0.12
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125	300.000	Local 139.655700	41,896.71	122.690000	36,807.00	-5,089.71	0.13
			Base 139.655700	41,896.71	122.690000	36,807.00	-5,089.71	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	1,800.000	Local 53.164400	95,695.92	41.820000	75,276.00	-20,419.92	0.26
			Base 53.164400	95,695.92	41.820000	75,276.00	-20,419.92	0.10
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							

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		200.000	Local 281.949200	56,389.84	539.930000	107,986.00	51,596.16	0.38
			Base 281.949200	56,389.84	539.930000	107,986.00	51,596.16	0.15
46187W107	INVITATION HOMES INC REIT USD.01	2,600.000	Local 27.034615	70,290.00	29.610000	76,986.00	6,696.00	0.27
			Base 27.034615	70,290.00	29.610000	76,986.00	6,696.00	0.11
46284V101	IRON MOUNTAIN INC REIT USD.01	2,500.000	Local 31.740000	79,350.00	32.390000	80,975.00	1,625.00	0.29
			Base 31.740000	79,350.00	32.390000	80,975.00	1,625.00	0.11
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0	1,500.000	Local 87.363500	131,045.25	117.690000	176,535.00	45,489.75	0.62
			Base 87.363500	131,045.25	117.690000	176,535.00	45,489.75	0.25
47215P106	JD.COM INC ADR ADR USD.00002	2,300.000	Local 35.027700	80,563.71	28.210000	64,883.00	-15,680.71	0.23
			Base 35.027700	80,563.71	28.210000	64,883.00	-15,680.71	0.09
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0	1,600.000	Local 123.566013	197,705.62	129.380000	207,008.00	9,302.38	0.73
			Base 123.566013	197,705.62	129.380000	207,008.00	9,302.38	0.29
485173900	SURGUTNEFTEGAS PJSC COMMON STOCK RUB1.0	55,000.000	Local 0.462990	25,464.45	0.548608	30,173.44	4,708.99	0.11
			Base 0.462990	25,464.45	0.548608	30,173.44	4,708.99	0.04
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25	600.000	Local 127.178600	76,307.16	142.050000	85,230.00	8,922.84	0.30
			Base 127.178600	76,307.16	142.050000	85,230.00	8,922.84	0.12
49446R109	KIMCO REALTY CORP REIT USD.01	2,700.000	Local 18.456844	49,833.48	20.880000	56,376.00	6,542.52	0.20
			Base 18.456844	49,833.48	20.880000	56,376.00	6,542.52	0.08
49456B101	KINDER MORGAN INC COMMON STOCK USD.01	4,800.000	Local 20.133100	96,638.88	20.610000	98,928.00	2,289.12	0.35
			Base 20.133100	96,638.88	20.610000	98,928.00	2,289.12	0.14
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							

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	100.000	Local		30.110000	3,011.00	27.935000	2,793.50	-217.50	0.01
		Base		30.110000	3,011.00	27.935000	2,793.50	-217.50	0.00
501044101	KROGER CO COMMON STOCK USD1.0								
	5,600.000	Local		27.292896	152,840.22	25.780000	144,368.00	-8,472.22	0.51
		Base		27.292896	152,840.22	25.780000	144,368.00	-8,472.22	0.20
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
	500.000	Local		158.210000	79,105.00	198.950000	99,475.00	20,370.00	0.35
		Base		158.210000	79,105.00	198.950000	99,475.00	20,370.00	0.14
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
	1,600.000	Local		49.814856	79,703.77	51.330000	82,128.00	2,424.23	0.29
		Base		49.814856	79,703.77	51.330000	82,128.00	2,424.23	0.11
532457108	ELI LILLY + CO COMMON STOCK								
	700.000	Local		82.045400	57,431.78	111.830000	78,281.00	20,849.22	0.28
		Base		82.045400	57,431.78	111.830000	78,281.00	20,849.22	0.11
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
	900.000	Local		53.460000	48,114.00	66.340000	59,706.00	11,592.00	0.21
		Base		53.460000	48,114.00	66.340000	59,706.00	11,592.00	0.08
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
	200.000	Local		269.462500	53,892.50	390.060000	78,012.00	24,119.50	0.27
		Base		269.462500	53,892.50	390.060000	78,012.00	24,119.50	0.11
545220907	TATNEFT PJSC COMMON STOCK RUB1.0								
	7,113.000	Local		12.003249	85,379.11	10.594760	75,360.53	-10,018.58	0.27
		Base		12.003249	85,379.11	10.594760	75,360.53	-10,018.58	0.10
548661107	LOWE S COS INC COMMON STOCK USD.5								
	700.000	Local		85.340400	59,738.28	109.960000	76,972.00	17,233.72	0.27
		Base		85.340400	59,738.28	109.960000	76,972.00	17,233.72	0.11
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
	5,600.000	Local		19.810000	110,936.00	12.270000	68,712.00	-42,224.00	0.24
		Base		19.810000	110,936.00	12.270000	68,712.00	-42,224.00	0.10
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								

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		1,201.000	Local 63.203614	75,907.54	60.750000	72,960.75	-2,946.79	0.26
			Base 63.203614	75,907.54	60.750000	72,960.75	-2,946.79	0.10
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	500.000	Local 97.114000	48,557.00	124.370000	62,185.00	13,628.00	0.22
			Base 97.114000	48,557.00	124.370000	62,185.00	13,628.00	0.09
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	100.000	Local 241.967500	24,196.75	274.100000	27,410.00	3,213.25	0.10
			Base 241.967500	24,196.75	274.100000	27,410.00	3,213.25	0.04
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001	500.000	Local 117.237500	58,618.75	271.570000	135,785.00	77,166.25	0.48
			Base 117.237500	58,618.75	271.570000	135,785.00	77,166.25	0.19
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK	500.000	Local 157.120000	78,560.00	156.300000	78,150.00	-410.00	0.28
			Base 157.120000	78,560.00	156.300000	78,150.00	-410.00	0.11
580135101	MCDONALD S CORP COMMON STOCK USD.01	200.000	Local 142.602500	28,520.50	214.710000	42,942.00	14,421.50	0.15
			Base 142.602500	28,520.50	214.710000	42,942.00	14,421.50	0.06
58155Q103	MCKESSON CORP COMMON STOCK USD.01	200.000	Local 140.712900	28,142.58	136.660000	27,332.00	-810.58	0.10
			Base 140.712900	28,142.58	136.660000	27,332.00	-810.58	0.04
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5	1,800.000	Local 62.276094	112,096.97	84.180000	151,524.00	39,427.03	0.53
			Base 62.276094	112,096.97	84.180000	151,524.00	39,427.03	0.21
59156R108	METLIFE INC COMMON STOCK USD.01	100.000	Local 47.618000	4,761.80	47.160000	4,716.00	-45.80	0.02
			Base 47.618000	4,761.80	47.160000	4,716.00	-45.80	0.01
594918104	MICROSOFT CORP COMMON STOCK USD.00000625	2,400.000	Local 75.241063	180,578.55	139.030000	333,672.00	153,093.45	1.17
			Base 75.241063	180,578.55	139.030000	333,672.00	153,093.45	0.46
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							

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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,400.000	Local		42.270000	59,178.00	42.850000	59,990.00	812.00	0.21
		Base		42.270000	59,178.00	42.850000	59,990.00	812.00	0.08
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
	700.000	Local		117.670000	82,369.00	130.010000	91,007.00	8,638.00	0.32
		Base		117.670000	82,369.00	130.010000	91,007.00	8,638.00	0.13
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
	1,000.000	Local		91.382000	91,382.00	57.500000	57,500.00	-33,882.00	0.20
		Base		91.382000	91,382.00	57.500000	57,500.00	-33,882.00	0.08
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
	2,700.000	Local		47.843741	129,178.10	55.320000	149,364.00	20,185.90	0.53
		Base		47.843741	129,178.10	55.320000	149,364.00	20,185.90	0.21
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
	600.000	Local		64.090000	38,454.00	58.060000	34,836.00	-3,618.00	0.12
		Base		64.090000	38,454.00	58.060000	34,836.00	-3,618.00	0.05
615369105	MOODY S CORP COMMON STOCK USD.01								
	300.000	Local		118.807500	35,642.25	204.830000	61,449.00	25,806.75	0.22
		Base		118.807500	35,642.25	204.830000	61,449.00	25,806.75	0.09
617446448	MORGAN STANLEY COMMON STOCK USD.01								
	1,500.000	Local		43.636900	65,455.35	42.670000	64,005.00	-1,450.35	0.23
		Base		43.636900	65,455.35	42.670000	64,005.00	-1,450.35	0.09
629377508	NRG ENERGY INC COMMON STOCK USD.01								
	1,500.000	Local		34.689413	52,034.12	39.600000	59,400.00	7,365.88	0.21
		Base		34.689413	52,034.12	39.600000	59,400.00	7,365.88	0.08
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
	700.000	Local		55.306843	38,714.79	56.400000	39,480.00	765.21	0.14
		Base		55.306843	38,714.79	56.400000	39,480.00	765.21	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001								
	300.000	Local		155.855700	46,756.71	267.620000	80,286.00	33,529.29	0.28
		Base		155.855700	46,756.71	267.620000	80,286.00	33,529.29	0.11
64110W102	NETEASE INC ADR ADR USD.0001								

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	200.000	Local		268.010000	53,602.00	266.180000	53,236.00	-366.00	0.19
		Base		268.010000	53,602.00	266.180000	53,236.00	-366.00	0.07
643491905	HONGKONG LAND HOLDINGS LTD COMMON STOCK USD.1								
	12,900.000	Local		7.716474	99,542.51	5.620000	72,498.00	-27,044.51	0.26
		Base		7.716474	99,542.51	5.620000	72,498.00	-27,044.51	0.10
651639106	NEWMONT GOLDCORP CORP COMMON STOCK USD1.6								
	1,300.000	Local		32.503700	42,254.81	37.920000	49,296.00	7,041.19	0.17
		Base		32.503700	42,254.81	37.920000	49,296.00	7,041.19	0.07
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
	1,500.000	Local		158.602633	237,903.95	232.990000	349,485.00	111,581.05	1.23
		Base		158.602633	237,903.95	232.990000	349,485.00	111,581.05	0.49
654106103	NIKE INC CL B COMMON STOCK								
	900.000	Local		54.341100	48,906.99	93.920000	84,528.00	35,621.01	0.30
		Base		54.341100	48,906.99	93.920000	84,528.00	35,621.01	0.12
65473P105	NISOURCE INC COMMON STOCK USD.01								
	1,200.000	Local		28.677100	34,412.52	29.920000	35,904.00	1,491.48	0.13
		Base		28.677100	34,412.52	29.920000	35,904.00	1,491.48	0.05
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
	100.000	Local		34.350000	3,435.00	22.460000	2,246.00	-1,189.00	0.01
		Base		34.350000	3,435.00	22.460000	2,246.00	-1,189.00	0.00
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
	300.000	Local		90.821800	27,246.54	93.320000	27,996.00	749.46	0.10
		Base		90.821800	27,246.54	93.320000	27,996.00	749.46	0.04
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
	200.000	Local		245.477500	49,095.50	374.790000	74,958.00	25,862.50	0.26
		Base		245.477500	49,095.50	374.790000	74,958.00	25,862.50	0.10
670346105	NUCOR CORP COMMON STOCK USD.4								
	600.000	Local		60.581500	36,348.90	50.910000	30,546.00	-5,802.90	0.11
		Base		60.581500	36,348.90	50.910000	30,546.00	-5,802.90	0.04
67066G104	NVIDIA CORP COMMON STOCK USD.001								

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		200.000	Local 103.776000	20,755.20	174.070000	34,814.00	14,058.80	0.12
			Base 103.776000	20,755.20	174.070000	34,814.00	14,058.80	0.05
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	200.000	Local 248.430000	49,686.00	398.510000	79,702.00	30,016.00	0.28
			Base 248.430000	49,686.00	398.510000	79,702.00	30,016.00	0.11
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	2,181.000	Local 56.256740	122,695.95	44.470000	96,989.07	-25,706.88	0.34
			Base 56.256740	122,695.95	44.470000	96,989.07	-25,706.88	0.14
681919106	OMNICOM GROUP COMMON STOCK USD.15	700.000	Local 83.176300	58,223.41	78.300000	54,810.00	-3,413.41	0.19
			Base 83.176300	58,223.41	78.300000	54,810.00	-3,413.41	0.08
682680103	ONEOK INC COMMON STOCK USD.01	1,200.000	Local 56.530000	67,836.00	73.690000	88,428.00	20,592.00	0.31
			Base 56.530000	67,836.00	73.690000	88,428.00	20,592.00	0.12
68389X105	ORACLE CORP COMMON STOCK USD.01	1,000.000	Local 45.426100	45,426.10	55.030000	55,030.00	9,603.90	0.19
			Base 45.426100	45,426.10	55.030000	55,030.00	9,603.90	0.08
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	200.000	Local 123.450600	24,690.12	140.160000	28,032.00	3,341.88	0.10
			Base 123.450600	24,690.12	140.160000	28,032.00	3,341.88	0.04
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67	500.000	Local 109.580900	54,790.45	118.510000	59,255.00	4,464.55	0.21
			Base 109.580900	54,790.45	118.510000	59,255.00	4,464.55	0.08
69351T106	PPL CORP COMMON STOCK USD.01	2,600.000	Local 38.120800	99,114.08	31.490000	81,874.00	-17,240.08	0.29
			Base 38.120800	99,114.08	31.490000	81,874.00	-17,240.08	0.11
693718108	PACCAR INC COMMON STOCK USD1.0	1,400.000	Local 67.054300	93,876.02	70.010000	98,014.00	4,137.98	0.34
			Base 67.054300	93,876.02	70.010000	98,014.00	4,137.98	0.14
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		500.000	Local 49.238000	24,619.00	103.590000	51,795.00	27,176.00	0.18
			Base 49.238000	24,619.00	103.590000	51,795.00	27,176.00	0.07
713448108	PEPSICO INC COMMON STOCK USD.017							
		2,700.000	Local 115.512789	311,884.53	137.100000	370,170.00	58,285.47	1.30
			Base 115.512789	311,884.53	137.100000	370,170.00	58,285.47	0.52
717081103	PFIZER INC COMMON STOCK USD.05							
		3,600.000	Local 33.783425	121,620.33	35.930000	129,348.00	7,727.67	0.46
			Base 33.783425	121,620.33	35.930000	129,348.00	7,727.67	0.18
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		3,200.000	Local 91.193847	291,820.31	75.930000	242,976.00	-48,844.31	0.86
			Base 91.193847	291,820.31	75.930000	242,976.00	-48,844.31	0.34
718546104	PHILLIPS 66 COMMON STOCK							
		500.000	Local 79.032400	39,516.20	102.400000	51,200.00	11,683.80	0.18
			Base 79.032400	39,516.20	102.400000	51,200.00	11,683.80	0.07
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
		900.000	Local 96.460000	86,814.00	97.070000	87,363.00	549.00	0.31
			Base 96.460000	86,814.00	97.070000	87,363.00	549.00	0.12
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		600.000	Local 165.576700	99,346.02	125.770000	75,462.00	-23,884.02	0.27
			Base 165.576700	99,346.02	125.770000	75,462.00	-23,884.02	0.11
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		1,000.000	Local 104.212090	104,212.09	114.250000	114,250.00	10,037.91	0.40
			Base 104.212090	104,212.09	114.250000	114,250.00	10,037.91	0.16
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		4,700.000	Local 95.523343	448,959.71	124.380000	584,586.00	135,626.29	2.06
			Base 95.523343	448,959.71	124.380000	584,586.00	135,626.29	0.81
74340W103	PROLOGIS INC REIT USD.01							
		2,000.000	Local 60.104680	120,209.36	85.220000	170,440.00	50,230.64	0.60
			Base 60.104680	120,209.36	85.220000	170,440.00	50,230.64	0.24
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,400.000	Local		43.672300	61,141.22	62.080000	86,912.00	25,770.78	0.31
		Base		43.672300	61,141.22	62.080000	86,912.00	25,770.78	0.12
74460D109	PUBLIC STORAGE REIT USD.1								
	500.000	Local		213.026220	106,513.11	245.270000	122,635.00	16,121.89	0.43
		Base		213.026220	106,513.11	245.270000	122,635.00	16,121.89	0.17
747525103	QUALCOMM INC COMMON STOCK USD.0001								
	400.000	Local		54.897100	21,958.84	76.280000	30,512.00	8,553.16	0.11
		Base		54.897100	21,958.84	76.280000	30,512.00	8,553.16	0.04
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
	200.000	Local		157.195400	31,439.08	196.190000	39,238.00	7,798.92	0.14
		Base		157.195400	31,439.08	196.190000	39,238.00	7,798.92	0.05
756109104	REALTY INCOME CORP REIT USD1.0								
	800.000	Local		55.555900	44,444.72	76.680000	61,344.00	16,899.28	0.22
		Base		55.555900	44,444.72	76.680000	61,344.00	16,899.28	0.09
758849103	REGENCY CENTERS CORP REIT USD.01								
	500.000	Local		68.023440	34,011.72	69.490000	34,745.00	733.28	0.12
		Base		68.023440	34,011.72	69.490000	34,745.00	733.28	0.05
778296103	ROSS STORES INC COMMON STOCK USD.01								
	300.000	Local		64.614700	19,384.41	109.850000	32,955.00	13,570.59	0.12
		Base		64.614700	19,384.41	109.850000	32,955.00	13,570.59	0.05
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
	400.000	Local		136.534300	54,613.72	244.980000	97,992.00	43,378.28	0.34
		Base		136.534300	54,613.72	244.980000	97,992.00	43,378.28	0.14
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
	400.000	Local		128.210000	51,284.00	241.150000	96,460.00	45,176.00	0.34
		Base		128.210000	51,284.00	241.150000	96,460.00	45,176.00	0.13
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
	300.000	Local		86.560000	25,968.00	148.440000	44,532.00	18,564.00	0.16
		Base		86.560000	25,968.00	148.440000	44,532.00	18,564.00	0.06
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								

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		2,200.000	Local 69.052941	151,916.47	34.170000	75,174.00	-76,742.47	0.26
			Base 69.052941	151,916.47	34.170000	75,174.00	-76,742.47	0.10
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01	1,000.000	Local 46.847950	46,847.95	41.830000	41,830.00	-5,017.95	0.15
			Base 46.847950	46,847.95	41.830000	41,830.00	-5,017.95	0.06
816851109	SEMPRA ENERGY COMMON STOCK	800.000	Local 119.076950	95,261.56	147.610000	118,088.00	22,826.44	0.42
			Base 119.076950	95,261.56	147.610000	118,088.00	22,826.44	0.16
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	200.000	Local 378.777450	75,755.49	549.870000	109,974.00	34,218.51	0.39
			Base 378.777450	75,755.49	549.870000	109,974.00	34,218.51	0.15
828806109	SIMON PROPERTY GROUP INC REIT USD.0001	800.000	Local 164.399350	131,519.48	155.650000	124,520.00	-6,999.48	0.44
			Base 164.399350	131,519.48	155.650000	124,520.00	-6,999.48	0.17
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0	3,600.000	Local 51.598911	185,756.08	61.770000	222,372.00	36,615.92	0.78
			Base 51.598911	185,756.08	61.770000	222,372.00	36,615.92	0.31
855244109	STARBUCKS CORP COMMON STOCK USD.001	1,000.000	Local 60.520900	60,520.90	88.420000	88,420.00	27,899.10	0.31
			Base 60.520900	60,520.90	88.420000	88,420.00	27,899.10	0.12
857477103	STATE STREET CORP COMMON STOCK USD1.0	1,200.000	Local 84.229200	101,075.04	59.190000	71,028.00	-30,047.04	0.25
			Base 84.229200	101,075.04	59.190000	71,028.00	-30,047.04	0.10
863667101	STRYKER CORP COMMON STOCK USD.1	400.000	Local 135.409100	54,163.64	216.300000	86,520.00	32,356.36	0.30
			Base 135.409100	54,163.64	216.300000	86,520.00	32,356.36	0.12
866674104	SUN COMMUNITIES INC REIT USD.01	500.000	Local 129.036000	64,518.00	148.450000	74,225.00	9,707.00	0.26
			Base 129.036000	64,518.00	148.450000	74,225.00	9,707.00	0.10
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							

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		2,000.000	Local 28.799200	57,598.40	34.090000	68,180.00	10,581.60	0.24
			Base 28.799200	57,598.40	34.090000	68,180.00	10,581.60	0.09
871829107	SYSCO CORP COMMON STOCK USD1.0	3,300.000	Local 62.881764	207,509.82	79.400000	262,020.00	54,510.18	0.92
			Base 62.881764	207,509.82	79.400000	262,020.00	54,510.18	0.37
872540109	TJX COMPANIES INC COMMON STOCK USD1.0	1,300.000	Local 39.357700	51,165.01	55.740000	72,462.00	21,296.99	0.26
			Base 39.357700	51,165.01	55.740000	72,462.00	21,296.99	0.10
874080104	TAL EDUCATION GROUP ADR ADR	1,300.000	Local 25.550000	33,215.00	34.240000	44,512.00	11,297.00	0.16
			Base 25.550000	33,215.00	34.240000	44,512.00	11,297.00	0.06
88160R101	TESLA INC COMMON STOCK USD.001	200.000	Local 288.210000	57,642.00	240.870000	48,174.00	-9,468.00	0.17
			Base 288.210000	57,642.00	240.870000	48,174.00	-9,468.00	0.07
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0	700.000	Local 79.762700	55,833.89	129.240000	90,468.00	34,634.11	0.32
			Base 79.762700	55,833.89	129.240000	90,468.00	34,634.11	0.13
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	100.000	Local 168.388600	16,838.86	291.270000	29,127.00	12,288.14	0.10
			Base 168.388600	16,838.86	291.270000	29,127.00	12,288.14	0.04
88579Y101	3M CO COMMON STOCK USD.01	200.000	Local 198.076000	39,615.20	164.400000	32,880.00	-6,735.20	0.12
			Base 198.076000	39,615.20	164.400000	32,880.00	-6,735.20	0.05
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1	700.000	Local 83.240000	58,268.00	86.140000	60,298.00	2,030.00	0.21
			Base 83.240000	58,268.00	86.140000	60,298.00	2,030.00	0.08
902653104	UDR INC REIT USD.01	2,100.000	Local 46.156314	96,928.26	48.480000	101,808.00	4,879.74	0.36
			Base 46.156314	96,928.26	48.480000	101,808.00	4,879.74	0.14
902973304	US BANCORP COMMON STOCK USD.01							

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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,900.000	Local		52.557100	99,858.49	55.340000	105,146.00	5,287.51	0.37
		Base		52.557100	99,858.49	55.340000	105,146.00	5,287.51	0.15
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
	500.000	Local		111.116700	55,558.35	161.980000	80,990.00	25,431.65	0.29
		Base		111.116700	55,558.35	161.980000	80,990.00	25,431.65	0.11
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
	300.000	Local		107.153500	32,146.05	119.820000	35,946.00	3,799.95	0.13
		Base		107.153500	32,146.05	119.820000	35,946.00	3,799.95	0.05
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0								
	300.000	Local		120.488800	36,146.64	136.520000	40,956.00	4,809.36	0.14
		Base		120.488800	36,146.64	136.520000	40,956.00	4,809.36	0.06
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	800.000	Local		173.496300	138,797.04	217.320000	173,856.00	35,058.96	0.61
		Base		173.496300	138,797.04	217.320000	173,856.00	35,058.96	0.24
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
	600.000	Local		64.724000	38,834.40	85.240000	51,144.00	12,309.60	0.18
		Base		64.724000	38,834.40	85.240000	51,144.00	12,309.60	0.07
92276F100	VENTAS INC REIT USD.25								
	900.000	Local		61.946100	55,751.49	73.030000	65,727.00	9,975.51	0.23
		Base		61.946100	55,751.49	73.030000	65,727.00	9,975.51	0.09
92339V100	VEREIT INC REIT USD.01								
	3,600.000	Local		9.260000	33,336.00	9.780000	35,208.00	1,872.00	0.12
		Base		9.260000	33,336.00	9.780000	35,208.00	1,872.00	0.05
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
	1,500.000	Local		46.073767	69,110.65	60.360000	90,540.00	21,429.35	0.32
		Base		46.073767	69,110.65	60.360000	90,540.00	21,429.35	0.13
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
	700.000	Local		92.633200	64,843.24	172.010000	120,407.00	55,563.76	0.42
		Base		92.633200	64,843.24	172.010000	120,407.00	55,563.76	0.17
929042109	VORNADO REALTY TRUST REIT USD.04								

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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,100.000	Local 75.654118	83,219.53	63.670000	70,037.00	-13,182.53	0.25
			Base 75.654118	83,219.53	63.670000	70,037.00	-13,182.53	0.10
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0	300.000	Local 128.427500	38,528.25	151.240000	45,372.00	6,843.75	0.16
			Base 128.427500	38,528.25	151.240000	45,372.00	6,843.75	0.06
92936U109	WP CAREY INC REIT USD.001	400.000	Local 85.053325	34,021.33	89.500000	35,800.00	1,778.67	0.13
			Base 85.053325	34,021.33	89.500000	35,800.00	1,778.67	0.05
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01	1,100.000	Local 62.003318	68,203.65	95.100000	104,610.00	36,406.35	0.37
			Base 62.003318	68,203.65	95.100000	104,610.00	36,406.35	0.15
931142103	WALMART INC COMMON STOCK USD.1	8,400.000	Local 91.062011	764,920.89	118.680000	996,912.00	231,991.11	3.51
			Base 91.062011	764,920.89	118.680000	996,912.00	231,991.11	1.39
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	5,000.000	Local 68.049682	340,248.41	55.310000	276,550.00	-63,698.41	0.97
			Base 68.049682	340,248.41	55.310000	276,550.00	-63,698.41	0.39
949746101	WELLS FARGO + CO COMMON STOCK USD1.666	2,100.000	Local 55.405100	116,350.71	50.440000	105,924.00	-10,426.71	0.37
			Base 55.405100	116,350.71	50.440000	105,924.00	-10,426.71	0.15
95040Q104	WELLTOWER INC REIT USD1.0	900.000	Local 69.388800	62,449.92	90.650000	81,585.00	19,135.08	0.29
			Base 69.388800	62,449.92	90.650000	81,585.00	19,135.08	0.11
962166104	WEYERHAEUSER CO REIT USD1.25	3,700.000	Local 32.993500	122,075.95	27.700000	102,490.00	-19,585.95	0.36
			Base 32.993500	122,075.95	27.700000	102,490.00	-19,585.95	0.14
969457100	WILLIAMS COS INC COMMON STOCK USD1.0	3,300.000	Local 30.396200	100,307.46	24.060000	79,398.00	-20,909.46	0.28
			Base 30.396200	100,307.46	24.060000	79,398.00	-20,909.46	0.11
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							

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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,200.000	Local 44.825500	98,616.10	64.890000	142,758.00	44,141.90	0.50
			Base 44.825500	98,616.10	64.890000	142,758.00	44,141.90	0.20
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	2,100.000	Local 39.610000	83,181.00	45.430000	95,403.00	12,222.00	0.34
			Base 39.610000	83,181.00	45.430000	95,403.00	12,222.00	0.13
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01	300.000	Local 118.268900	35,480.67	137.270000	41,181.00	5,700.33	0.14
			Base 118.268900	35,480.67	137.270000	41,181.00	5,700.33	0.06
B0DK75903	NOVATEK PJSC SPONS GDR REG S GDR	393.000	Local 159.262875	62,590.31	202.800000	79,700.40	17,110.09	0.28
			Base 159.262875	62,590.31	202.800000	79,700.40	17,110.09	0.11
B56C9L901	SBERBANK OF RUSSIA PJSC COMMON STOCK RUB3.0	19,680.000	Local 2.858485	56,254.99	3.511063	69,097.72	12,842.73	0.24
			Base 2.858485	56,254.99	3.511063	69,097.72	12,842.73	0.10
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033	400.000	Local 245.740000	98,296.00	168.290000	67,316.00	-30,980.00	0.24
			Base 245.740000	98,296.00	168.290000	67,316.00	-30,980.00	0.09
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225	400.000	Local 120.705000	48,282.00	192.350000	76,940.00	28,658.00	0.27
			Base 120.705000	48,282.00	192.350000	76,940.00	28,658.00	0.11
G29183103	EATON CORP PLC COMMON STOCK USD.01	400.000	Local 75.926200	30,370.48	83.150000	33,260.00	2,889.52	0.12
			Base 75.926200	30,370.48	83.150000	33,260.00	2,889.52	0.05
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	700.000	Local 41.686800	29,180.76	43.890000	30,723.00	1,542.24	0.11
			Base 41.686800	29,180.76	43.890000	30,723.00	1,542.24	0.04
G5494J103	LINDE PLC COMMON STOCK EUR.001	1,100.000	Local 161.740000	177,914.00	193.720000	213,092.00	35,178.00	0.75
			Base 161.740000	177,914.00	193.720000	213,092.00	35,178.00	0.30
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							

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# Holdings

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,200.000	Local		84.125600	100,950.72	108.620000	130,344.00	29,393.28	0.46
		Base		84.125600	100,950.72	108.620000	130,344.00	29,393.28	0.18
H1467J104	CHUBB LTD COMMON STOCK								
	300.000	Local		137.678600	41,303.58	161.440000	48,432.00	7,128.42	0.17
		Base		137.678600	41,303.58	161.440000	48,432.00	7,128.42	0.07
M22465104	CHECK POINT SOFTWARE TECH COMMON STOCK USD.01								
	1,400.000	Local		109.942707	153,919.79	109.500000	153,300.00	-619.79	0.54
		Base		109.942707	153,919.79	109.500000	153,300.00	-619.79	0.21
M2682V108	CYBERARK SOFTWARE LTD/ISRAEL COMMON STOCK ILS.01								
	900.000	Local		133.272400	119,945.16	99.820000	89,838.00	-30,107.16	0.32
		Base		133.272400	119,945.16	99.820000	89,838.00	-30,107.16	0.13
M98068105	WIX.COM LTD COMMON STOCK ILS.01								
	500.000	Local		143.892000	71,946.00	116.740000	58,370.00	-13,576.00	0.21
		Base		143.892000	71,946.00	116.740000	58,370.00	-13,576.00	0.08
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
	400.000	Local		81.150000	32,460.00	89.470000	35,788.00	3,328.00	0.13
		Base		81.150000	32,460.00	89.470000	35,788.00	3,328.00	0.05
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK								
	800.000	Local		106.585000	85,268.00	109.120000	87,296.00	2,028.00	0.31
		Base		106.585000	85,268.00	109.120000	87,296.00	2,028.00	0.12
<b>US DOLLAR Total</b>									
	490,822.000	Local			23,845,575.72		26,932,207.10	3,086,631.38	94.79
		Base			23,845,575.72		26,932,207.10	3,086,631.38	37.52
<b>YUAN RENMINBI</b>								Exchange Rate:	7.138400
BYW5QQ904	BANK OF GUIYANG CO LTD A COMMON STOCK CNY1.0								
	182,506.000	Local		9.399648	1,715,492.11	8.510000	1,553,126.06	-162,366.05	93.95
		Base		1.383287	252,458.24	1.192144	217,573.41	-34,884.83	0.30
<b>YUAN RENMINBI Total</b>									
	182,506.000	Local			1,715,492.11		1,553,126.06	-162,366.05	93.95

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# Holdings

QS INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		252,458.24		217,573.41	-34,884.83	0.30
<b>EQUITY Total</b>								
		7,402,276.000 Base		67,181,484.95		69,981,192.79	2,799,707.84	97.49



# Holdings

QS INVESTORS GLOBAL DBI CIF  
QS INVESTORS LLC  
FUND: HBQ2



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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<b>FUND Total</b>								
		183,689,417.260	Base	68,981,272.65		71,777,236.68	2,795,964.03	99.99

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# Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

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

### AUSTRALIAN DOLLAR

Exchange Rate: 1.481591

ADI140Y74	SPI 200 FUTURES	DEC19 XSFE 20191219					19 Dec 2019			
2.000	50.000	Local	334,100.00	333,981.00	6,682.000000	119.00		769.00	-650.00	
		Base	225,500.83		4,510.016597	80.32		519.04	-438.72	0.00

### AUSTRALIAN DOLLAR Total

2.000	50.000	Local	334,100.00	333,981.00		119.00		769.00	-650.00	
		Base				80.32		519.04	-438.72	0.00

### EURO CURRENCY

Exchange Rate: 0.917473

### GERMANY

ADI121V69	EURO STOXX 50	DEC19 XEUR 20191220					20 Dec 2019			
10.000	100.000	Local	355,500.00	351,083.50	3,555.000000	4,416.50		1,916.50	2,500.00	
		Base	387,477.34		3,874.773427	4,813.77		2,088.89	2,724.88	0.00

### GERMANY Total

10.000	100.000	Local	355,500.00	351,083.50		4,416.50		1,916.50	2,500.00	
		Base				4,813.77		2,088.89	2,724.88	0.00

### EURO CURRENCY Total

10.000	100.000	Local	355,500.00	351,083.50		4,416.50		1,916.50	2,500.00	
		Base				4,813.77		2,088.89	2,724.88	0.00

### POUND STERLING

Exchange Rate: 0.813306

ADI17D146	FTSE 100 IDX FUT	DEC19 IFLL 20191220					20 Dec 2019			
1.000	10.000	Local	73,835.00	73,096.75	7,383.500000	738.25		788.25	-50.00	
		Base	90,783.79		9,078.378864	907.71		969.19	-61.48	0.00

### POUND STERLING Total

1.000	10.000	Local	73,835.00	73,096.75		738.25		788.25	-50.00	
		Base				907.71		969.19	-61.48	0.00

# Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF

QS INVESTORS LLC

FUND: HBQ2



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts										
<b>US DOLLAR</b>										Exchange Rate: 1.000000
ADI15JHM8	S+P500 EMINI FUT DEC19 XCME 20191220						20 Dec 2019			
4.000		200.000	Local 595,700.00	601,405.60	2,978.500000	-5,705.60		-8,645.60	2,940.00	
			Base 595,700.00		2,978.500000	-5,705.60		-8,645.60	2,940.00	0.00
ADI178097	MSCI EMGMKT DEC19 IFUS 20191220						20 Dec 2019			
4.000		200.000	Local 200,380.00	205,800.76	1,001.900000	-5,420.76		-6,400.76	980.00	
			Base 200,380.00		1,001.900000	-5,420.76		-6,400.76	980.00	0.00
ADI1DXV42	NIKKEI 225 (CME) DEC19 XCME 20191212						12 Dec 2019			
1.000		5.000	Local 109,475.00	105,429.00	21,895.000000	4,046.00		3,221.00	825.00	
			Base 109,475.00		21,895.000000	4,046.00		3,221.00	825.00	0.00
<b>US DOLLAR Total</b>										
9.000		405.000	Local 905,555.00	912,635.36		-7,080.36		-11,825.36	4,745.00	
			Base			-7,080.36		-11,825.36	4,745.00	0.01
<b>FUTURES LONG Total</b>										
22.000		565.000	Base			-1,278.56		-8,248.24	6,969.68	0.01

# Holdings - Futures Contracts

QS INVESTORS GLOBAL DBI CIF  
 QS INVESTORS LLC  
 FUND: HBQ2



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
<b>FUTURES Total</b>									
22.000	565.000 Base					-1,278.56	-8,248.24	6,969.68	0.01

# Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



View Date: October 1, 2019



STATE STREET

As of: September 30, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				1.944684	31 Dec 2030		
		1,934,098.380	Local 100.000000	1,934,098.38	100.000000	1,934,098.38	0.00	0.25
			Base 100.000000	1,934,098.38	100.000000	1,934,098.38	0.00	0.25

<b>US DOLLAR Total</b>		1,934,098.380	Local	1,934,098.38		1,934,098.38	0.00	0.25
			Base	1,934,098.38		1,934,098.38	0.00	0.25

## CASH EQUIVALENT Total

		1,934,098.380	Base	1,934,098.38		1,934,098.38	0.00	0.25
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## EQUITY

US DOLLAR Exchange Rate: 1.000000

000361105	AAR CORP COMMON STOCK USD1.0							
		32,800.000	Local 36.511427	1,197,574.79	41.210000	1,351,688.00	154,113.21	0.17
			Base 36.511427	1,197,574.79	41.210000	1,351,688.00	154,113.21	0.17

00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01							
		74,052.000	Local 19.590455	1,450,712.36	11.550000	855,300.60	-595,411.76	0.11
			Base 19.590455	1,450,712.36	11.550000	855,300.60	-595,411.76	0.11

002474104	AZZ INC COMMON STOCK USD1.0							
		17,000.000	Local 44.770023	761,090.39	43.560000	740,520.00	-20,570.39	0.10
			Base 44.770023	761,090.39	43.560000	740,520.00	-20,570.39	0.10

002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
		242,478.000	Local 15.070816	3,654,341.40	15.600000	3,782,656.80	128,315.40	0.49
			Base 15.070816	3,654,341.40	15.600000	3,782,656.80	128,315.40	0.49

004225108	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001							
		48,000.000	Local 14.845000	712,560.00	35.990000	1,727,520.00	1,014,960.00	0.22
			Base 14.845000	712,560.00	35.990000	1,727,520.00	1,014,960.00	0.22

# Holdings

QS US SMLL CAP EQUITY 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
00448Q201	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001							
		336,218.000	Local 4.772458	1,604,586.17	3.600000	1,210,384.80	-394,201.37	0.16
			Base 4.772458	1,604,586.17	3.600000	1,210,384.80	-394,201.37	0.16
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001							
		76,725.000	Local 26.812559	2,057,193.57	2.870000	220,200.75	-1,836,992.82	0.03
			Base 26.812559	2,057,193.57	2.870000	220,200.75	-1,836,992.82	0.03
00738A106	ADTRAN INC COMMON STOCK USD.01							
		122,000.000	Local 21.570025	2,631,543.07	11.345000	1,384,090.00	-1,247,453.07	0.18
			Base 21.570025	2,631,543.07	11.345000	1,384,090.00	-1,247,453.07	0.18
00790R104	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01							
		110,500.000	Local 25.704242	2,840,318.74	32.270000	3,565,835.00	725,516.26	0.46
			Base 25.704242	2,840,318.74	32.270000	3,565,835.00	725,516.26	0.46
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
		36,800.000	Local 87.189039	3,208,556.65	83.350000	3,067,280.00	-141,276.65	0.39
			Base 87.189039	3,208,556.65	83.350000	3,067,280.00	-141,276.65	0.39
009728106	AKORN INC COMMON STOCK							
		313,500.000	Local 4.671057	1,464,376.22	3.800000	1,191,300.00	-273,076.22	0.15
			Base 4.671057	1,464,376.22	3.800000	1,191,300.00	-273,076.22	0.15
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
		31,000.000	Local 65.015582	2,015,483.04	46.640000	1,445,840.00	-569,643.04	0.19
			Base 65.015582	2,015,483.04	46.640000	1,445,840.00	-569,643.04	0.19
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01							
		75,300.000	Local 16.574554	1,248,063.93	19.550000	1,472,115.00	224,051.07	0.19
			Base 16.574554	1,248,063.93	19.550000	1,472,115.00	224,051.07	0.19
023436108	AMEDISYS INC COMMON STOCK USD.001							
		26,500.000	Local 120.277978	3,187,366.43	131.010000	3,471,765.00	284,398.57	0.45
			Base 120.277978	3,187,366.43	131.010000	3,471,765.00	284,398.57	0.45
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
		97,141.000	Local 28.951265	2,812,354.82	24.200000	2,350,812.20	-461,542.62	0.30
			Base 28.951265	2,812,354.82	24.200000	2,350,812.20	-461,542.62	0.30

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03011207	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01							
		190,000.000	Local 8.541840	1,622,949.55	7.840000	1,489,600.00	-133,349.55	0.19
			Base 8.541840	1,622,949.55	7.840000	1,489,600.00	-133,349.55	0.19
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
		20,400.000	Local 88.890599	1,813,368.21	91.700000	1,870,680.00	57,311.79	0.24
			Base 88.890599	1,813,368.21	91.700000	1,870,680.00	57,311.79	0.24
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
		63,500.000	Local 39.022588	2,477,934.36	40.240000	2,555,240.00	77,305.64	0.33
			Base 39.022588	2,477,934.36	40.240000	2,555,240.00	77,305.64	0.33
03152W109	AMICUS THERAPEUTICS INC COMMON STOCK USD.01							
		100,742.000	Local 14.454678	1,456,193.20	8.020000	807,950.84	-648,242.36	0.10
			Base 14.454678	1,456,193.20	8.020000	807,950.84	-648,242.36	0.10
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
		216,524.000	Local 10.355658	2,242,248.47	9.100000	1,970,368.40	-271,880.07	0.25
			Base 10.355658	2,242,248.47	9.100000	1,970,368.40	-271,880.07	0.25
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
		55,037.000	Local 18.513268	1,018,914.75	19.830000	1,091,383.71	72,468.96	0.14
			Base 18.513268	1,018,914.75	19.830000	1,091,383.71	72,468.96	0.14
036642106	ANTARES PHARMA INC COMMON STOCK USD.01							
		265,000.000	Local 3.008775	797,325.46	3.345000	886,425.00	89,099.54	0.11
			Base 3.008775	797,325.46	3.345000	886,425.00	89,099.54	0.11
03674X106	ANTERO RESOURCES CORP COMMON STOCK USD.01							
		280,000.000	Local 9.646290	2,700,961.23	3.020000	845,600.00	-1,855,361.23	0.11
			Base 9.646290	2,700,961.23	3.020000	845,600.00	-1,855,361.23	0.11
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
		89,000.000	Local 39.807594	3,542,875.88	38.990000	3,470,110.00	-72,765.88	0.45
			Base 39.807594	3,542,875.88	38.990000	3,470,110.00	-72,765.88	0.45
03835L108	APTEVO THERAPEUTICS INC COMMON STOCK USD.001							
		47,393.000	Local 2.332256	110,532.63	0.588400	27,886.04	-82,646.59	0.00
			Base 2.332256	110,532.63	0.588400	27,886.04	-82,646.59	0.00

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03837C106	APYX MEDICAL CORP COMMON STOCK USD.001								
	174,900.000	Local		7.030017	1,229,549.89	6.770000	1,184,073.00	-45,476.89	0.15
		Base		7.030017	1,229,549.89	6.770000	1,184,073.00	-45,476.89	0.15
039380407	ARCH COAL INC A COMMON STOCK USD.01								
	34,000.000	Local		89.596513	3,046,281.44	74.200000	2,522,800.00	-523,481.44	0.32
		Base		89.596513	3,046,281.44	74.200000	2,522,800.00	-523,481.44	0.32
040047607	ARENA PHARMACEUTICALS INC COMMON STOCK USD.0001								
	48,444.000	Local		45.924742	2,224,778.21	45.770000	2,217,281.88	-7,496.33	0.28
		Base		45.924742	2,224,778.21	45.770000	2,217,281.88	-7,496.33	0.28
04010E109	ARGAN INC COMMON STOCK USD.15								
	47,187.000	Local		68.157004	3,216,124.57	39.290000	1,853,977.23	-1,362,147.34	0.24
		Base		68.157004	3,216,124.57	39.290000	1,853,977.23	-1,362,147.34	0.24
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001								
	80,000.000	Local		18.274804	1,461,984.28	28.180000	2,254,400.00	792,415.72	0.29
		Base		18.274804	1,461,984.28	28.180000	2,254,400.00	792,415.72	0.29
04316A108	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01								
	49,904.000	Local		25.347442	1,264,938.73	28.240000	1,409,288.96	144,350.23	0.18
		Base		25.347442	1,264,938.73	28.240000	1,409,288.96	144,350.23	0.18
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
	31,000.000	Local		35.626172	1,104,411.33	31.100000	964,100.00	-140,311.33	0.12
		Base		35.626172	1,104,411.33	31.100000	964,100.00	-140,311.33	0.12
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
	67,000.000	Local		50.074935	3,355,020.62	25.230000	1,690,410.00	-1,664,610.62	0.22
		Base		50.074935	3,355,020.62	25.230000	1,690,410.00	-1,664,610.62	0.22
05338G106	AVALARA INC COMMON STOCK USD.0001								
	25,000.000	Local		55.754748	1,393,868.70	67.290000	1,682,250.00	288,381.30	0.22
		Base		55.754748	1,393,868.70	67.290000	1,682,250.00	288,381.30	0.22
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01								
	50,684.000	Local		45.871062	2,324,928.93	37.460000	1,898,622.64	-426,306.29	0.24
		Base		45.871062	2,324,928.93	37.460000	1,898,622.64	-426,306.29	0.24

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05368M106	AVID BIOSERVICES INC COMMON STOCK USD.001							
		47,831.000	Local 3.996283	191,146.21	5.300000	253,504.30	62,358.09	0.03
			Base 3.996283	191,146.21	5.300000	253,504.30	62,358.09	0.03
05379B107	AVISTA CORP COMMON STOCK							
		100,000.000	Local 40.772501	4,077,250.11	48.440000	4,844,000.00	766,749.89	0.62
			Base 40.772501	4,077,250.11	48.440000	4,844,000.00	766,749.89	0.62
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
		125,000.000	Local 27.327409	3,415,926.13	27.650000	3,456,250.00	40,323.87	0.44
			Base 27.327409	3,415,926.13	27.650000	3,456,250.00	40,323.87	0.44
05591B109	BMC STOCK HOLDINGS INC COMMON STOCK USD.01							
		126,000.000	Local 16.308793	2,054,907.86	26.180000	3,298,680.00	1,243,772.14	0.42
			Base 16.308793	2,054,907.86	26.180000	3,298,680.00	1,243,772.14	0.42
05969A105	BANCORP INC/THE COMMON STOCK USD1.0							
		138,000.000	Local 9.002849	1,242,393.20	9.900000	1,366,200.00	123,806.80	0.18
			Base 9.002849	1,242,393.20	9.900000	1,366,200.00	123,806.80	0.18
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01							
		148,953.000	Local 20.511975	3,055,320.24	14.140000	2,106,195.42	-949,124.82	0.27
			Base 20.511975	3,055,320.24	14.140000	2,106,195.42	-949,124.82	0.27
068463108	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01							
		27,972.000	Local 60.823624	1,701,358.41	88.820000	2,484,473.04	783,114.63	0.32
			Base 60.823624	1,701,358.41	88.820000	2,484,473.04	783,114.63	0.32
077454106	BELDEN INC COMMON STOCK USD.01							
		29,231.000	Local 82.064636	2,398,831.37	53.340000	1,559,181.54	-839,649.83	0.20
			Base 82.064636	2,398,831.37	53.340000	1,559,181.54	-839,649.83	0.20
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1							
		152,631.000	Local 33.699947	5,143,656.58	29.060000	4,435,456.86	-708,199.72	0.57
			Base 33.699947	5,143,656.58	29.060000	4,435,456.86	-708,199.72	0.57
08180D106	BENEFITFOCUS INC COMMON STOCK USD.001							
		27,000.000	Local 41.851500	1,129,990.50	23.810000	642,870.00	-487,120.50	0.08
			Base 41.851500	1,129,990.50	23.810000	642,870.00	-487,120.50	0.08

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084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01							
		42,729.000	Local 39.300626	1,679,276.43	29.290000	1,251,532.41	-427,744.02	0.16
			Base 39.300626	1,679,276.43	29.290000	1,251,532.41	-427,744.02	0.16
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
		65,254.000	Local 31.164870	2,033,632.41	38.840000	2,534,465.36	500,832.95	0.33
			Base 31.164870	2,033,632.41	38.840000	2,534,465.36	500,832.95	0.33
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		193,000.000	Local 18.377664	3,546,889.15	18.930000	3,653,490.00	106,600.85	0.47
			Base 18.377664	3,546,889.15	18.930000	3,653,490.00	106,600.85	0.47
09627Y109	BLUEPRINT MEDICINES CORP COMMON STOCK USD.001							
		29,000.000	Local 74.986882	2,174,619.58	73.470000	2,130,630.00	-43,989.58	0.27
			Base 74.986882	2,174,619.58	73.470000	2,130,630.00	-43,989.58	0.27
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
		103,000.000	Local 32.074100	3,303,632.33	32.590000	3,356,770.00	53,137.67	0.43
			Base 32.074100	3,303,632.33	32.590000	3,356,770.00	53,137.67	0.43
097793400	BONANZA CREEK ENERGY INC COMMON STOCK							
		46,364.000	Local 33.433933	1,550,130.85	22.390000	1,038,089.96	-512,040.89	0.13
			Base 33.433933	1,550,130.85	22.390000	1,038,089.96	-512,040.89	0.13
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
		13,000.000	Local 273.375120	3,553,876.56	364.080000	4,733,040.00	1,179,163.44	0.61
			Base 273.375120	3,553,876.56	364.080000	4,733,040.00	1,179,163.44	0.61
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0							
		263,500.000	Local 11.524560	3,036,721.58	11.655000	3,071,092.50	34,370.92	0.39
			Base 11.524560	3,036,721.58	11.655000	3,071,092.50	34,370.92	0.39
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001							
		23,582.000	Local 33.089924	780,326.59	39.350000	927,951.70	147,625.11	0.12
			Base 33.089924	780,326.59	39.350000	927,951.70	147,625.11	0.12
10316T104	BOX INC CLASS A COMMON STOCK USD.0001							
		231,840.000	Local 18.754392	4,348,018.24	16.560000	3,839,270.40	-508,747.84	0.49
			Base 18.754392	4,348,018.24	16.560000	3,839,270.40	-508,747.84	0.49

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103304101	BOYD GAMING CORP COMMON STOCK USD.01							
		144,602.000	Local 25.629752	3,706,113.33	23.950000	3,463,217.90	-242,895.43	0.44
			Base 25.629752	3,706,113.33	23.950000	3,463,217.90	-242,895.43	0.44
109043109	BRIGGS + STRATTON COMMON STOCK USD.01							
		235,226.000	Local 13.060931	3,072,270.59	6.060000	1,425,469.56	-1,646,801.03	0.18
			Base 13.060931	3,072,270.59	6.060000	1,425,469.56	-1,646,801.03	0.18
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001							
		220,000.000	Local 14.101215	3,102,267.29	9.910000	2,180,200.00	-922,067.29	0.28
			Base 14.101215	3,102,267.29	9.910000	2,180,200.00	-922,067.29	0.28
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
		62,000.000	Local 46.484491	2,882,038.44	42.670000	2,645,540.00	-236,498.44	0.34
			Base 46.484491	2,882,038.44	42.670000	2,645,540.00	-236,498.44	0.34
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01							
		153,067.000	Local 18.123879	2,774,167.83	20.575000	3,149,353.53	375,185.70	0.40
			Base 18.123879	2,774,167.83	20.575000	3,149,353.53	375,185.70	0.40
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
		98,215.000	Local 23.322964	2,290,664.87	15.830000	1,554,743.45	-735,921.42	0.20
			Base 23.322964	2,290,664.87	15.830000	1,554,743.45	-735,921.42	0.20
12674R100	C+J ENERGY SERVICES INC COMMON STOCK							
		102,146.000	Local 33.995948	3,472,550.07	10.730000	1,096,026.58	-2,376,523.49	0.14
			Base 33.995948	3,472,550.07	10.730000	1,096,026.58	-2,376,523.49	0.14
12739A100	CADENCE BANCORP COMMON STOCK							
		180,000.000	Local 22.153045	3,987,548.12	17.540000	3,157,200.00	-830,348.12	0.41
			Base 22.153045	3,987,548.12	17.540000	3,157,200.00	-830,348.12	0.41
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK							
		64,991.000	Local 28.504434	1,852,531.66	47.520000	3,088,372.32	1,235,840.66	0.40
			Base 28.504434	1,852,531.66	47.520000	3,088,372.32	1,235,840.66	0.40
14167L103	CAREDX INC COMMON STOCK USD.001							
		51,000.000	Local 26.557644	1,354,439.86	22.610000	1,153,110.00	-201,329.86	0.15
			Base 26.557644	1,354,439.86	22.610000	1,153,110.00	-201,329.86	0.15

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14174T107	CARETRUST REIT INC REIT USD.01								
	109,000.000	Local	20.659400	2,251,874.60	23.505000	2,562,045.00	310,170.40	0.33	
		Base	20.659400	2,251,874.60	23.505000	2,562,045.00	310,170.40	0.33	
141788109	CARGURUS INC COMMON STOCK USD.001								
	79,000.000	Local	38.817581	3,066,588.90	30.950000	2,445,050.00	-621,538.90	0.31	
		Base	38.817581	3,066,588.90	30.950000	2,445,050.00	-621,538.90	0.31	
149049504	CATASYS INC COMMON STOCK USD.0001								
	95,000.000	Local	19.652999	1,867,034.91	15.760000	1,497,200.00	-369,834.91	0.19	
		Base	19.652999	1,867,034.91	15.760000	1,497,200.00	-369,834.91	0.19	
15117B202	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001								
	19,138.000	Local	45.100785	863,138.83	2.130000	40,763.94	-822,374.89	0.01	
		Base	45.100785	863,138.83	2.130000	40,763.94	-822,374.89	0.01	
16934W106	CHIMERIX INC COMMON STOCK USD.001								
	148,940.000	Local	5.373544	800,335.70	2.350000	350,009.00	-450,326.70	0.04	
		Base	5.373544	800,335.70	2.350000	350,009.00	-450,326.70	0.04	
171779309	CIENA CORP COMMON STOCK USD.01								
	82,992.000	Local	22.560000	1,872,299.52	39.230000	3,255,776.16	1,383,476.64	0.42	
		Base	22.560000	1,872,299.52	39.230000	3,255,776.16	1,383,476.64	0.42	
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
	85,749.000	Local	51.943488	4,454,102.15	53.580000	4,594,431.42	140,329.27	0.59	
		Base	51.943488	4,454,102.15	53.580000	4,594,431.42	140,329.27	0.59	
18539C204	CLEARWAY ENERGY INC C COMMON STOCK								
	30,417.000	Local	19.644878	597,538.26	18.250000	555,110.25	-42,428.01	0.07	
		Base	19.644878	597,538.26	18.250000	555,110.25	-42,428.01	0.07	
192108504	COEUR MINING INC COMMON STOCK USD.01								
	212,169.000	Local	9.656320	2,048,771.76	4.810000	1,020,532.89	-1,028,238.87	0.13	
		Base	9.656320	2,048,771.76	4.810000	1,020,532.89	-1,028,238.87	0.13	
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
	83,465.000	Local	48.353943	4,035,861.82	55.100000	4,598,921.50	563,059.68	0.59	
		Base	48.353943	4,035,861.82	55.100000	4,598,921.50	563,059.68	0.59	

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QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



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201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
		94,679.000	Local 18.985972	1,797,572.81	17.380000	1,645,521.02	-152,051.79	0.21
			Base 18.985972	1,797,572.81	17.380000	1,645,521.02	-152,051.79	0.21
204149108	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0							
		19,509.000	Local 44.868078	875,331.34	42.580000	830,693.22	-44,638.12	0.11
			Base 44.868078	875,331.34	42.580000	830,693.22	-44,638.12	0.11
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
		69,100.000	Local 60.110938	4,153,665.85	44.710000	3,089,461.00	-1,064,204.85	0.40
			Base 60.110938	4,153,665.85	44.710000	3,089,461.00	-1,064,204.85	0.40
206022105	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001							
		155,000.000	Local 12.359306	1,915,692.47	5.880000	911,400.00	-1,004,292.47	0.12
			Base 12.359306	1,915,692.47	5.880000	911,400.00	-1,004,292.47	0.12
20717E101	CONFORMIS INC COMMON STOCK USD.00001							
		628,700.000	Local 3.503439	2,202,612.35	1.860000	1,169,382.00	-1,033,230.35	0.15
			Base 3.503439	2,202,612.35	1.860000	1,169,382.00	-1,033,230.35	0.15
211171103	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001							
		62,469.000	Local 25.769880	1,609,818.62	27.290000	1,704,779.01	94,960.39	0.22
			Base 25.769880	1,609,818.62	27.290000	1,704,779.01	94,960.39	0.22
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
		129,708.000	Local 19.582547	2,540,013.05	14.135000	1,833,422.58	-706,590.47	0.24
			Base 19.582547	2,540,013.05	14.135000	1,833,422.58	-706,590.47	0.24
21871N101	CORECIVIC INC REIT USD.01							
		225,000.000	Local 20.057677	4,512,977.38	17.280000	3,888,000.00	-624,977.38	0.50
			Base 20.057677	4,512,977.38	17.280000	3,888,000.00	-624,977.38	0.50
21925Y103	CORNERSTONE ONDEMAND INC COMMON STOCK USD.0001							
		48,000.000	Local 55.778503	2,677,368.12	54.820000	2,631,360.00	-46,008.12	0.34
			Base 55.778503	2,677,368.12	54.820000	2,631,360.00	-46,008.12	0.34
222795502	COUSINS PROPERTIES INC REIT USD1.0							
		21,200.000	Local 33.631479	712,987.35	37.590000	796,908.00	83,920.65	0.10
			Base 33.631479	712,987.35	37.590000	796,908.00	83,920.65	0.10

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223622606	COWEN INC A COMMON STOCK USD.01							
		55,400.000	Local 14.910335	826,032.56	15.390000	852,606.00	26,573.44	0.11
			Base 14.910335	826,032.56	15.390000	852,606.00	26,573.44	0.11
227046109	CROCS INC COMMON STOCK USD.001							
		115,499.000	Local 20.484307	2,365,917.00	27.760000	3,206,252.24	840,335.24	0.41
			Base 20.484307	2,365,917.00	27.760000	3,206,252.24	840,335.24	0.41
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
		85,267.000	Local 29.659246	2,528,954.96	20.740000	1,768,437.58	-760,517.38	0.23
			Base 29.659246	2,528,954.96	20.740000	1,768,437.58	-760,517.38	0.23
23332B106	DSP GROUP INC COMMON STOCK USD.001							
		35,000.000	Local 13.999309	489,975.82	14.085000	492,975.00	2,999.18	0.06
			Base 13.999309	489,975.82	14.085000	492,975.00	2,999.18	0.06
235825205	DANA INC COMMON STOCK USD.01							
		310,100.000	Local 22.228861	6,893,169.94	14.440000	4,477,844.00	-2,415,325.94	0.58
			Base 22.228861	6,893,169.94	14.440000	4,477,844.00	-2,415,325.94	0.58
24344T101	DECIPHERA PHARMACEUTICALS IN COMMON STOCK USD.01							
		16,000.000	Local 25.713218	411,411.49	33.940000	543,040.00	131,628.51	0.07
			Base 25.713218	411,411.49	33.940000	543,040.00	131,628.51	0.07
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
		29,341.000	Local 69.323496	2,034,020.71	147.360000	4,323,689.76	2,289,669.05	0.56
			Base 69.323496	2,034,020.71	147.360000	4,323,689.76	2,289,669.05	0.56
24665A103	DELEK US HOLDINGS INC COMMON STOCK USD.01							
		130,000.000	Local 27.024239	3,513,151.08	36.300000	4,719,000.00	1,205,848.92	0.61
			Base 27.024239	3,513,151.08	36.300000	4,719,000.00	1,205,848.92	0.61
252784301	DIAMONDRock HOSPITALITY CO REIT USD.01							
		365,759.000	Local 10.771902	3,939,920.13	10.250000	3,749,029.75	-190,890.38	0.48
			Base 10.771902	3,939,920.13	10.250000	3,749,029.75	-190,890.38	0.48
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
		55,900.000	Local 33.701734	1,883,926.93	40.810000	2,281,279.00	397,352.07	0.29
			Base 33.701734	1,883,926.93	40.810000	2,281,279.00	397,352.07	0.29

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254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
	54,400.000	Local	84.780943	4,612,083.30	75.860000	4,126,784.00	-485,299.30	0.53	
		Base	84.780943	4,612,083.30	75.860000	4,126,784.00	-485,299.30	0.53	
254543101	DIODES INC COMMON STOCK USD.667								
	59,410.000	Local	31.153135	1,850,807.78	40.150000	2,385,311.50	534,503.72	0.31	
		Base	31.153135	1,850,807.78	40.150000	2,385,311.50	534,503.72	0.31	
257554105	DOMO INC CLASS B COMMON STOCK USD.001								
	55,000.000	Local	40.231715	2,212,744.33	15.980000	878,900.00	-1,333,844.33	0.11	
		Base	40.231715	2,212,744.33	15.980000	878,900.00	-1,333,844.33	0.11	
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
	365,800.000	Local	9.399281	3,438,256.94	3.770000	1,379,066.00	-2,059,190.94	0.18	
		Base	9.399281	3,438,256.94	3.770000	1,379,066.00	-2,059,190.94	0.18	
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
	94,000.000	Local	63.873578	6,004,116.34	51.050000	4,798,700.00	-1,205,416.34	0.62	
		Base	63.873578	6,004,116.34	51.050000	4,798,700.00	-1,205,416.34	0.62	
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
	30,985.000	Local	62.285387	1,929,912.72	56.570000	1,752,821.45	-177,091.27	0.23	
		Base	62.285387	1,929,912.72	56.570000	1,752,821.45	-177,091.27	0.23	
28106W103	EDITAS MEDICINE INC COMMON STOCK USD.0001								
	72,000.000	Local	22.396593	1,612,554.70	22.740000	1,637,280.00	24,725.30	0.21	
		Base	22.396593	1,612,554.70	22.740000	1,637,280.00	24,725.30	0.21	
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
	9,700.000	Local	68.426446	663,736.53	86.120000	835,364.00	171,627.47	0.11	
		Base	68.426446	663,736.53	86.120000	835,364.00	171,627.47	0.11	
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
	57,000.000	Local	40.877758	2,330,032.18	52.280000	2,979,960.00	649,927.82	0.38	
		Base	40.877758	2,330,032.18	52.280000	2,979,960.00	649,927.82	0.38	
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
	35,000.000	Local	46.242824	1,618,498.84	60.080000	2,102,800.00	484,301.16	0.27	
		Base	46.242824	1,618,498.84	60.080000	2,102,800.00	484,301.16	0.27	

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292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
		56,600.000	Local 35.398811	2,003,572.71	33.325000	1,886,195.00	-117,377.71	0.24
			Base 35.398811	2,003,572.71	33.325000	1,886,195.00	-117,377.71	0.24
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
		191,762.000	Local 18.260973	3,501,760.73	20.750000	3,979,061.50	477,300.77	0.51
			Base 18.260973	3,501,760.73	20.750000	3,979,061.50	477,300.77	0.51
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
		73,000.000	Local 28.252351	2,062,421.63	47.430000	3,462,390.00	1,399,968.37	0.44
			Base 28.252351	2,062,421.63	47.430000	3,462,390.00	1,399,968.37	0.44
29664W105	ESPERION THERAPEUTICS INC COMMON STOCK USD.001							
		50,000.000	Local 40.630000	2,031,500.00	36.660000	1,833,000.00	-198,500.00	0.24
			Base 40.630000	2,031,500.00	36.660000	1,833,000.00	-198,500.00	0.24
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
		95,000.000	Local 19.199981	1,823,998.21	19.100000	1,814,500.00	-9,498.21	0.23
			Base 19.199981	1,823,998.21	19.100000	1,814,500.00	-9,498.21	0.23
29786A106	ETSY INC COMMON STOCK USD.001							
		89,358.000	Local 16.423778	1,467,595.97	56.500000	5,048,727.00	3,581,131.03	0.65
			Base 16.423778	1,467,595.97	56.500000	5,048,727.00	3,581,131.03	0.65
29977A105	EVERCORE INC A COMMON STOCK USD.01							
		40,471.000	Local 78.558529	3,179,342.23	80.100000	3,241,727.10	62,384.87	0.42
			Base 78.558529	3,179,342.23	80.100000	3,241,727.10	62,384.87	0.42
30040P103	EVERTEC INC COMMON STOCK USD.01							
		69,192.000	Local 16.485744	1,140,681.57	31.220000	2,160,174.24	1,019,492.67	0.28
			Base 16.485744	1,140,681.57	31.220000	2,160,174.24	1,019,492.67	0.28
30214U102	EXPONENT INC COMMON STOCK USD.001							
		22,000.000	Local 69.782015	1,535,204.33	69.900000	1,537,800.00	2,595.67	0.20
			Base 69.782015	1,535,204.33	69.900000	1,537,800.00	2,595.67	0.20
30219E103	EXPRESS INC COMMON STOCK							
		316,214.000	Local 7.123626	2,252,590.32	3.440000	1,087,776.16	-1,164,814.16	0.14
			Base 7.123626	2,252,590.32	3.440000	1,087,776.16	-1,164,814.16	0.14

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302301106	EZCORP INC CL A COMMON STOCK USD.01							
		312,906.000	Local 9.201487	2,879,200.55	6.455000	2,019,808.23	-859,392.32	0.26
			Base 9.201487	2,879,200.55	6.455000	2,019,808.23	-859,392.32	0.26
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
		6,000.000	Local 139.121832	834,730.99	303.520000	1,821,120.00	986,389.01	0.23
			Base 139.121832	834,730.99	303.520000	1,821,120.00	986,389.01	0.23
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK							
		78,000.000	Local 24.788400	1,933,495.20	32.410000	2,527,980.00	594,484.80	0.32
			Base 24.788400	1,933,495.20	32.410000	2,527,980.00	594,484.80	0.32
31572Q808	FIBROGEN INC COMMON STOCK USD.01							
		27,100.000	Local 61.823059	1,675,404.91	36.980000	1,002,158.00	-673,246.91	0.13
			Base 61.823059	1,675,404.91	36.980000	1,002,158.00	-673,246.91	0.13
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
		370,684.000	Local 5.142196	1,906,129.79	9.980000	3,699,426.32	1,793,296.53	0.48
			Base 5.142196	1,906,129.79	9.980000	3,699,426.32	1,793,296.53	0.48
319383204	FIRST BUSEY CORP COMMON STOCK USD.001							
		50,000.000	Local 25.993128	1,299,656.42	25.280000	1,264,000.00	-35,656.42	0.16
			Base 25.993128	1,299,656.42	25.280000	1,264,000.00	-35,656.42	0.16
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
		121,601.000	Local 14.163884	1,722,342.42	13.280000	1,614,861.28	-107,481.14	0.21
			Base 14.163884	1,722,342.42	13.280000	1,614,861.28	-107,481.14	0.21
320218100	FIRST FINANCIAL CORP/INDIANA COMMON STOCK							
		25,000.000	Local 43.414345	1,085,358.63	43.470000	1,086,750.00	1,391.37	0.14
			Base 43.414345	1,085,358.63	43.470000	1,086,750.00	1,391.37	0.14
320817109	FIRST MERCHANTS CORP COMMON STOCK							
		96,843.000	Local 41.347684	4,004,233.73	37.635000	3,644,686.31	-359,547.42	0.47
			Base 41.347684	4,004,233.73	37.635000	3,644,686.31	-359,547.42	0.47
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01							
		134,114.000	Local 23.143447	3,103,860.25	19.480000	2,612,540.72	-491,319.53	0.34
			Base 23.143447	3,103,860.25	19.480000	2,612,540.72	-491,319.53	0.34

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337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01							
		104,000.000	Local 32.152148	3,343,823.37	37.350000	3,884,400.00	540,576.63	0.50
			Base 32.152148	3,343,823.37	37.350000	3,884,400.00	540,576.63	0.50
34385P108	FLUIDIGM CORP COMMON STOCK USD.001							
		129,700.000	Local 13.841336	1,795,221.25	4.630000	600,511.00	-1,194,710.25	0.08
			Base 13.841336	1,795,221.25	4.630000	600,511.00	-1,194,710.25	0.08
346232101	FORESTAR GROUP INC COMMON STOCK USD1.0							
		642.000	Local 13.056106	8,382.02	18.280000	11,735.76	3,353.74	0.00
			Base 13.056106	8,382.02	18.280000	11,735.76	3,353.74	0.00
358039105	FRESHPET INC COMMON STOCK USD.001							
		30,000.000	Local 39.285683	1,178,570.50	49.770000	1,493,100.00	314,529.50	0.19
			Base 39.285683	1,178,570.50	49.770000	1,493,100.00	314,529.50	0.19
35905A109	FRONTDOOR INC COMMON STOCK USD.01							
		38,900.000	Local 41.970000	1,632,633.00	48.570000	1,889,373.00	256,740.00	0.24
			Base 41.970000	1,632,633.00	48.570000	1,889,373.00	256,740.00	0.24
36162J106	GEO GROUP INC/THE REIT USD.01							
		137,000.000	Local 25.524581	3,496,867.55	17.340000	2,375,580.00	-1,121,287.55	0.31
			Base 25.524581	3,496,867.55	17.340000	2,375,580.00	-1,121,287.55	0.31
371532102	GENESCO INC COMMON STOCK USD1.0							
		91,064.000	Local 26.623388	2,424,432.24	40.020000	3,644,381.28	1,219,949.04	0.47
			Base 26.623388	2,424,432.24	40.020000	3,644,381.28	1,219,949.04	0.47
372309104	GENMARK DIAGNOSTICS INC COMMON STOCK USD.0001							
		220,000.000	Local 6.465000	1,422,300.00	6.060000	1,333,200.00	-89,100.00	0.17
			Base 6.465000	1,422,300.00	6.060000	1,333,200.00	-89,100.00	0.17
37244C101	GENOMIC HEALTH INC COMMON STOCK USD.0001							
		35,000.000	Local 67.660231	2,368,108.10	67.820000	2,373,700.00	5,591.90	0.30
			Base 67.660231	2,368,108.10	67.820000	2,373,700.00	5,591.90	0.30
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
		255,549.000	Local 3.422501	874,616.78	4.400000	1,124,415.60	249,798.82	0.14
			Base 3.422501	874,616.78	4.400000	1,124,415.60	249,798.82	0.14

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# Holdings

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	
37954A204	GLOBAL MEDICAL REIT INC REIT	150,000.000	Local	11.197062	1,679,559.34	11.400000	1,710,000.00	30,440.66	0.22
			Base	11.197062	1,679,559.34	11.400000	1,710,000.00	30,440.66	0.22
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001	32,300.000	Local	52.378766	1,691,834.14	51.120000	1,651,176.00	-40,658.14	0.21
			Base	52.378766	1,691,834.14	51.120000	1,651,176.00	-40,658.14	0.21
379890106	GLU MOBILE INC COMMON STOCK USD.0001	389,598.000	Local	8.659069	3,373,555.80	4.990000	1,944,094.02	-1,429,461.78	0.25
			Base	8.659069	3,373,555.80	4.990000	1,944,094.02	-1,429,461.78	0.25
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01	49,800.000	Local	43.902032	2,186,321.18	32.130000	1,600,074.00	-586,247.18	0.21
			Base	43.902032	2,186,321.18	32.130000	1,600,074.00	-586,247.18	0.21
393222104	GREEN PLAINS INC COMMON STOCK USD.001	30,594.000	Local	22.350036	683,777.00	10.595000	324,143.43	-359,633.57	0.04
			Base	22.350036	683,777.00	10.595000	324,143.43	-359,633.57	0.04
393657101	GREENBRIER COMPANIES INC COMMON STOCK	67,300.000	Local	29.314452	1,972,862.62	30.120000	2,027,076.00	54,213.38	0.26
			Base	29.314452	1,972,862.62	30.120000	2,027,076.00	54,213.38	0.26
397624107	GREIF INC CL A COMMON STOCK	57,037.000	Local	59.423411	3,389,333.10	37.890000	2,161,131.93	-1,228,201.17	0.28
			Base	59.423411	3,389,333.10	37.890000	2,161,131.93	-1,228,201.17	0.28
404030108	H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01	52,334.000	Local	39.501317	2,067,261.92	28.860000	1,510,359.24	-556,902.68	0.19
			Base	39.501317	2,067,261.92	28.860000	1,510,359.24	-556,902.68	0.19
40416E103	HCI GROUP INC COMMON STOCK	49,300.000	Local	45.990258	2,267,319.71	42.040000	2,072,572.00	-194,747.71	0.27
			Base	45.990258	2,267,319.71	42.040000	2,072,572.00	-194,747.71	0.27
404251100	HNI CORP COMMON STOCK USD1.0	110,000.000	Local	36.843054	4,052,735.99	35.500000	3,905,000.00	-147,735.99	0.50
			Base	36.843054	4,052,735.99	35.500000	3,905,000.00	-147,735.99	0.50

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405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
		46,000.000	Local 98.704772	4,540,419.49	126.140000	5,802,440.00	1,262,020.51	0.75
			Base 98.704772	4,540,419.49	126.140000	5,802,440.00	1,262,020.51	0.75
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
		63,901.000	Local 17.577746	1,123,235.52	15.510000	991,104.51	-132,131.01	0.13
			Base 17.577746	1,123,235.52	15.510000	991,104.51	-132,131.01	0.13
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
		72,000.000	Local 45.719118	3,291,776.52	38.295000	2,757,240.00	-534,536.52	0.35
			Base 45.719118	3,291,776.52	38.295000	2,757,240.00	-534,536.52	0.35
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
		135,718.000	Local 29.795871	4,043,836.02	18.780000	2,548,784.04	-1,495,051.98	0.33
			Base 29.795871	4,043,836.02	18.780000	2,548,784.04	-1,495,051.98	0.33
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
		95,000.000	Local 33.694329	3,200,961.26	26.260000	2,494,700.00	-706,261.26	0.32
			Base 33.694329	3,200,961.26	26.260000	2,494,700.00	-706,261.26	0.32
42225K106	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001							
		46,000.000	Local 29.132085	1,340,075.92	24.930000	1,146,780.00	-193,295.92	0.15
			Base 29.132085	1,340,075.92	24.930000	1,146,780.00	-193,295.92	0.15
42234Q102	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0							
		47,823.000	Local 46.812734	2,238,725.40	44.740000	2,139,601.02	-99,124.38	0.27
			Base 46.812734	2,238,725.40	44.740000	2,139,601.02	-99,124.38	0.27
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
		58,600.000	Local 31.253633	1,831,462.88	27.300000	1,599,780.00	-231,682.88	0.21
			Base 31.253633	1,831,462.88	27.300000	1,599,780.00	-231,682.88	0.21
42704L104	HERC HOLDINGS INC COMMON STOCK USD.01							
		70,000.000	Local 46.423318	3,249,632.26	46.510000	3,255,700.00	6,067.74	0.42
			Base 46.423318	3,249,632.26	46.510000	3,255,700.00	6,067.74	0.42
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
		138,529.000	Local 19.339347	2,679,060.44	14.880000	2,061,311.52	-617,748.92	0.26
			Base 19.339347	2,679,060.44	14.880000	2,061,311.52	-617,748.92	0.26

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428567101	HIBBETT SPORTS INC COMMON STOCK USD.01	123,645.000	Local 14.124371	1,746,407.84	22.900000	2,831,470.50	1,085,062.66	0.36
			Base 14.124371	1,746,407.84	22.900000	2,831,470.50	1,085,062.66	0.36
431571108	HILLENBRAND INC COMMON STOCK	63,900.000	Local 31.125000	1,988,887.50	30.880000	1,973,232.00	-15,655.50	0.25
			Base 31.125000	1,988,887.50	30.880000	1,973,232.00	-15,655.50	0.25
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01	108,550.000	Local 25.703487	2,790,113.50	23.890000	2,593,259.50	-196,854.00	0.33
			Base 25.703487	2,790,113.50	23.890000	2,593,259.50	-196,854.00	0.33
43940T109	HOPE BANCORP INC COMMON STOCK USD.001	137,000.000	Local 16.646688	2,280,596.19	14.340000	1,964,580.00	-316,016.19	0.25
			Base 16.646688	2,280,596.19	14.340000	1,964,580.00	-316,016.19	0.25
443320106	HUB GROUP INC CL A COMMON STOCK USD.01	44,000.000	Local 40.995069	1,803,783.02	46.500000	2,046,000.00	242,216.98	0.26
			Base 40.995069	1,803,783.02	46.500000	2,046,000.00	242,216.98	0.26
443573100	HUBSPOT INC COMMON STOCK USD.001	14,000.000	Local 152.601600	2,136,422.40	151.610000	2,122,540.00	-13,882.40	0.27
			Base 152.601600	2,136,422.40	151.610000	2,122,540.00	-13,882.40	0.27
449172105	HYSTER YALE MATERIALS COMMON STOCK USD.01	36,800.000	Local 46.037229	1,694,170.02	54.730000	2,014,064.00	319,893.98	0.26
			Base 46.037229	1,694,170.02	54.730000	2,014,064.00	319,893.98	0.26
44930G107	ICU MEDICAL INC COMMON STOCK USD.1	11,563.000	Local 179.065195	2,070,530.85	159.600000	1,845,454.80	-225,076.05	0.24
			Base 179.065195	2,070,530.85	159.600000	1,845,454.80	-225,076.05	0.24
450056106	IRHYTHM TECHNOLOGIES INC COMMON STOCK USD.001	32,500.000	Local 94.397430	3,067,916.49	74.110000	2,408,575.00	-659,341.49	0.31
			Base 94.397430	3,067,916.49	74.110000	2,408,575.00	-659,341.49	0.31
450828108	IBERIABANK CORP COMMON STOCK USD1.0	65,344.000	Local 82.263609	5,375,433.28	75.540000	4,936,085.76	-439,347.52	0.63
			Base 82.263609	5,375,433.28	75.540000	4,936,085.76	-439,347.52	0.63

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451107106	IDACORP INC COMMON STOCK		47,000.000	94.823336	4,456,696.77	112.670000	5,295,490.00	838,793.23	0.68
		Local		94.823336	4,456,696.77	112.670000	5,295,490.00	838,793.23	0.68
456237106	INDUSTRIAL LOGISTICS PROP WI REIT USD.01		108,000.000	20.247900	2,186,773.18	21.250000	2,295,000.00	108,226.82	0.29
		Local		20.247900	2,186,773.18	21.250000	2,295,000.00	108,226.82	0.29
45665G303	INFINITY PHARMACEUTICALS INC COMMON STOCK USD.001		116,649.000	2.613809	304,898.25	1.030000	120,148.47	-184,749.78	0.02
		Local		2.613809	304,898.25	1.030000	120,148.47	-184,749.78	0.02
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01		37,902.000	43.244925	1,639,069.16	55.690000	2,110,762.38	471,693.22	0.27
		Local		43.244925	1,639,069.16	55.690000	2,110,762.38	471,693.22	0.27
457669307	INSMED INC COMMON STOCK USD.01		49,645.000	30.315187	1,504,997.45	17.640000	875,737.80	-629,259.65	0.11
		Local		30.315187	1,504,997.45	17.640000	875,737.80	-629,259.65	0.11
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK		42,900.000	19.320648	828,855.81	20.530000	880,737.00	51,881.19	0.11
		Local		19.320648	828,855.81	20.530000	880,737.00	51,881.19	0.11
45778Q107	INSPERITY INC COMMON STOCK USD.01		52,500.000	43.610279	2,289,539.64	98.620000	5,177,550.00	2,888,010.36	0.67
		Local		43.610279	2,289,539.64	98.620000	5,177,550.00	2,888,010.36	0.67
45780L104	INOGEN INC COMMON STOCK USD.001		19,000.000	205.343243	3,901,521.62	47.910000	910,290.00	-2,991,231.62	0.12
		Local		205.343243	3,901,521.62	47.910000	910,290.00	-2,991,231.62	0.12
45781M101	INNOVIVA INC COMMON STOCK		100,425.000	14.141230	1,420,133.03	10.540000	1,058,479.50	-361,653.53	0.14
		Local		14.141230	1,420,133.03	10.540000	1,058,479.50	-361,653.53	0.14
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001		24,300.000	70.622227	1,716,120.12	75.560000	1,836,108.00	119,987.88	0.24
		Local		70.622227	1,716,120.12	75.560000	1,836,108.00	119,987.88	0.24

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45845P108	INTERCEPT PHARMACEUTICALS IN COMMON STOCK USD.001							
		10,000.000	Local 83.285300	832,853.00	66.360000	663,600.00	-169,253.00	0.09
			Base 83.285300	832,853.00	66.360000	663,600.00	-169,253.00	0.09
46071F103	INTERSECT ENT INC COMMON STOCK USD.001							
		46,498.000	Local 29.963469	1,393,241.36	17.010000	790,930.98	-602,310.38	0.10
			Base 29.963469	1,393,241.36	17.010000	790,930.98	-602,310.38	0.10
461148108	INTEVAC INC COMMON STOCK							
		47,627.000	Local 9.046147	430,840.83	5.240000	249,565.48	-181,275.35	0.03
			Base 9.046147	430,840.83	5.240000	249,565.48	-181,275.35	0.03
46185L103	INVITAE CORP COMMON STOCK USD.0001							
		80,000.000	Local 22.867962	1,829,436.97	19.270000	1,541,600.00	-287,836.97	0.20
			Base 22.867962	1,829,436.97	19.270000	1,541,600.00	-287,836.97	0.20
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
		29,700.000	Local 92.384050	2,743,806.28	91.120000	2,706,264.00	-37,542.28	0.35
			Base 92.384050	2,743,806.28	91.120000	2,706,264.00	-37,542.28	0.35
47973J102	JOINT CORP/THE COMMON STOCK USD.001							
		100,000.000	Local 17.416149	1,741,614.89	18.610000	1,861,000.00	119,385.11	0.24
			Base 17.416149	1,741,614.89	18.610000	1,861,000.00	119,385.11	0.24
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
		12,341.000	Local 141.985000	1,752,236.89	139.060000	1,716,139.46	-36,097.43	0.22
			Base 141.985000	1,752,236.89	139.060000	1,716,139.46	-36,097.43	0.22
481116101	JOUNCE THERAPEUTICS INC COMMON STOCK USD.001							
		80,000.000	Local 4.732992	378,639.34	3.330000	266,400.00	-112,239.34	0.03
			Base 4.732992	378,639.34	3.330000	266,400.00	-112,239.34	0.03
48273U102	K12 INC COMMON STOCK USD.0001							
		106,000.000	Local 33.765113	3,579,102.02	26.400000	2,798,400.00	-780,702.02	0.36
			Base 33.765113	3,579,102.02	26.400000	2,798,400.00	-780,702.02	0.36
48666K109	KB HOME COMMON STOCK USD1.0							
		223,325.000	Local 23.869492	5,330,654.22	34.000000	7,593,050.00	2,262,395.78	0.98
			Base 23.869492	5,330,654.22	34.000000	7,593,050.00	2,262,395.78	0.98

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493732101	KFORCE INC COMMON STOCK USD.01								
	72,900.000	Local	36.655323	2,672,173.05	37.835000	2,758,171.50	85,998.45	0.35	
		Base	36.655323	2,672,173.05	37.835000	2,758,171.50	85,998.45	0.35	
500643200	KORN FERRY COMMON STOCK USD.01								
	34,000.000	Local	44.030161	1,497,025.48	38.640000	1,313,760.00	-183,265.48	0.17	
		Base	44.030161	1,497,025.48	38.640000	1,313,760.00	-183,265.48	0.17	
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
	129,544.000	Local	20.057022	2,598,266.84	25.065000	3,247,020.36	648,753.52	0.42	
		Base	20.057022	2,598,266.84	25.065000	3,247,020.36	648,753.52	0.42	
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01								
	201,261.000	Local	6.598113	1,327,942.87	18.285000	3,680,057.39	2,352,114.52	0.47	
		Base	6.598113	1,327,942.87	18.285000	3,680,057.39	2,352,114.52	0.47	
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
	10,000.000	Local	143.385900	1,433,859.00	99.540000	995,400.00	-438,459.00	0.13	
		Base	143.385900	1,433,859.00	99.540000	995,400.00	-438,459.00	0.13	
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
	13,200.000	Local	137.147800	1,810,350.96	132.380000	1,747,416.00	-62,934.96	0.22	
		Base	137.147800	1,810,350.96	132.380000	1,747,416.00	-62,934.96	0.22	
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
	120,000.000	Local	29.375418	3,525,050.11	24.580000	2,949,600.00	-575,450.11	0.38	
		Base	29.375418	3,525,050.11	24.580000	2,949,600.00	-575,450.11	0.38	
55027E102	LUMINEX CORP COMMON STOCK USD.001								
	29,941.000	Local	20.720589	620,395.16	20.650000	618,281.65	-2,113.51	0.08	
		Base	20.720589	620,395.16	20.650000	618,281.65	-2,113.51	0.08	
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
	84,545.000	Local	28.591423	2,417,261.88	43.100000	3,643,889.50	1,226,627.62	0.47	
		Base	28.591423	2,417,261.88	43.100000	3,643,889.50	1,226,627.62	0.47	
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0								
	455,000.000	Local	12.173776	5,539,068.04	12.580000	5,723,900.00	184,831.96	0.74	
		Base	12.173776	5,539,068.04	12.580000	5,723,900.00	184,831.96	0.74	

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55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
		34,833.000	Local 29.568511	1,029,959.94	31.290000	1,089,924.57	59,964.63	0.14
			Base 29.568511	1,029,959.94	31.290000	1,089,924.57	59,964.63	0.14
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
		44,605.000	Local 40.978575	1,827,849.35	80.670000	3,598,285.35	1,770,436.00	0.46
			Base 40.978575	1,827,849.35	80.670000	3,598,285.35	1,770,436.00	0.46
563571405	MANITOWOC COMPANY INC COMMON STOCK USD.01							
		150,000.000	Local 33.495320	5,024,297.98	12.500000	1,875,000.00	-3,149,297.98	0.24
			Base 33.495320	5,024,297.98	12.500000	1,875,000.00	-3,149,297.98	0.24
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
		53,208.000	Local 27.606107	1,468,865.76	35.490000	1,888,351.92	419,486.16	0.24
			Base 27.606107	1,468,865.76	35.490000	1,888,351.92	419,486.16	0.24
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
		52,300.000	Local 39.239169	2,052,208.54	37.010000	1,935,623.00	-116,585.54	0.25
			Base 39.239169	2,052,208.54	37.010000	1,935,623.00	-116,585.54	0.25
574795100	MASIMO CORP COMMON STOCK USD.001							
		20,092.000	Local 87.520738	1,758,466.66	148.790000	2,989,488.68	1,231,022.02	0.38
			Base 87.520738	1,758,466.66	148.790000	2,989,488.68	1,231,022.02	0.38
575385109	MASONITE INTERNATIONAL CORP COMMON STOCK							
		52,000.000	Local 61.911118	3,219,378.12	58.000000	3,016,000.00	-203,378.12	0.39
			Base 61.911118	3,219,378.12	58.000000	3,016,000.00	-203,378.12	0.39
58470H101	MEDIFAST INC COMMON STOCK USD.001							
		7,500.000	Local 57.437843	430,783.82	103.630000	777,225.00	346,441.18	0.10
			Base 57.437843	430,783.82	103.630000	777,225.00	346,441.18	0.10
584CVR997	MEDIA GEN INC CVR COMMON STOCK							
		69,824.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base 0.000000	0.00	0.000000	0.00	0.00	0.00
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
		36,000.000	Local 60.296549	2,170,675.75	84.040000	3,025,440.00	854,764.25	0.39
			Base 60.296549	2,170,675.75	84.040000	3,025,440.00	854,764.25	0.39

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# Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01	37,000.000	Local 45.931417	1,699,462.42	70.350000	2,602,950.00	903,487.58	0.33
			Base 45.931417	1,699,462.42	70.350000	2,602,950.00	903,487.58	0.33
59001K100	MERITOR INC COMMON STOCK USD1.0	100,000.000	Local 23.070504	2,307,050.37	18.500000	1,850,000.00	-457,050.37	0.24
			Base 23.070504	2,307,050.37	18.500000	1,850,000.00	-457,050.37	0.24
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5	81,436.000	Local 42.386063	3,451,751.44	33.640000	2,739,507.04	-712,244.40	0.35
			Base 42.386063	3,451,751.44	33.640000	2,739,507.04	-712,244.40	0.35
597742105	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	64,700.000	Local 26.154643	1,692,205.37	26.050000	1,685,435.00	-6,770.37	0.22
			Base 26.154643	1,692,205.37	26.050000	1,685,435.00	-6,770.37	0.22
59870L106	MILACRON HOLDINGS CORP COMMON STOCK USD.01	206,800.000	Local 14.329708	2,963,383.70	16.670000	3,447,356.00	483,972.30	0.44
			Base 14.329708	2,963,383.70	16.670000	3,447,356.00	483,972.30	0.44
600544100	HERMAN MILLER INC COMMON STOCK USD.2	85,007.000	Local 35.013857	2,976,422.91	46.090000	3,917,972.63	941,549.72	0.50
			Base 35.013857	2,976,422.91	46.090000	3,917,972.63	941,549.72	0.50
60739U204	MOBILEIRON INC COMMON STOCK USD.0001	275,000.000	Local 5.849753	1,608,682.06	6.545000	1,799,875.00	191,192.94	0.23
			Base 5.849753	1,608,682.06	6.545000	1,799,875.00	191,192.94	0.23
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	128,633.000	Local 17.858098	2,297,140.68	12.960000	1,667,083.68	-630,057.00	0.21
			Base 17.858098	2,297,140.68	12.960000	1,667,083.68	-630,057.00	0.21
609720107	MONMOUTH REAL ESTATE INV COR REIT USD.01	155,000.000	Local 13.159812	2,039,770.82	14.410000	2,233,550.00	193,779.18	0.29
			Base 13.159812	2,039,770.82	14.410000	2,233,550.00	193,779.18	0.29
62914B100	NIC INC COMMON STOCK	135,205.000	Local 17.249773	2,332,255.55	20.650000	2,791,983.25	459,727.70	0.36
			Base 17.249773	2,332,255.55	20.650000	2,791,983.25	459,727.70	0.36

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636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0		30,500.000	54.236774	1,654,221.61	46.920000	1,431,060.00	-223,161.61	0.18
		Local		54.236774	1,654,221.61	46.920000	1,431,060.00	-223,161.61	0.18
636220303	NATIONAL GENERAL HLDGS COMMON STOCK USD.01		65,000.000	24.187500	1,572,187.52	23.020000	1,496,300.00	-75,887.52	0.19
		Local		24.187500	1,572,187.52	23.020000	1,496,300.00	-75,887.52	0.19
639050103	NATUS MEDICAL INC COMMON STOCK USD.001		61,806.000	36.564679	2,259,916.56	31.840000	1,967,903.04	-292,013.52	0.25
		Local		36.564679	2,259,916.56	31.840000	1,967,903.04	-292,013.52	0.25
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001		79,863.000	17.094074	1,365,184.01	27.950000	2,232,170.85	866,986.84	0.29
		Local		17.094074	1,365,184.01	27.950000	2,232,170.85	866,986.84	0.29
640491106	NEOGEN CORP COMMON STOCK USD.16		20,100.000	84.114061	1,690,692.63	68.110000	1,369,011.00	-321,681.63	0.18
		Local		84.114061	1,690,692.63	68.110000	1,369,011.00	-321,681.63	0.18
64111Q104	NETGEAR INC COMMON STOCK USD.001		48,765.000	48.712426	2,375,461.45	32.220000	1,571,208.30	-804,253.15	0.20
		Local		48.712426	2,375,461.45	32.220000	1,571,208.30	-804,253.15	0.20
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001		63,000.000	27.433849	1,728,332.51	23.060000	1,452,780.00	-275,552.51	0.19
		Local		27.433849	1,728,332.51	23.060000	1,452,780.00	-275,552.51	0.19
64157F103	NEVRO CORP COMMON STOCK USD.001		21,600.000	60.272047	1,301,876.22	85.970000	1,856,952.00	555,075.78	0.24
		Local		60.272047	1,301,876.22	85.970000	1,856,952.00	555,075.78	0.24
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5		60,000.000	49.169079	2,950,144.75	45.220000	2,713,200.00	-236,944.75	0.35
		Local		49.169079	2,950,144.75	45.220000	2,713,200.00	-236,944.75	0.35
651511107	NEWLINK GENETICS CORP COMMON STOCK USD.01		92,114.000	10.432681	960,995.96	1.590000	146,461.26	-814,534.70	0.02
		Local		10.432681	960,995.96	1.590000	146,461.26	-814,534.70	0.02

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67011P100	NOW INC COMMON STOCK USD.01								
	161,000.000	Local		12.276546	1,976,523.93	11.470000	1,846,670.00	-129,853.93	0.24
		Base		12.276546	1,976,523.93	11.470000	1,846,670.00	-129,853.93	0.24
67103X102	OFG BANCORP COMMON STOCK USD1.0								
	142,000.000	Local		12.437378	1,766,107.65	21.900000	3,109,800.00	1,343,692.35	0.40
		Base		12.437378	1,766,107.65	21.900000	3,109,800.00	1,343,692.35	0.40
68235P108	ONE GAS INC COMMON STOCK								
	45,156.000	Local		72.926940	3,293,088.90	96.110000	4,339,943.16	1,046,854.26	0.56
		Base		72.926940	3,293,088.90	96.110000	4,339,943.16	1,046,854.26	0.56
684000102	OPUS BANK COMMON STOCK								
	87,041.000	Local		24.593633	2,140,654.43	21.770000	1,894,882.57	-245,771.86	0.24
		Base		24.593633	2,140,654.43	21.770000	1,894,882.57	-245,771.86	0.24
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01								
	28,919.000	Local		6.770000	195,781.63	4.500000	130,135.50	-65,646.13	0.02
		Base		6.770000	195,781.63	4.500000	130,135.50	-65,646.13	0.02
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1								
	31,979.000	Local		50.916575	1,628,261.15	53.020000	1,695,526.58	67,265.43	0.22
		Base		50.916575	1,628,261.15	53.020000	1,695,526.58	67,265.43	0.22
689648103	OTTER TAIL CORP COMMON STOCK USD5.0								
	64,000.000	Local		49.923140	3,195,080.95	53.750000	3,440,000.00	244,919.05	0.44
		Base		49.923140	3,195,080.95	53.750000	3,440,000.00	244,919.05	0.44
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
	111,700.000	Local		10.548397	1,178,255.96	10.270000	1,147,159.00	-31,096.96	0.15
		Base		10.548397	1,178,255.96	10.270000	1,147,159.00	-31,096.96	0.15
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
	50,000.000	Local		31.187138	1,559,356.91	27.750000	1,387,500.00	-171,856.91	0.18
		Base		31.187138	1,559,356.91	27.750000	1,387,500.00	-171,856.91	0.18
69349H107	PNM RESOURCES INC COMMON STOCK								
	80,000.000	Local		39.670782	3,173,662.54	52.080000	4,166,400.00	992,737.46	0.54
		Base		39.670782	3,173,662.54	52.080000	4,166,400.00	992,737.46	0.54

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69366J200	PTC THERAPEUTICS INC COMMON STOCK USD.001							
		67,000.000	Local 20.198787	1,353,318.74	33.820000	2,265,940.00	912,621.26	0.29
			Base 20.198787	1,353,318.74	33.820000	2,265,940.00	912,621.26	0.29
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
		54,762.000	Local 39.015820	2,136,584.32	38.070000	2,084,789.34	-51,794.98	0.27
			Base 39.015820	2,136,584.32	38.070000	2,084,789.34	-51,794.98	0.27
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
		50,868.000	Local 25.910000	1,317,989.88	24.970000	1,270,173.96	-47,815.92	0.16
			Base 25.910000	1,317,989.88	24.970000	1,270,173.96	-47,815.92	0.16
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
		100,000.000	Local 44.973804	4,497,380.40	42.880000	4,288,000.00	-209,380.40	0.55
			Base 44.973804	4,497,380.40	42.880000	4,288,000.00	-209,380.40	0.55
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
		29,341.000	Local 84.502368	2,479,383.97	97.580000	2,863,094.78	383,710.81	0.37
			Base 84.502368	2,479,383.97	97.580000	2,863,094.78	383,710.81	0.37
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
		107,702.000	Local 34.864342	3,754,959.33	27.820000	2,996,269.64	-758,689.69	0.38
			Base 34.864342	3,754,959.33	27.820000	2,996,269.64	-758,689.69	0.38
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
		103,000.000	Local 23.089130	2,378,180.37	18.625000	1,918,375.00	-459,805.37	0.25
			Base 23.089130	2,378,180.37	18.625000	1,918,375.00	-459,805.37	0.25
70932M107	PENNYMAC FINANCIAL SERVICES COMMON STOCK USD.0001							
		46,243.000	Local 17.920311	828,688.95	30.380000	1,404,862.34	576,173.39	0.18
			Base 17.920311	828,688.95	30.380000	1,404,862.34	576,173.39	0.18
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
		53,500.000	Local 32.955726	1,763,131.32	21.330000	1,141,155.00	-621,976.32	0.15
			Base 32.955726	1,763,131.32	21.330000	1,141,155.00	-621,976.32	0.15
729132100	PLEXUS CORP COMMON STOCK USD.01							
		65,652.000	Local 54.715142	3,592,158.50	62.510000	4,103,906.52	511,748.02	0.53
			Base 54.715142	3,592,158.50	62.510000	4,103,906.52	511,748.02	0.53

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 QS INVESTORS LLC  
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73179P106	POLYONE CORPORATION COMMON STOCK USD.01	64,000.000	Local 28.356504	1,814,816.26	32.650000	2,089,600.00	274,783.74	0.27
			Base 28.356504	1,814,816.26	32.650000	2,089,600.00	274,783.74	0.27
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	61,412.000	Local 46.143243	2,833,748.82	56.370000	3,461,794.44	628,045.62	0.44
			Base 46.143243	2,833,748.82	56.370000	3,461,794.44	628,045.62	0.44
74164F103	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	119,800.000	Local 24.927614	2,986,328.11	19.610000	2,349,278.00	-637,050.11	0.30
			Base 24.927614	2,986,328.11	19.610000	2,349,278.00	-637,050.11	0.30
74164M108	PRIMERICA INC COMMON STOCK	15,929.000	Local 78.619402	1,252,328.45	127.230000	2,026,646.67	774,318.22	0.26
			Base 78.619402	1,252,328.45	127.230000	2,026,646.67	774,318.22	0.26
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	107,278.000	Local 36.561154	3,922,207.49	38.060000	4,083,000.68	160,793.19	0.52
			Base 36.561154	3,922,207.49	38.060000	4,083,000.68	160,793.19	0.52
74587V107	PUMA BIOTECHNOLOGY INC COMMON STOCK USD.0001	44,500.000	Local 48.094884	2,140,222.33	10.765000	479,042.50	-1,661,179.83	0.06
			Base 48.094884	2,140,222.33	10.765000	479,042.50	-1,661,179.83	0.06
74758T303	QUALYS INC COMMON STOCK USD.001	31,300.000	Local 82.892051	2,594,521.21	75.570000	2,365,341.00	-229,180.21	0.30
			Base 82.892051	2,594,521.21	75.570000	2,365,341.00	-229,180.21	0.30
74965L101	RLJ LODGING TRUST REIT	235,000.000	Local 21.934033	5,154,497.73	16.990000	3,992,650.00	-1,161,847.73	0.51
			Base 21.934033	5,154,497.73	16.990000	3,992,650.00	-1,161,847.73	0.51
74971D101	RPT REALTY REIT USD.01	99,351.000	Local 13.407240	1,332,022.74	13.550000	1,346,206.05	14,183.31	0.17
			Base 13.407240	1,332,022.74	13.550000	1,346,206.05	14,183.31	0.17
750236101	RADIAN GROUP INC COMMON STOCK USD.001	196,169.000	Local 18.489522	3,627,070.99	22.840000	4,480,499.96	853,428.97	0.58
			Base 18.489522	3,627,070.99	22.840000	4,480,499.96	853,428.97	0.58

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75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
		180,000.000	Local 13.008455	2,341,521.83	4.330000	779,400.00	-1,562,121.83	0.10
			Base 13.008455	2,341,521.83	4.330000	779,400.00	-1,562,121.83	0.10
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
		52,900.000	Local 44.786743	2,369,218.72	32.160000	1,701,264.00	-667,954.72	0.22
			Base 44.786743	2,369,218.72	32.160000	1,701,264.00	-667,954.72	0.22
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
		32,000.000	Local 68.584548	2,194,705.54	35.600000	1,139,200.00	-1,055,505.54	0.15
			Base 68.584548	2,194,705.54	35.600000	1,139,200.00	-1,055,505.54	0.15
75902K106	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1							
		13,000.000	Local 26.946057	350,298.74	28.160000	366,080.00	15,781.26	0.05
			Base 26.946057	350,298.74	28.160000	366,080.00	15,781.26	0.05
76009N100	RENT A CENTER INC COMMON STOCK USD.01							
		82,000.000	Local 25.827839	2,117,882.82	25.790000	2,114,780.00	-3,102.82	0.27
			Base 25.827839	2,117,882.82	25.790000	2,114,780.00	-3,102.82	0.27
761330109	REVANCE THERAPEUTICS INC COMMON STOCK USD.001							
		46,922.000	Local 27.991605	1,313,422.11	13.000000	609,986.00	-703,436.11	0.08
			Base 27.991605	1,313,422.11	13.000000	609,986.00	-703,436.11	0.08
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
		25,463.000	Local 84.081409	2,140,964.92	76.330000	1,943,590.79	-197,374.13	0.25
			Base 84.081409	2,140,964.92	76.330000	1,943,590.79	-197,374.13	0.25
78112V102	RUBICON PROJECT INC/THE COMMON STOCK USD.00001							
		96,391.000	Local 4.040781	389,494.89	8.710000	839,565.61	450,070.72	0.11
			Base 4.040781	389,494.89	8.710000	839,565.61	450,070.72	0.11
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001							
		66,049.000	Local 25.739957	1,700,098.42	26.360000	1,741,051.64	40,953.22	0.22
			Base 25.739957	1,700,098.42	26.360000	1,741,051.64	40,953.22	0.22
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01							
		62,000.000	Local 45.272553	2,806,898.27	38.580000	2,391,960.00	-414,938.27	0.31
			Base 45.272553	2,806,898.27	38.580000	2,391,960.00	-414,938.27	0.31

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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
78377T107	RYMAN HOSPITALITY PROPERTIES REIT USD.01							
		37,618.000	Local 61.516109	2,314,112.98	81.810000	3,077,528.58	763,415.60	0.40
			Base 61.516109	2,314,112.98	81.810000	3,077,528.58	763,415.60	0.40
78454L100	SM ENERGY CO COMMON STOCK USD.01							
		102,000.000	Local 21.647472	2,208,042.17	9.690000	988,380.00	-1,219,662.17	0.13
			Base 21.647472	2,208,042.17	9.690000	988,380.00	-1,219,662.17	0.13
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
		66,000.000	Local 44.980066	2,968,684.38	47.070000	3,106,620.00	137,935.62	0.40
			Base 44.980066	2,968,684.38	47.070000	3,106,620.00	137,935.62	0.40
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
		136,000.000	Local 19.077335	2,594,517.60	22.960000	3,122,560.00	528,042.40	0.40
			Base 19.077335	2,594,517.60	22.960000	3,122,560.00	528,042.40	0.40
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
		27,000.000	Local 96.789990	2,613,329.73	101.330000	2,735,910.00	122,580.27	0.35
			Base 96.789990	2,613,329.73	101.330000	2,735,910.00	122,580.27	0.35
78781P105	SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001							
		65,000.000	Local 31.929038	2,075,387.44	18.690000	1,214,850.00	-860,537.44	0.16
			Base 31.929038	2,075,387.44	18.690000	1,214,850.00	-860,537.44	0.16
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
		45,107.000	Local 154.501977	6,969,120.67	151.330000	6,826,042.31	-143,078.36	0.88
			Base 154.501977	6,969,120.67	151.330000	6,826,042.31	-143,078.36	0.88
800363103	SANDY SPRING BANCORP INC COMMON STOCK USD1.0							
		62,000.000	Local 36.743586	2,278,102.32	33.710000	2,090,020.00	-188,082.32	0.27
			Base 36.743586	2,278,102.32	33.710000	2,090,020.00	-188,082.32	0.27
800677106	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01							
		97,381.000	Local 16.143024	1,572,023.86	9.050000	881,298.05	-690,725.81	0.11
			Base 16.143024	1,572,023.86	9.050000	881,298.05	-690,725.81	0.11
801056102	SANMINA CORP COMMON STOCK USD.01							
		133,242.000	Local 36.383072	4,847,753.24	32.110000	4,278,400.62	-569,352.62	0.55
			Base 36.383072	4,847,753.24	32.110000	4,278,400.62	-569,352.62	0.55



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806037107	SCANSOURCE INC COMMON STOCK								
	26,966.000	Local	44.282408	1,194,119.41	30.550000	823,811.30	-370,308.11	0.11	
		Base	44.282408	1,194,119.41	30.550000	823,811.30	-370,308.11	0.11	
806882106	SCHNITZER STEEL INDS INC A COMMON STOCK USD1.0								
	50,000.000	Local	23.814447	1,190,722.35	20.660000	1,033,000.00	-157,722.35	0.13	
		Base	23.814447	1,190,722.35	20.660000	1,033,000.00	-157,722.35	0.13	
808CVR104	SCHULMAN A INC CVR COM COMMON STOCK								
	71,815.000	Local	0.433000	31,095.89	0.000000	0.00	-31,095.89	0.00	
		Base	0.433000	31,095.89	0.000000	0.00	-31,095.89	0.00	
81282V100	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01								
	76,100.000	Local	29.491500	2,244,303.15	26.320000	2,002,952.00	-241,351.15	0.26	
		Base	29.491500	2,244,303.15	26.320000	2,002,952.00	-241,351.15	0.26	
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK								
	39,000.000	Local	43.451529	1,694,609.65	31.770000	1,239,030.00	-455,579.65	0.16	
		Base	43.451529	1,694,609.65	31.770000	1,239,030.00	-455,579.65	0.16	
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
	24,000.000	Local	33.493924	803,854.18	32.410000	777,840.00	-26,014.18	0.10	
		Base	33.493924	803,854.18	32.410000	777,840.00	-26,014.18	0.10	
82710M100	SILK ROAD MEDICAL INC COMMON STOCK USD.001								
	34,000.000	Local	45.598945	1,550,364.14	32.530000	1,106,020.00	-444,344.14	0.14	
		Base	45.598945	1,550,364.14	32.530000	1,106,020.00	-444,344.14	0.14	
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
	81,300.000	Local	23.623902	1,920,623.22	24.900000	2,024,370.00	103,746.78	0.26	
		Base	23.623902	1,920,623.22	24.900000	2,024,370.00	103,746.78	0.26	
829226109	SINCLAIR BROADCAST GROUP A COMMON STOCK USD.01								
	95,416.000	Local	30.499198	2,910,111.48	42.740000	4,078,079.84	1,167,968.36	0.52	
		Base	30.499198	2,910,111.48	42.740000	4,078,079.84	1,167,968.36	0.52	
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
	35,000.000	Local	47.896750	1,676,386.25	41.320000	1,446,200.00	-230,186.25	0.19	
		Base	47.896750	1,676,386.25	41.320000	1,446,200.00	-230,186.25	0.19	

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845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
	498,600.000	Local		4.235477	2,111,808.83	1.930000	962,298.00	-1,149,510.83	0.12
		Base		4.235477	2,111,808.83	1.930000	962,298.00	-1,149,510.83	0.12
84652J103	SPARK THERAPEUTICS INC COMMON STOCK USD.001								
	11,000.000	Local		101.382787	1,115,210.66	96.980000	1,066,780.00	-48,430.66	0.14
		Base		101.382787	1,115,210.66	96.980000	1,066,780.00	-48,430.66	0.14
847215100	SPARTANNASH CO COMMON STOCK								
	154,923.000	Local		15.464226	2,395,764.22	11.830000	1,832,739.09	-563,025.13	0.24
		Base		15.464226	2,395,764.22	11.830000	1,832,739.09	-563,025.13	0.24
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
	200,000.000	Local		15.370805	3,074,160.95	8.295000	1,659,000.00	-1,415,160.95	0.21
		Base		15.370805	3,074,160.95	8.295000	1,659,000.00	-1,415,160.95	0.21
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01								
	28,100.000	Local		56.477914	1,587,029.39	52.720000	1,481,432.00	-105,597.39	0.19
		Base		56.477914	1,587,029.39	52.720000	1,481,432.00	-105,597.39	0.19
84857L101	SPIRE INC COMMON STOCK USD1.0								
	26,000.000	Local		74.843713	1,945,936.53	87.240000	2,268,240.00	322,303.47	0.29
		Base		74.843713	1,945,936.53	87.240000	2,268,240.00	322,303.47	0.29
852312305	STAAR SURGICAL CO COMMON STOCK USD.01								
	65,800.000	Local		39.837675	2,621,319.02	25.780000	1,696,324.00	-924,995.02	0.22
		Base		39.837675	2,621,319.02	25.780000	1,696,324.00	-924,995.02	0.22
858155203	STEELCASE INC CL A COMMON STOCK								
	247,570.000	Local		15.584792	3,858,327.02	18.400000	4,555,288.00	696,960.98	0.59
		Base		15.584792	3,858,327.02	18.400000	4,555,288.00	696,960.98	0.59
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
	66,000.000	Local		52.484701	3,463,990.24	57.380000	3,787,080.00	323,089.76	0.49
		Base		52.484701	3,463,990.24	57.380000	3,787,080.00	323,089.76	0.49
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
	30,575.000	Local		54.084992	1,653,648.63	41.760000	1,276,812.00	-376,836.63	0.16
		Base		54.084992	1,653,648.63	41.760000	1,276,812.00	-376,836.63	0.16

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866082100	SUMMIT HOTEL PROPERTIES INC REIT								
	184,131.000	Local	15.646441	2,880,994.89	11.600000	2,135,919.60	-745,075.29	0.27	
		Base	15.646441	2,880,994.89	11.600000	2,135,919.60	-745,075.29	0.27	
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
	275,200.000	Local	8.313131	2,287,773.62	5.640000	1,552,128.00	-735,645.62	0.20	
		Base	8.313131	2,287,773.62	5.640000	1,552,128.00	-735,645.62	0.20	
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01								
	292,861.000	Local	15.624838	4,575,905.60	13.740000	4,023,910.14	-551,995.46	0.52	
		Base	15.624838	4,575,905.60	13.740000	4,023,910.14	-551,995.46	0.52	
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
	17,958.000	Local	40.900000	734,482.20	27.480000	493,485.84	-240,996.36	0.06	
		Base	40.900000	734,482.20	27.480000	493,485.84	-240,996.36	0.06	
868873100	SURMODICS INC COMMON STOCK USD.05								
	40,500.000	Local	58.045320	2,350,835.45	45.740000	1,852,470.00	-498,365.45	0.24	
		Base	58.045320	2,350,835.45	45.740000	1,852,470.00	-498,365.45	0.24	
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
	34,000.000	Local	52.145272	1,772,939.26	53.210000	1,809,140.00	36,200.74	0.23	
		Base	52.145272	1,772,939.26	53.210000	1,809,140.00	36,200.74	0.23	
871851101	SYSTEMAX INC COMMON STOCK USD.01								
	50,000.000	Local	20.897716	1,044,885.81	22.010000	1,100,500.00	55,614.19	0.14	
		Base	20.897716	1,044,885.81	22.010000	1,100,500.00	55,614.19	0.14	
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
	18,000.000	Local	54.940239	988,924.31	42.320000	761,760.00	-227,164.31	0.10	
		Base	54.940239	988,924.31	42.320000	761,760.00	-227,164.31	0.10	
87484T108	TALOS ENERGY INC COMMON STOCK								
	81,600.000	Local	25.497338	2,080,582.80	20.330000	1,658,928.00	-421,654.80	0.21	
		Base	25.497338	2,080,582.80	20.330000	1,658,928.00	-421,654.80	0.21	
878237106	TECH DATA CORP COMMON STOCK USD.0015								
	40,959.000	Local	87.976003	3,603,409.09	104.240000	4,269,566.16	666,157.07	0.55	
		Base	87.976003	3,603,409.09	104.240000	4,269,566.16	666,157.07	0.55	

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879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
		49,300.000	Local 32.609900	1,607,668.07	25.800000	1,271,940.00	-335,728.07	0.16
			Base 32.609900	1,607,668.07	25.800000	1,271,940.00	-335,728.07	0.16
88025T102	TENABLE HOLDINGS INC COMMON STOCK USD.01							
		76,000.000	Local 31.995143	2,431,630.90	22.380000	1,700,880.00	-730,750.90	0.22
			Base 31.995143	2,431,630.90	22.380000	1,700,880.00	-730,750.90	0.22
880349105	TENNECO INC CLASS A COMMON STOCK USD.01							
		67,000.000	Local 57.339850	3,841,769.93	12.520000	838,840.00	-3,002,929.93	0.11
			Base 57.339850	3,841,769.93	12.520000	838,840.00	-3,002,929.93	0.11
880779103	TEREX CORP COMMON STOCK USD.01							
		72,500.000	Local 28.375605	2,057,231.36	25.970000	1,882,825.00	-174,406.36	0.24
			Base 28.375605	2,057,231.36	25.970000	1,882,825.00	-174,406.36	0.24
88162G103	TETRA TECH INC COMMON STOCK USD.01							
		63,572.000	Local 45.875631	2,916,405.59	86.760000	5,515,506.72	2,599,101.13	0.71
			Base 45.875631	2,916,405.59	86.760000	5,515,506.72	2,599,101.13	0.71
88339J105	TRADE DESK INC/THE CLASS A COMMON STOCK							
		14,481.000	Local 157.113841	2,275,165.53	187.550000	2,715,911.55	440,746.02	0.35
			Base 157.113841	2,275,165.53	187.550000	2,715,911.55	440,746.02	0.35
88830R101	TITAN MACHINERY INC COMMON STOCK USD.00001							
		55,600.000	Local 17.139539	952,958.38	14.340000	797,304.00	-155,654.38	0.10
			Base 17.139539	952,958.38	14.340000	797,304.00	-155,654.38	0.10
89532E109	TREVENA INC COMMON STOCK USD.001							
		116,476.000	Local 3.288337	383,012.35	0.967200	112,655.59	-270,356.76	0.01
			Base 3.288337	383,012.35	0.967200	112,655.59	-270,356.76	0.01
896749108	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0							
		84,088.000	Local 22.250402	1,870,991.79	13.400000	1,126,779.20	-744,212.59	0.14
			Base 22.250402	1,870,991.79	13.400000	1,126,779.20	-744,212.59	0.14
89785X101	TRUEBLUE INC COMMON STOCK							
		74,399.000	Local 23.138994	1,721,518.04	21.100000	1,569,818.90	-151,699.14	0.20
			Base 23.138994	1,721,518.04	21.100000	1,569,818.90	-151,699.14	0.20

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90041T108	TURNING POINT THERAPEUTICS I COMMON STOCK USD.0001								
	10,000.000	Local		43.502956	435,029.56	37.600000	376,000.00	-59,029.56	0.05
		Base		43.502956	435,029.56	37.600000	376,000.00	-59,029.56	0.05
901109108	TUTOR PERINI CORP COMMON STOCK USD1.0								
	111,694.000	Local		16.534014	1,846,750.18	14.330000	1,600,575.02	-246,175.16	0.21
		Base		16.534014	1,846,750.18	14.330000	1,600,575.02	-246,175.16	0.21
902104108	II VI INC COMMON STOCK								
	9,657.000	Local		37.150000	358,757.55	35.210000	340,022.97	-18,734.58	0.04
		Base		37.150000	358,757.55	35.210000	340,022.97	-18,734.58	0.04
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001								
	20,000.000	Local		108.931977	2,178,639.53	68.390000	1,367,800.00	-810,839.53	0.18
		Base		108.931977	2,178,639.53	68.390000	1,367,800.00	-810,839.53	0.18
90400D108	ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001								
	12,000.000	Local		62.133082	745,596.98	42.780000	513,360.00	-232,236.98	0.07
		Base		62.133082	745,596.98	42.780000	513,360.00	-232,236.98	0.07
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
	99,300.000	Local		16.393499	1,627,874.44	16.460000	1,634,478.00	6,603.56	0.21
		Base		16.393499	1,627,874.44	16.460000	1,634,478.00	6,603.56	0.21
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
	100,000.000	Local		27.377647	2,737,764.71	28.350000	2,835,000.00	97,235.29	0.36
		Base		27.377647	2,737,764.71	28.350000	2,835,000.00	97,235.29	0.36
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
	75,000.000	Local		23.627702	1,772,077.63	11.520000	864,000.00	-908,077.63	0.11
		Base		23.627702	1,772,077.63	11.520000	864,000.00	-908,077.63	0.11
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
	96,537.000	Local		24.078244	2,324,441.40	29.990000	2,895,144.63	570,703.23	0.37
		Base		24.078244	2,324,441.40	29.990000	2,895,144.63	570,703.23	0.37
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001								
	118,000.000	Local		17.473693	2,061,895.78	13.280000	1,567,040.00	-494,855.78	0.20
		Base		17.473693	2,061,895.78	13.280000	1,567,040.00	-494,855.78	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
92335C106	VERA BRADLEY INC COMMON STOCK	183,530.000	Local 9.684164	1,777,334.53	10.100000	1,853,653.00	76,318.47	0.24
			Base 9.684164	1,777,334.53	10.100000	1,853,653.00	76,318.47	0.24
92337F107	VERACYTE INC COMMON STOCK USD.001	89,300.000	Local 24.149165	2,156,520.42	24.000000	2,143,200.00	-13,320.42	0.28
			Base 24.149165	2,156,520.42	24.000000	2,143,200.00	-13,320.42	0.28
92343X100	VERINT SYSTEMS INC COMMON STOCK USD.001	84,664.000	Local 41.608946	3,522,779.82	42.780000	3,621,925.92	99,146.10	0.47
			Base 41.608946	3,522,779.82	42.780000	3,621,925.92	99,146.10	0.47
923454102	VERITIV CORP COMMON STOCK USD.01	97,100.000	Local 27.680914	2,687,816.71	18.080000	1,755,568.00	-932,248.71	0.23
			Base 27.680914	2,687,816.71	18.080000	1,755,568.00	-932,248.71	0.23
92531L207	VERSO CORP A COMMON STOCK	185,000.000	Local 25.929223	4,796,906.20	12.380000	2,290,300.00	-2,506,606.20	0.29
			Base 25.929223	4,796,906.20	12.380000	2,290,300.00	-2,506,606.20	0.29
92915B106	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	56,400.000	Local 22.081960	1,245,422.57	17.210000	970,644.00	-274,778.57	0.12
			Base 22.081960	1,245,422.57	17.210000	970,644.00	-274,778.57	0.12
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01	107,000.000	Local 24.067463	2,575,218.59	19.520000	2,088,640.00	-486,578.59	0.27
			Base 24.067463	2,575,218.59	19.520000	2,088,640.00	-486,578.59	0.27
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01	114,403.000	Local 35.720485	4,086,530.69	35.300000	4,038,425.90	-48,104.79	0.52
			Base 35.720485	4,086,530.69	35.300000	4,038,425.90	-48,104.79	0.52
95082P105	WESCO INTERNATIONAL INC COMMON STOCK USD.01	33,500.000	Local 49.115968	1,645,384.93	47.770000	1,600,295.00	-45,089.93	0.21
			Base 49.115968	1,645,384.93	47.770000	1,600,295.00	-45,089.93	0.21
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK	50,000.000	Local 76.379016	3,818,950.82	64.630000	3,231,500.00	-587,450.82	0.42
			Base 76.379016	3,818,950.82	64.630000	3,231,500.00	-587,450.82	0.42

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# Holdings

QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

FUND: HBQ3



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
98139A105	WORKIVA INC COMMON STOCK USD.001							
		54,000.000	Local 54.108956	2,921,883.61	43.830000	2,366,820.00	-555,063.61	0.30
			Base 54.108956	2,921,883.61	43.830000	2,366,820.00	-555,063.61	0.30
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
		124,000.000	Local 28.452950	3,528,165.85	39.940000	4,952,560.00	1,424,394.15	0.64
			Base 28.452950	3,528,165.85	39.940000	4,952,560.00	1,424,394.15	0.64
98262P101	WW INTERNATIONAL INC COMMON STOCK							
		107,000.000	Local 47.106169	5,040,360.11	37.820000	4,046,740.00	-993,620.11	0.52
			Base 47.106169	5,040,360.11	37.820000	4,046,740.00	-993,620.11	0.52
98421B100	XPERI CORP COMMON STOCK USD.001							
		159,200.000	Local 23.879535	3,801,621.99	20.680000	3,292,256.00	-509,365.99	0.42
			Base 23.879535	3,801,621.99	20.680000	3,292,256.00	-509,365.99	0.42
985817105	YELP INC COMMON STOCK USD.000001							
		103,000.000	Local 41.908269	4,316,551.68	34.750000	3,579,250.00	-737,301.68	0.46
			Base 41.908269	4,316,551.68	34.750000	3,579,250.00	-737,301.68	0.46
G0084W101	ADIANT PLC COMMON STOCK USD.001							
		96,000.000	Local 19.350510	1,857,648.95	22.960000	2,204,160.00	346,511.05	0.28
			Base 19.350510	1,857,648.95	22.960000	2,204,160.00	346,511.05	0.28
G0129K104	AIRCASTLE LTD COMMON STOCK USD.01							
		170,000.000	Local 21.216833	3,606,861.55	22.430000	3,813,100.00	206,238.45	0.49
			Base 21.216833	3,606,861.55	22.430000	3,813,100.00	206,238.45	0.49
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
		38,000.000	Local 41.622300	1,581,647.40	44.460000	1,689,480.00	107,832.60	0.22
			Base 41.622300	1,581,647.40	44.460000	1,689,480.00	107,832.60	0.22
G0772R208	BANK OF N.T. BUTTERFIELD+SON COMMON STOCK BMD1.0							
		78,000.000	Local 38.179195	2,977,977.19	29.640000	2,311,920.00	-666,057.19	0.30
			Base 38.179195	2,977,977.19	29.640000	2,311,920.00	-666,057.19	0.30
G11196105	BIOHAVEN PHARMACEUTICAL HOLD COMMON STOCK							
		15,000.000	Local 43.833900	657,508.50	41.720000	625,800.00	-31,708.50	0.08
			Base 43.833900	657,508.50	41.720000	625,800.00	-31,708.50	0.08

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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
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001							
		210,759.000	Local 14.136109	2,979,312.19	3.210000	676,536.39	-2,302,775.80	0.09
			Base 14.136109	2,979,312.19	3.210000	676,536.39	-2,302,775.80	0.09
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
		135,539.000	Local 38.582027	5,229,369.34	47.670000	6,461,144.13	1,231,774.79	0.83
			Base 38.582027	5,229,369.34	47.670000	6,461,144.13	1,231,774.79	0.83
G3323L100	FABRINET COMMON STOCK USD.01							
		47,400.000	Local 53.200614	2,521,709.09	52.300000	2,479,020.00	-42,689.09	0.32
			Base 53.200614	2,521,709.09	52.300000	2,479,020.00	-42,689.09	0.32
G3402M102	FGL HOLDINGS COMMON STOCK USD.0001							
		259,000.000	Local 8.255586	2,138,196.65	7.980000	2,066,820.00	-71,376.65	0.27
			Base 8.255586	2,138,196.65	7.980000	2,066,820.00	-71,376.65	0.27
G37585109	GASLOG LTD COMMON STOCK USD.01							
		72,600.000	Local 14.692211	1,066,654.54	12.850000	932,910.00	-133,744.54	0.12
			Base 14.692211	1,066,654.54	12.850000	932,910.00	-133,744.54	0.12
G46188101	HORIZON THERAPEUTICS PLC COMMON STOCK USD.0001							
		120,825.000	Local 13.952209	1,685,775.66	27.230000	3,290,064.75	1,604,289.09	0.42
			Base 13.952209	1,685,775.66	27.230000	3,290,064.75	1,604,289.09	0.42
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
		11,000.000	Local 125.794803	1,383,742.83	73.790000	811,690.00	-572,052.83	0.10
			Base 125.794803	1,383,742.83	73.790000	811,690.00	-572,052.83	0.10
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2							
		90,793.000	Local 20.420238	1,854,014.68	2.410000	218,811.13	-1,635,203.55	0.03
			Base 20.420238	1,854,014.68	2.410000	218,811.13	-1,635,203.55	0.03
G65431101	NOBLE CORP PLC COMMON STOCK USD.01							
		460,000.000	Local 4.955254	2,279,416.84	1.270000	584,200.00	-1,695,216.84	0.08
			Base 4.955254	2,279,416.84	1.270000	584,200.00	-1,695,216.84	0.08
G65773106	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01							
		500,000.000	Local 2.245722	1,122,861.00	2.160000	1,080,000.00	-42,861.00	0.14
			Base 2.245722	1,122,861.00	2.160000	1,080,000.00	-42,861.00	0.14

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QS US SMLL CAP EQUITY CIF

QS INVESTORS LLC

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G6674U108	NOVOCURE LTD COMMON STOCK							
		43,000.000	Local 47.195900	2,029,423.72	74.780000	3,215,540.00	1,186,116.28	0.41
			Base 47.195900	2,029,423.72	74.780000	3,215,540.00	1,186,116.28	0.41
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
		42,000.000	Local 47.265019	1,985,130.80	16.760000	703,920.00	-1,281,210.80	0.09
			Base 47.265019	1,985,130.80	16.760000	703,920.00	-1,281,210.80	0.09
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1							
		190,000.000	Local 13.408110	2,547,540.88	9.990000	1,898,100.00	-649,440.88	0.24
			Base 13.408110	2,547,540.88	9.990000	1,898,100.00	-649,440.88	0.24
G9078F107	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01							
		46,700.000	Local 31.454107	1,468,906.82	33.840000	1,580,328.00	111,421.18	0.20
			Base 31.454107	1,468,906.82	33.840000	1,580,328.00	111,421.18	0.20
G9087Q102	TRONOX HOLDINGS PLC A COMMON STOCK USD.01							
		250,000.000	Local 16.466260	4,116,565.06	8.300000	2,075,000.00	-2,041,565.06	0.27
			Base 16.466260	4,116,565.06	8.300000	2,075,000.00	-2,041,565.06	0.27
L5140P101	INTELSAT SA COMMON STOCK USD.01							
		33,000.000	Local 32.362600	1,067,965.80	22.800000	752,400.00	-315,565.80	0.10
			Base 32.362600	1,067,965.80	22.800000	752,400.00	-315,565.80	0.10
L9340P101	TRINSEO SA COMMON STOCK USD.01							
		73,000.000	Local 61.487985	4,488,622.94	42.950000	3,135,350.00	-1,353,272.94	0.40
			Base 61.487985	4,488,622.94	42.950000	3,135,350.00	-1,353,272.94	0.40
M20598104	CAESARSTONE LTD COMMON STOCK							
		88,000.000	Local 14.740000	1,297,120.00	16.610000	1,461,680.00	164,560.00	0.19
			Base 14.740000	1,297,120.00	16.610000	1,461,680.00	164,560.00	0.19
Y2065G121	DHT HOLDINGS INC COMMON STOCK USD.01							
		315,900.000	Local 5.662664	1,788,835.57	6.150000	1,942,785.00	153,949.43	0.25
			Base 5.662664	1,788,835.57	6.150000	1,942,785.00	153,949.43	0.25
<b>US DOLLAR Total</b>								
		34,774,855.000	Local	823,134,159.23		776,504,947.82	-46,629,211.41	99.75
			Base	823,134,159.23		776,504,947.82	-46,629,211.41	99.75

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# Holdings

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



STATE STREET

As of: September 30, 2019

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>EQUITY Total</b>								
		34,774,855.000	Base	823,134,159.23		776,504,947.82	-46,629,211.41	99.75

# Holdings

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



STATE STREET

As of: September 30, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		36,708,953.380	Base	825,068,257.61		778,439,046.20	-46,629,211.41	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>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
PAYABLE FOR INVESTMENT ADVISORY FEES HB5F20000302: RIVER & MER LC SMA		-14,662.11	0.00	-14,662.11		0.00
		-14,662.11	0.00	-14,662.11	-0.01	0.00
PAYABLE FOR INVESTMENTS PURCHASED HB5F20000302: RIVER & MER LC SMA		-383,232.18	0.00	-383,232.18		0.00
		-383,232.18	0.00	-383,232.18	-0.24	0.00
CASH HB5F20000302: RIVER & MER LC SMA		-54,327.56	0.00	-54,327.56		0.00
		-54,327.56	0.00	-54,327.56	-0.03	0.00
PAYABLE FOR TRUSTEE FEES HB5F20000002: RIVER & MER LONG CR		-9,021.31	0.00	-9,021.31		0.00
		-9,021.31	0.00	-9,021.31	-0.01	0.00
RECEIVABLE FOR INVESTMENTS SOLD HB5F20000302: RIVER & MER LC SMA		320,876.05	0.00	320,876.05		0.00
		320,876.05	0.00	320,876.05	0.20	0.00
PAYABLE FOR CUSTODIAN FEES HB5F20000302: RIVER & MER LC SMA		-1,079.81	0.00	-1,079.81		0.00
		-1,079.81	0.00	-1,079.81	0.00	0.00
PAYABLE FOR CUSTODIAN FEES HB5F20000002: RIVER & MER LONG CR		-2,052.88	0.00	-2,052.88		0.00
		-2,052.88	0.00	-2,052.88	0.00	0.00
3,214,234.93 BLACKROCK LIQ TREAS TR INSTL 996229704 VAR RT 12/31/2049 DD 01/31/12 HB5F20000002: RIVER & MER LONG CR	100.0000	3,214,234.93	5,166.26	3,214,234.93		0.00
	100.0000	3,214,234.93	5,166.26	3,214,234.93	2.00	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
779,284.480 BLACKROCK LIQ TREAS TR INSTL	100.0000	779,284.48	642.40	779,284.48		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	779,284.48	642.40	779,284.48	0.48	0.00
HB5F20000302: RIVER & MER LC SMA						
<b>SUBTOTAL UNITED STATES</b>		<b>3,850,019.61</b>	<b>5,808.66</b>	<b>3,850,019.61</b>		<b>0.00</b>
		<b>3,850,019.61</b>	<b>5,808.66</b>	<b>3,850,019.61</b>	<b>2.39</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>3,850,019.61</b>	<b>5,808.66</b>	<b>3,850,019.61</b>		<b>0.00</b>
		<b>3,850,019.61</b>	<b>5,808.66</b>	<b>3,850,019.61</b>	<b>2.39</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>3,850,019.61</b>	<b>5,808.66</b>	<b>3,850,019.61</b>	<b>2.39</b>	<b>0.00</b>
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>AUSTRALIA</b>						
135,000.000 BHP BILLITON FINANCE USA LTD	129.1038	158,259.85	18.75	174,290.11		16,030.26
055451AV0 5.000% 09/30/2043 DD 09/30/13	129.1038	158,259.85	18.75	174,290.11	0.11	16,030.26
HB5F20000302: RIVER & MER LC SMA						
<b>CANADA</b>						
210,000.000 TRANSCANADA PIPELINES LTD	120.0621	231,613.13	476.00	252,130.45		20,517.32
89352HAZ2 5.100% 03/15/2049 DD 10/12/18	120.0621	231,613.13	476.00	252,130.45	0.16	20,517.32
HB5F20000302: RIVER & MER LC SMA						
440,000.000 MANULIFE FINANCIAL CORP	104.1186	437,862.99	1,873.14	458,121.74		20,258.75
56501RAE6 VAR RT 02/24/2032 DD 02/24/17	104.1186	437,862.99	1,873.14	458,121.74	0.28	20,258.75
HB5F20000302: RIVER & MER LC SMA						
<b>SUBTOTAL CANADA</b>		<b>669,476.12</b>	<b>2,349.14</b>	<b>710,252.19</b>		<b>40,776.07</b>
		<b>669,476.12</b>	<b>2,349.14</b>	<b>710,252.19</b>	<b>0.44</b>	<b>40,776.07</b>
<b>CAYMAN ISLANDS</b>						
295,000.000 TENCENT HOLDINGS LTD 144A	107.1468	279,741.34	2,334.52	316,082.93		36,341.59
88032WAH9 3.925% 01/19/2038 DD 01/19/18	107.1468	279,741.34	2,334.52	316,082.93	0.20	36,341.59
HB5F20000302: RIVER & MER LC SMA						
<b>CHILE</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
245,000.000 CORP NACIONAL DEL COBRE D 144A 21987BAY4 4.375% 02/05/2049 DD 02/05/19 HB5F20000302: RIVER & MER LC SMA	111.5120 111.5120	261,559.47 261,559.47	1,670.97 1,670.97	273,204.40 273,204.40	0.17	11,644.93 11,644.93
<b>FRANCE</b>						
285,000.000 ELECTRICITE DE FRANCE SA 144A 268317AQ7 4.950% 10/13/2045 DD 10/13/15 HB5F20000302: RIVER & MER LC SMA	117.9343 117.9343	317,790.44 317,790.44	6,583.56 6,583.56	336,112.81 336,112.81	0.21	18,322.37 18,322.37
<b>IRELAND</b>						
219,000.000 GE CAPITAL INTERNATIONAL FUNDI 36164QNA2 4.418% 11/15/2035 DD 05/15/16 HB5F20000302: RIVER & MER LC SMA	104.6519 104.6519	222,565.89 222,565.89	3,667.59 3,667.59	229,187.60 229,187.60	0.14	6,621.71 6,621.71
<b>MEXICO</b>						
305,000.000 AMERICA MOVIL SAB DE CV 02364WBG9 4.375% 04/22/2049 DD 04/22/19 HB5F20000302: RIVER & MER LC SMA	115.2780 115.2780	305,932.09 305,932.09	5,893.74 5,893.74	351,597.90 351,597.90	0.22	45,665.81 45,665.81
226,000.000 PETROLEOS MEXICANOS 71654QCC4 6.750% 09/21/2047 DD 09/21/16 HB5F20000302: RIVER & MER LC SMA	95.9800 95.9800	228,136.38 228,136.38	423.80 423.80	216,914.80 216,914.80	0.13	-11,221.58 -11,221.58
35,000.000 PETROLEOS MEXICANOS 144A 71654QCW0 7.690% 01/23/2050 DD 09/23/19 HB5F20000302: RIVER & MER LC SMA	104.2500 104.2500	34,964.33 34,964.33	59.84 59.84	36,487.50 36,487.50	0.02	1,523.17 1,523.17
450,000.000 MEXICO GOVERNMENT INTERNATIONA 91086QBB3 4.750% 03/08/2044 DD 03/08/12 HB5F20000302: RIVER & MER LC SMA	108.2500 108.2500	444,352.84 444,352.84	1,365.51 1,365.51	487,125.00 487,125.00	0.30	42,772.16 42,772.16
<b>SUBTOTAL MEXICO</b>		<b>1,013,385.64</b>	<b>7,742.89</b>	<b>1,092,125.20</b>	<b>0.67</b>	<b>78,739.56</b>
		<b>1,013,385.64</b>	<b>7,742.89</b>	<b>1,092,125.20</b>		<b>78,739.56</b>
<b>NETHERLANDS</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
220,000.000 ENEL FINANCE INTERNATIONA 144A 29278GAC2 4.750% 05/25/2047 DD 05/25/17 HB5F20000302: RIVER & MER LC SMA	113.0949	224,426.53	3,676.00	248,808.87		24,382.34
	113.0949	224,426.53	3,676.00	248,808.87	0.15	24,382.34
0.000 NXP BV / NXP FUNDING LLC 144A 62954HAB4 4.300% 06/18/2029 DD 06/18/19 HB5F20000302: RIVER & MER LC SMA	0.0000	0.00	-10.23	0.00		0.00
	0.0000	0.00	-10.23	0.00	0.00	0.00
180,000.000 SHELL INTERNATIONAL FINANCE BV 822582BY7 3.750% 09/12/2046 DD 09/12/16 HB5F20000302: RIVER & MER LC SMA	110.9091	165,069.05	356.25	199,636.41		34,567.36
	110.9091	165,069.05	356.25	199,636.41	0.12	34,567.36
<b>SUBTOTAL NETHERLANDS</b>		<b>389,495.58</b>	<b>4,022.02</b>	<b>448,445.28</b>		<b>58,949.70</b>
		<b>389,495.58</b>	<b>4,022.02</b>	<b>448,445.28</b>	<b>0.27</b>	<b>58,949.70</b>
<b>SPAIN</b>						
315,000.000 TELEFONICA EMISIONES SA 87938WAC7 7.045% 06/20/2036 DD 06/20/06 HB5F20000302: RIVER & MER LC SMA	138.0605	383,354.86	6,225.74	434,890.58		51,535.72
	138.0605	383,354.86	6,225.74	434,890.58	0.27	51,535.72
<b>UNITED KINGDOM</b>						
135,000.000 IMPERIAL BRANDS FINANCE P 144A 45262BAC7 3.875% 07/26/2029 DD 07/26/19 HB5F20000302: RIVER & MER LC SMA	100.7312	133,978.16	944.59	135,987.10		2,008.94
	100.7312	133,978.16	944.59	135,987.10	0.08	2,008.94
215,000.000 VODAFONE GROUP PLC 92857WBL3 5.000% 05/30/2038 DD 05/30/18 HB5F20000302: RIVER & MER LC SMA	114.2731	218,698.29	3,637.08	245,687.15		26,988.86
	114.2731	218,698.29	3,637.08	245,687.15	0.15	26,988.86
55,000.000 VODAFONE GROUP PLC 92857WBS8 4.875% 06/19/2049 DD 06/19/19 HB5F20000302: RIVER & MER LC SMA	111.3448	54,042.21	759.92	61,239.65		7,197.44
	111.3448	54,042.21	759.92	61,239.65	0.04	7,197.44
55,000.000 VODAFONE GROUP PLC 92857WBU3 4.250% 09/17/2050 DD 09/17/19 HB5F20000302: RIVER & MER LC SMA	101.8590	54,793.34	90.86	56,022.42		1,229.08
	101.8590	54,793.34	90.86	56,022.42	0.03	1,229.08

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>SUBTOTAL UNITED KINGDOM</b>		<b>461,512.00</b>	<b>5,432.45</b>	<b>498,936.32</b>		<b>37,424.32</b>
		<b>461,512.00</b>	<b>5,432.45</b>	<b>498,936.32</b>	<b>0.30</b>	<b>37,424.32</b>
<b>UNITED STATES</b>						
210,000.000 AT&T INC	105.0856	180,660.31	2,682.83	220,679.70		40,019.39
00206RBK7 4.350% 06/15/2045 DD 06/15/13	105.0856	180,660.31	2,682.83	220,679.70	0.14	40,019.39
HB5F20000302: RIVER & MER LC SMA						
380,000.000 AT&T INC	107.7689	370,122.25	5,890.03	409,521.73		39,399.48
00206RJK9 4.650% 06/01/2044 DD 06/01/19	107.7689	370,122.25	5,890.03	409,521.73	0.25	39,399.48
HB5F20000302: RIVER & MER LC SMA						
232,000.000 ABBVIE INC	105.5440	237,818.00	3,806.03	244,861.97		7,043.97
00287YAV1 4.300% 05/14/2036 DD 05/12/16	105.5440	237,818.00	3,806.03	244,861.97	0.15	7,043.97
HB5F20000302: RIVER & MER LC SMA						
110,000.000 AIR LEASE CORP	98.5927	108,646.13	149.02	108,451.92		-194.21
00914AAE2 3.250% 10/01/2029 DD 09/16/19	98.5927	108,646.13	149.02	108,451.92	0.07	-194.21
HB5F20000302: RIVER & MER LC SMA						
293,000.000 ALABAMA POWER CO	117.5137	304,258.04	3,116.07	344,315.11		40,057.07
010392FP8 4.300% 01/02/2046 DD 01/13/16	117.5137	304,258.04	3,116.07	344,315.11	0.21	40,057.07
HB5F20000302: RIVER & MER LC SMA						
35,000.000 ALLSTATE CORP/THE	116.1346	37,263.44	430.16	40,647.10		3,383.66
020002BC4 4.200% 12/15/2046 DD 12/08/16	116.1346	37,263.44	430.16	40,647.10	0.03	3,383.66
HB5F20000302: RIVER & MER LC SMA						
205,000.000 ALTRIA GROUP INC	117.5953	214,188.34	1,606.62	241,070.46		26,882.12
02209SBF9 5.950% 02/14/2049 DD 02/14/19	117.5953	214,188.34	1,606.62	241,070.46	0.15	26,882.12
HB5F20000302: RIVER & MER LC SMA						
150,000.000 AMERICAN INTERNATIONAL GROUP I	111.4153	140,705.87	1,415.55	167,122.92		26,417.05
026874DA2 4.500% 07/16/2044 DD 07/16/14	111.4153	140,705.87	1,415.55	167,122.92	0.10	26,417.05
HB5F20000302: RIVER & MER LC SMA						



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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000 AMERICAN INTERNATIONAL GROUP I 026874DN4 4.250% 03/15/2029 DD 03/15/19 HB5F20000302: RIVER & MER LC SMA	109.5506 109.5506	155,832.06 155,832.06	283.36 283.36	164,325.86 164,325.86	0.10	8,493.80 8,493.80
615,000.000 ANHEUSER-BUSCH INBEV WORLDWIDE 03523TBU1 5.450% 01/23/2039 DD 01/23/19 HB5F20000302: RIVER & MER LC SMA	126.4160 126.4160	699,485.45 699,485.45	6,407.04 6,407.04	777,458.20 777,458.20	0.48	77,972.75 77,972.75
110,000.000 ANTHEM INC 036752AK9 3.700% 09/15/2049 DD 09/09/19 HB5F20000302: RIVER & MER LC SMA	97.2677 97.2677	108,366.46 108,366.46	248.67 248.67	106,994.45 106,994.45	0.07	-1,372.01 -1,372.01
215,000.000 APACHE CORP 037411BG9 5.350% 07/01/2049 DD 06/19/19 HB5F20000302: RIVER & MER LC SMA	103.3794 103.3794	213,698.97 213,698.97	3,258.94 3,258.94	222,265.77 222,265.77	0.14	8,566.80 8,566.80
410,000.000 APPLE INC 037833BH2 4.375% 05/13/2045 DD 05/13/15 HB5F20000302: RIVER & MER LC SMA	121.0594 121.0594	430,247.93 430,247.93	6,899.66 6,899.66	496,343.37 496,343.37	0.31	66,095.44 66,095.44
160,000.000 ARROW ELECTRONICS INC 042735BF6 3.875% 01/12/2028 DD 06/12/17 HB5F20000302: RIVER & MER LC SMA	102.5105 102.5105	147,110.07 147,110.07	1,366.77 1,366.77	164,016.77 164,016.77	0.10	16,906.70 16,906.70
205,000.000 ATMOS ENERGY CORP 049560AP0 4.300% 10/01/2048 DD 10/04/18 HB5F20000302: RIVER & MER LC SMA	118.6942 118.6942	203,697.04 203,697.04	4,405.78 4,405.78	243,323.05 243,323.05	0.15	39,626.01 39,626.01
65,000.000 BAT CAPITAL CORP 05526DBF1 4.540% 08/15/2047 DD 08/15/18 HB5F20000302: RIVER & MER LC SMA	95.8592 95.8592	56,978.82 56,978.82	380.81 380.81	62,308.46 62,308.46	0.04	5,329.64 5,329.64
350,000.000 BAKER HUGHES A GE CO LLC / BAK 05723KAF7 4.080% 12/15/2047 DD 12/11/17 HB5F20000302: RIVER & MER LC SMA	100.6519 100.6519	333,928.02 333,928.02	4,205.00 4,205.00	352,281.56 352,281.56	0.22	18,353.54 18,353.54

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
120,000.000 BAYER US FINANCE II LLC 144A 07274NAQ6 4.875% 06/25/2048 DD 06/25/18 HB5F20000302: RIVER & MER LC SMA	110.4639	112,224.01	1,555.74	132,556.72	0.08	20,332.71
95,000.000 BERKSHIRE HATHAWAY FINANCE COR 084664BV2 4.300% 05/15/2043 DD 05/15/13 HB5F20000302: RIVER & MER LC SMA	117.8306	100,376.03	1,548.42	111,939.06	0.07	11,563.03
180,000.000 BOARDWALK PIPELINES LP 096630AF5 4.450% 07/15/2027 DD 01/12/17 HB5F20000302: RIVER & MER LC SMA	102.8937	181,546.86	1,700.94	185,208.68	0.12	3,661.82
25,000.000 BOARDWALK PIPELINES LP 096630AG3 4.800% 05/03/2029 DD 05/03/19 HB5F20000302: RIVER & MER LC SMA	106.2025	24,978.25	493.73	26,550.63	0.02	1,572.38
380,000.000 BOEING CO/THE 097023CQ6 3.750% 02/01/2050 DD 07/31/19 HB5F20000302: RIVER & MER LC SMA	108.0033	379,349.38	2,414.22	410,412.71	0.26	31,063.33
335,000.000 BRIGHTHOUSE FINANCIAL INC 10922NAF0 4.700% 06/22/2047 DD 12/22/17 HB5F20000302: RIVER & MER LC SMA	89.2111	330,855.91	4,327.26	298,857.29	0.19	-31,998.62
85,000.000 BUCKEYE PARTNERS LP 118230AP6 5.600% 10/15/2044 DD 09/12/14 HB5F20000302: RIVER & MER LC SMA	80.5942	78,567.10	2,195.12	68,505.05	0.04	-10,062.05
305,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAP6 5.150% 09/01/2043 DD 08/22/13 HB5F20000302: RIVER & MER LC SMA	127.9882	343,414.89	1,308.90	390,363.93	0.24	46,949.04
55,000.000 BURLINGTON NORTHERN SANTA FE L 12189LBE0 3.550% 02/15/2050 DD 07/24/19 HB5F20000302: RIVER & MER LC SMA	105.9365	54,836.79	367.35	58,265.09	0.04	3,428.30

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
149,000.000 CBS CORP 124857AJ2 4.850% 07/01/2042 DD 06/20/12 HB5F20000302: RIVER & MER LC SMA	111.0331 111.0331	155,158.92 155,158.92	1,806.76 1,806.76	165,439.28 165,439.28	0.10	10,280.36 10,280.36
55,000.000 CSX CORP 126408HP1 4.500% 03/15/2049 DD 02/28/19 HB5F20000302: RIVER & MER LC SMA	117.5795 117.5795	66,148.09 66,148.09	110.08 110.08	64,668.73 64,668.73	0.04	-1,479.36 -1,479.36
25,000.000 CSX CORP 126408HR7 3.350% 09/15/2049 DD 09/12/19 HB5F20000302: RIVER & MER LC SMA	97.6936 97.6936	24,826.69 24,826.69	44.27 44.27	24,423.41 24,423.41	0.02	-403.28 -403.28
550,000.000 CVS HEALTH CORP 126650CZ1 5.050% 03/25/2048 DD 03/09/18 HB5F20000302: RIVER & MER LC SMA	113.4929 113.4929	555,212.02 555,212.02	462.90 462.90	624,210.81 624,210.81	0.39	68,998.79 68,998.79
115,000.000 CHARTER COMMUNICATIONS OPERATI 161175BS2 5.125% 07/01/2049 DD 07/10/19 HB5F20000302: RIVER & MER LC SMA	106.4404 106.4404	114,634.74 114,634.74	1,332.67 1,332.67	122,406.45 122,406.45	0.08	7,771.71 7,771.71
375,000.000 COMCAST CORP 20030NBH3 4.250% 01/15/2033 DD 01/14/13 HB5F20000302: RIVER & MER LC SMA	115.0075 115.0075	382,887.31 382,887.31	3,385.90 3,385.90	431,277.99 431,277.99	0.27	48,390.68 48,390.68
275,000.000 COMCAST CORP 20030NCL3 4.600% 10/15/2038 DD 10/05/18 HB5F20000302: RIVER & MER LC SMA	119.4600 119.4600	277,088.06 277,088.06	5,830.35 5,830.35	328,515.09 328,515.09	0.20	51,427.03 51,427.03
175,000.000 COMMONWEALTH EDISON CO 202795JM3 4.000% 03/01/2048 DD 02/20/18 HB5F20000302: RIVER & MER LC SMA	114.4301 114.4301	175,414.87 175,414.87	583.20 583.20	200,252.73 200,252.73	0.12	24,837.86 24,837.86
55,000.000 CONNECTICUT LIGHT & POWER CO/T 207597EL5 4.000% 04/01/2048 DD 03/28/18 HB5F20000302: RIVER & MER LC SMA	115.2792 115.2792	56,443.96 56,443.96	1,099.53 1,099.53	63,403.54 63,403.54	0.04	6,959.58 6,959.58

Asset and Accrual Detail - By Asset type

9/30/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
420,000.000	CONSOLIDATED EDISON CO OF NEW 209111FB4 4.200% 03/15/2042 DD 03/13/12 HB5F20000302: RIVER & MER LC SMA	112.9179	402,580.84	784.00	474,255.01		71,674.17
		112.9179	402,580.84	784.00	474,255.01	0.29	71,674.17
320,000.000	CONSUMERS ENERGY CO 210518DD5 4.350% 04/15/2049 DD 11/13/18 HB5F20000302: RIVER & MER LC SMA	122.6943	343,866.78	6,431.25	392,621.66		48,754.88
		122.6943	343,866.78	6,431.25	392,621.66	0.24	48,754.88
110,000.000	DEERE & CO 244199BG9 2.875% 09/07/2049 DD 09/06/19 HB5F20000302: RIVER & MER LC SMA	98.0197	110,305.30	219.50	107,821.72		-2,483.58
		98.0197	110,305.30	219.50	107,821.72	0.07	-2,483.58
120,000.000	DELL INTERNATIONAL LLC / 144A 25272KAR4 8.350% 07/15/2046 DD 06/01/16 HB5F20000302: RIVER & MER LC SMA	131.8947	143,383.32	2,131.82	158,273.66		14,890.34
		131.8947	143,383.32	2,131.82	158,273.66	0.10	14,890.34
165,000.000	WALT DISNEY CO/THE 144A 254687DY9 6.200% 12/15/2034 DD 03/20/19 HB5F20000302: RIVER & MER LC SMA	142.2577	216,029.99	3,005.96	234,725.23		18,695.24
		142.2577	216,029.99	3,005.96	234,725.23	0.15	18,695.24
265,000.000	DISCOVERY COMMUNICATIONS LLC 25470DAG4 4.950% 05/15/2042 DD 05/17/12 HB5F20000302: RIVER & MER LC SMA	105.0522	244,698.15	4,970.09	278,388.39		33,690.24
		105.0522	244,698.15	4,970.09	278,388.39	0.17	33,690.24
160,000.000	DOMINION ENERGY INC 25746UCZ0 4.600% 03/15/2049 DD 03/13/19 HB5F20000302: RIVER & MER LC SMA	117.7848	159,947.20	327.04	188,455.72		28,508.52
		117.7848	159,947.20	327.04	188,455.72	0.12	28,508.52
165,000.000	DOW CHEMICAL CO/THE 144A 260543CU5 4.800% 05/15/2049 DD 05/20/19 HB5F20000302: RIVER & MER LC SMA	110.5228	170,100.06	2,889.01	182,362.60		12,262.54
		110.5228	170,100.06	2,889.01	182,362.60	0.11	12,262.54
280,000.000	DUKE ENERGY PROGRESS LLC 26442RAB7 4.375% 03/30/2044 DD 03/06/14 HB5F20000302: RIVER & MER LC SMA	117.9944	293,669.93	66.05	330,384.27		36,714.34
		117.9944	293,669.93	66.05	330,384.27	0.21	36,714.34

Asset and Accrual Detail - By Asset type

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
85,000.000 DUKE ENERGY PROGRESS LLC 26442UAE4 3.600% 09/15/2047 DD 09/08/17 HB5F20000302: RIVER & MER LC SMA	106.0511	83,982.63	136.00	90,143.47	0.06	6,160.84
135,000.000 ERP OPERATING LP 26884ABM4 2.500% 02/15/2030 DD 08/27/19 HB5F20000302: RIVER & MER LC SMA	98.4526	134,576.60	326.45	132,910.97	0.08	-1,665.63
265,000.000 EQT CORP 26884LAF6 3.900% 10/01/2027 DD 10/04/17 HB5F20000302: RIVER & MER LC SMA	86.6830	258,810.98	5,166.84	229,710.05	0.14	-29,100.93
105,000.000 ENABLE MIDSTREAM PARTNERS LP 292480AK6 4.400% 03/15/2027 DD 03/09/17 HB5F20000302: RIVER & MER LC SMA	100.2061	101,665.33	205.28	105,216.39	0.07	3,551.06
45,000.000 ENERGY TRANSFER OPERATING LP 29273RAJ8 7.500% 07/01/2038 DD 03/28/08 HB5F20000302: RIVER & MER LC SMA	128.3917	57,993.55	843.66	57,776.28	0.04	-217.27
300,000.000 ENERGY TRANSFER OPERATING LP 29273RAZ2 5.950% 10/01/2043 DD 09/19/13 HB5F20000302: RIVER & MER LC SMA	113.1771	319,385.72	8,925.12	339,531.35	0.21	20,145.63
50,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBW2 4.200% 01/31/2050 DD 07/08/19 HB5F20000302: RIVER & MER LC SMA	106.9456	49,896.85	485.65	53,472.82	0.03	3,575.97
55,000.000 EXXON MOBIL CORP 30231GAY8 2.995% 08/16/2039 DD 08/16/19 HB5F20000302: RIVER & MER LC SMA	100.0168	55,000.00	208.28	55,009.24	0.03	9.24
160,000.000 EXXON MOBIL CORP 30231GAZ5 3.095% 08/16/2049 DD 08/16/19 HB5F20000302: RIVER & MER LC SMA	100.3961	160,222.14	625.76	160,633.69	0.10	411.55

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
290,000.000 FEDEX CORP 31428XBS4 4.950% 10/17/2048 DD 10/17/18 HB5F20000302: RIVER & MER LC SMA	110.9310	287,781.34	6,539.99	321,699.85	0.20	33,918.51
310,000.000 FLORIDA POWER & LIGHT CO 341081FU6 3.990% 03/01/2049 DD 02/26/19 HB5F20000302: RIVER & MER LC SMA	116.7249	312,352.50	1,030.80	361,847.18	0.22	49,494.68
105,000.000 FORD MOTOR CO 345370CQ1 4.750% 01/15/2043 DD 01/08/13 HB5F20000302: RIVER & MER LC SMA	86.8952	93,016.05	1,059.18	91,239.93	0.06	-1,776.12
185,000.000 GATX CORP 361448BE2 4.700% 04/01/2029 DD 01/31/19 HB5F20000302: RIVER & MER LC SMA	112.6649	185,224.88	5,819.81	208,430.13	0.13	23,205.25
270,000.000 GENERAL MOTORS CO 37045VAL4 6.750% 04/01/2046 DD 02/23/16 HB5F20000302: RIVER & MER LC SMA	114.3917	301,740.01	9,115.69	308,857.59	0.19	7,117.58
175,000.000 GEORGIA POWER CO 373334JW2 4.300% 03/15/2042 DD 03/06/12 HB5F20000302: RIVER & MER LC SMA	109.9325	162,110.16	334.40	192,381.89	0.12	30,271.73
230,000.000 GLENCORE FUNDING LLC 144A 378272AV0 4.875% 03/12/2029 DD 03/12/19 HB5F20000302: RIVER & MER LC SMA	108.0581	236,948.74	591.81	248,533.74	0.15	11,585.00
65,000.000 HCA INC 404119BY4 5.125% 06/15/2039 DD 06/12/19 HB5F20000302: RIVER & MER LC SMA	109.0680	64,411.45	1,008.15	70,894.20	0.04	6,482.75
75,000.000 HASBRO INC 418056AS6 6.350% 03/15/2040 DD 03/11/10 HB5F20000302: RIVER & MER LC SMA	118.5279	83,480.50	211.68	88,895.91	0.06	5,415.41

Asset and Accrual Detail - By Asset type

9/30/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
345,000.000	HIGHWOODS REALTY LP	98.0249	342,207.73	526.19	338,185.96		-4,021.77
	431282AS1 3.050% 02/15/2030 DD 09/13/19	98.0249	342,207.73	526.19	338,185.96	0.21	-4,021.77
	HB5F20000302: RIVER & MER LC SMA						
110,000.000	HOME DEPOT INC/THE	114.4881	117,368.47	1,264.73	125,936.95		8,568.48
	437076BS0 3.900% 06/15/2047 DD 06/05/17	114.4881	117,368.47	1,264.73	125,936.95	0.08	8,568.48
	HB5F20000302: RIVER & MER LC SMA						
135,000.000	HOME DEPOT INC/THE	124.8977	147,406.16	1,940.86	168,611.93		21,205.77
	437076BX9 4.500% 12/06/2048 DD 12/06/18	124.8977	147,406.16	1,940.86	168,611.93	0.10	21,205.77
	HB5F20000302: RIVER & MER LC SMA						
270,000.000	HUDSON PACIFIC PROPERTIES LP	98.8952	268,023.60	0.00	267,017.16		-1,006.44
	44409MAC0 3.250% 01/15/2030 DD 10/03/19	98.8952	268,023.60	0.00	267,017.16	0.17	-1,006.44
	HB5F20000302: RIVER & MER LC SMA						
275,000.000	INTERNATIONAL PAPER CO	103.7197	253,914.54	1,543.62	285,229.29		31,314.75
	460146CS0 4.350% 08/15/2048 DD 08/09/17	103.7197	253,914.54	1,543.62	285,229.29	0.18	31,314.75
	HB5F20000302: RIVER & MER LC SMA						
335,000.000	KINDER MORGAN ENERGY PARTNERS	126.5213	376,915.98	1,814.70	423,846.29		46,930.31
	494550BD7 6.500% 09/01/2039 DD 09/16/09	126.5213	376,915.98	1,814.70	423,846.29	0.26	46,930.31
	HB5F20000302: RIVER & MER LC SMA						
40,000.000	KINDER MORGAN INC/DE	115.2332	41,859.17	173.40	46,093.29		4,234.12
	49456BAQ4 5.200% 03/01/2048 DD 03/01/18	115.2332	41,859.17	173.40	46,093.29	0.03	4,234.12
	HB5F20000302: RIVER & MER LC SMA						
320,000.000	KROGER CO/THE	103.1577	306,063.41	2,373.30	330,104.69		24,041.28
	501044DG3 4.450% 02/01/2047 DD 01/24/17	103.1577	306,063.41	2,373.30	330,104.69	0.21	24,041.28
	HB5F20000302: RIVER & MER LC SMA						
365,000.000	ELI LILLY & CO	114.2918	374,437.54	628.64	417,164.89		42,727.35
	532457BS6 3.875% 03/15/2039 DD 02/22/19	114.2918	374,437.54	628.64	417,164.89	0.26	42,727.35
	HB5F20000302: RIVER & MER LC SMA						

Asset and Accrual Detail - By Asset type

9/30/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
335,000.000	MAGELLAN MIDSTREAM PARTNERS LP	116.1292	332,519.24	2,707.98	389,032.96		56,513.72
	559080AN6 4.850% 02/01/2049 DD 01/18/19	116.1292	332,519.24	2,707.98	389,032.96	0.24	56,513.72
	HB5F20000302: RIVER & MER LC SMA						
165,000.000	MARATHON PETROLEUM CORP	113.7638	174,269.46	2,842.16	187,710.20		13,440.74
	56585AAM4 5.850% 12/15/2045 DD 12/14/15	113.7638	174,269.46	2,842.16	187,710.20	0.12	13,440.74
	HB5F20000302: RIVER & MER LC SMA						
320,000.000	MARKEL CORP	116.0185	327,645.33	5,841.40	371,259.06		43,613.73
	570535AT1 5.000% 05/20/2049 DD 05/20/19	116.0185	327,645.33	5,841.40	371,259.06	0.23	43,613.73
	HB5F20000302: RIVER & MER LC SMA						
55,000.000	MARKEL CORP	101.3114	54,876.39	88.76	55,721.25		844.86
	570535AV6 4.150% 09/17/2050 DD 09/17/19	101.3114	54,876.39	88.76	55,721.25	0.03	844.86
	HB5F20000302: RIVER & MER LC SMA						
445,000.000	MASTERCARD INC	113.2734	448,059.17	5,458.66	504,066.69		56,007.52
	57636QAL8 3.650% 06/01/2049 DD 05/31/19	113.2734	448,059.17	5,458.66	504,066.69	0.31	56,007.52
	HB5F20000302: RIVER & MER LC SMA						
310,000.000	MIDAMERICAN ENERGY CO	125.2942	348,118.00	661.28	388,411.88		40,293.88
	595620AL9 4.800% 09/15/2043 DD 09/19/13	125.2942	348,118.00	661.28	388,411.88	0.24	40,293.88
	HB5F20000302: RIVER & MER LC SMA						
135,000.000	MOTOROLA SOLUTIONS INC	108.9763	135,217.55	2,219.99	147,117.96		11,900.41
	620076BN8 4.600% 05/23/2029 DD 05/23/19	108.9763	135,217.55	2,219.99	147,117.96	0.09	11,900.41
	HB5F20000302: RIVER & MER LC SMA						
280,000.000	NATIONAL RURAL UTILITIES COOPE	121.6289	281,467.80	5,133.36	340,560.95		59,093.15
	637432NR2 4.400% 11/01/2048 DD 10/31/18	121.6289	281,467.80	5,133.36	340,560.95	0.21	59,093.15
	HB5F20000302: RIVER & MER LC SMA						
230,000.000	NEW YORK CITY NY MUNI WTR FIN	142.8340	290,479.16	3,893.98	328,518.20		38,039.04
	64972FH25 5.750% 06/15/2041 DD 11/05/09	142.8340	290,479.16	3,893.98	328,518.20	0.20	38,039.04
	HB5F20000302: RIVER & MER LC SMA						



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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
285,000.000 NUCOR CORP 670346AQ8 4.400% 05/01/2048 DD 04/26/18 HB5F20000302: RIVER & MER LC SMA	115.0596 115.0596	281,794.22 281,794.22	5,224.73 5,224.73	327,919.74 327,919.74	0.20	46,125.52 46,125.52
80,000.000 ONCOR ELECTRIC DELIVERY C 144A 68233JBQ6 3.100% 09/15/2049 DD 09/12/19 HB5F20000302: RIVER & MER LC SMA	100.2053 100.2053	79,607.12 79,607.12	130.91 130.91	80,164.28 80,164.28	0.05	557.16 557.16
365,000.000 ORACLE CORP 68389XBP9 3.800% 11/15/2037 DD 11/09/17 HB5F20000302: RIVER & MER LC SMA	108.8711 108.8711	369,025.35 369,025.35	5,256.69 5,256.69	397,379.66 397,379.66	0.25	28,354.31 28,354.31
340,000.000 PPL ELECTRIC UTILITIES CORP 69351UAR4 4.750% 07/15/2043 DD 07/11/13 HB5F20000302: RIVER & MER LC SMA	123.8393 123.8393	388,961.69 388,961.69	3,428.49 3,428.49	421,053.45 421,053.45	0.26	32,091.76 32,091.76
235,000.000 PACIFICORP 695114CT3 4.125% 01/15/2049 DD 07/13/18 HB5F20000302: RIVER & MER LC SMA	115.9356 115.9356	231,992.19 231,992.19	2,058.78 2,058.78	272,448.62 272,448.62	0.17	40,456.43 40,456.43
120,000.000 PATTERSON-UTI ENERGY INC 703481AB7 3.950% 02/01/2028 DD 08/01/18 HB5F20000302: RIVER & MER LC SMA	100.7308 100.7308	113,948.76 113,948.76	790.04 790.04	120,876.99 120,876.99	0.08	6,928.23 6,928.23
260,000.000 PFIZER INC 717081EU3 3.900% 03/15/2039 DD 03/11/19 HB5F20000302: RIVER & MER LC SMA	111.6379 111.6379	261,659.91 261,659.91	450.59 450.59	290,258.61 290,258.61	0.18	28,598.70 28,598.70
50,000.000 PFIZER INC 717081EV1 4.000% 03/15/2049 DD 03/11/19 HB5F20000302: RIVER & MER LC SMA	115.4315 115.4315	49,191.66 49,191.66	88.96 88.96	57,715.73 57,715.73	0.04	8,524.07 8,524.07
225,000.000 POTOMAC ELECTRIC POWER CO 737679DE7 4.150% 03/15/2043 DD 03/18/13 HB5F20000302: RIVER & MER LC SMA	114.1972 114.1972	234,676.04 234,676.04	415.04 415.04	256,943.74 256,943.74	0.16	22,267.70 22,267.70

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

9/30/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
165,000.000	PRUDENTIAL FINANCIAL INC 74432QCF0 3.700% 03/13/2051 DD 09/13/19 HB5F20000302: RIVER & MER LC SMA	103.5329	164,563.66	305.28	170,829.24		6,265.58
		103.5329	164,563.66	305.28	170,829.24	0.11	6,265.58
50,000.000	PUBLIC SERVICE CO OF NEW HAMPS 744482BM1 3.600% 07/01/2049 DD 06/28/19 HB5F20000302: RIVER & MER LC SMA	107.9100	49,882.45	465.08	53,955.02		4,072.57
		107.9100	49,882.45	465.08	53,955.02	0.03	4,072.57
160,000.000	PUBLIC SERVICE ELECTRIC & GAS 74456QBZ8 3.850% 05/01/2049 DD 05/08/19 HB5F20000302: RIVER & MER LC SMA	113.4162	159,972.80	2,450.76	181,465.90		21,493.10
		113.4162	159,972.80	2,450.76	181,465.90	0.11	21,493.10
55,000.000	PUBLIC SERVICE ELECTRIC & GAS 74456QCA2 3.200% 08/01/2049 DD 08/12/19 HB5F20000302: RIVER & MER LC SMA	102.3793	54,602.25	241.30	56,308.64		1,706.39
		102.3793	54,602.25	241.30	56,308.64	0.04	1,706.39
55,000.000	SC JOHNSON & SON INC 144A 78408LAC1 4.350% 09/30/2044 DD 10/03/14 HB5F20000302: RIVER & MER LC SMA	114.8140	59,313.03	6.65	63,147.68		3,834.65
		114.8140	59,313.03	6.65	63,147.68	0.04	3,834.65
362,000.000	SEMPRA ENERGY 816851BH1 3.800% 02/01/2038 DD 01/12/18 HB5F20000302: RIVER & MER LC SMA	102.8498	355,596.67	2,294.62	372,316.21		16,719.54
		102.8498	355,596.67	2,294.62	372,316.21	0.23	16,719.54
110,000.000	SOUTHERN CALIFORNIA EDISON CO 842400FZ1 4.650% 10/01/2043 DD 10/02/13 HB5F20000302: RIVER & MER LC SMA	115.2383	115,745.58	2,557.65	126,762.08		11,016.50
		115.2383	115,745.58	2,557.65	126,762.08	0.08	11,016.50
65,000.000	SOUTHERN CALIFORNIA EDISON CO 842400GR8 4.875% 03/01/2049 DD 03/15/19 HB5F20000302: RIVER & MER LC SMA	120.0882	64,899.83	264.00	78,057.31		13,157.48
		120.0882	64,899.83	264.00	78,057.31	0.05	13,157.48
375,000.000	SOUTHWESTERN PUBLIC SERVICE CO 845743BS1 4.400% 11/15/2048 DD 11/05/18 HB5F20000302: RIVER & MER LC SMA	119.5571	382,349.20	6,255.84	448,339.26		65,990.06
		119.5571	382,349.20	6,255.84	448,339.26	0.28	65,990.06

Asset and Accrual Detail - By Asset type

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
270,000.000 SYNCHRONY FINANCIAL 87165BAP8 5.150% 03/19/2029 DD 03/19/19 HB5F20000302: RIVER & MER LC SMA	110.8632	288,478.23	463.56	299,330.59	0.19	10,852.36
125,000.000 TECH DATA CORP 878237AH9 4.950% 02/15/2027 DD 01/31/17 HB5F20000302: RIVER & MER LC SMA	107.3249	127,257.71	798.41	134,156.07	0.08	6,898.36
55,000.000 3M CO 88579YBK6 3.250% 08/26/2049 DD 08/26/19 HB5F20000302: RIVER & MER LC SMA	100.2975	53,732.02	177.96	55,163.63	0.03	1,431.61
200,000.000 TIME WARNER CABLE LLC 88732JAJ7 6.550% 05/01/2037 DD 04/09/07 HB5F20000302: RIVER & MER LC SMA	120.0510	231,587.76	5,458.86	240,102.07	0.15	8,514.31
25,000.000 TIME WARNER CABLE LLC 88732JAU2 6.750% 06/15/2039 DD 06/29/09 HB5F20000302: RIVER & MER LC SMA	122.2434	28,492.68	497.22	30,560.85	0.02	2,068.17
380,000.000 UNION ELECTRIC CO 906548CP5 3.500% 03/15/2029 DD 03/06/19 HB5F20000302: RIVER & MER LC SMA	108.6769	393,816.71	591.04	412,972.36	0.26	19,155.65
325,000.000 UNION PACIFIC CORP 907818FD5 3.550% 08/15/2039 DD 08/05/19 HB5F20000302: RIVER & MER LC SMA	104.6955	334,951.28	1,806.65	340,260.52	0.21	5,309.24
275,000.000 UNITED PARCEL SERVICE INC 911312BN5 3.750% 11/15/2047 DD 11/14/17 HB5F20000302: RIVER & MER LC SMA	106.6451	265,144.29	3,910.87	293,274.03	0.18	28,129.74
55,000.000 UNITED PARCEL SERVICE INC 911312BQ8 4.250% 03/15/2049 DD 03/15/19 HB5F20000302: RIVER & MER LC SMA	115.5348	54,963.15	103.84	63,544.13	0.04	8,580.98

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
320,000.000 US BANCORP 91159HHW3 3.000% 07/30/2029 DD 07/29/19 HB5F20000302: RIVER & MER LC SMA	103.0527	325,481.47	1,674.04	329,768.51	0.20	4,287.04
1,545,000.000 U S TREASURY BOND 912810SH2 2.875% 05/15/2049 DD 05/15/19 HB5F20000302: RIVER & MER LC SMA	116.6289	1,789,143.84	16,777.73	1,801,916.60	1.12	12,772.76
180,000.000 U S TREASURY NOTE 912828YB0 1.625% 08/15/2029 DD 08/15/19 HB5F20000302: RIVER & MER LC SMA	99.5391	180,122.73	373.57	179,170.31	0.11	-952.42
440,000.000 UNITEDHEALTH GROUP INC 91324PCQ3 4.625% 07/15/2035 DD 07/23/15 HB5F20000302: RIVER & MER LC SMA	120.8491	504,530.25	4,319.25	531,736.22	0.33	27,205.97
55,000.000 UNITEDHEALTH GROUP INC 91324PDV1 3.875% 08/15/2059 DD 07/25/19 HB5F20000302: RIVER & MER LC SMA	106.0357	54,512.96	395.34	58,319.63	0.04	3,806.67
30,000.000 UNUM GROUP 91529YAJ5 5.750% 08/15/2042 DD 08/23/12 HB5F20000302: RIVER & MER LC SMA	117.4711	34,230.41	222.58	35,241.32	0.02	1,010.91
200,000.000 UNUM GROUP 91529YAP1 4.500% 12/15/2049 DD 09/11/19 HB5F20000302: RIVER & MER LC SMA	96.4631	200,822.75	500.00	192,926.28	0.12	-7,896.47
275,000.000 VENTAS REALTY LP 92277GAQ0 4.875% 04/15/2049 DD 02/26/19 HB5F20000302: RIVER & MER LC SMA	119.1459	277,851.45	7,943.95	327,651.14	0.20	49,799.69
290,000.000 VERIZON COMMUNICATIONS INC 92343VCK8 4.862% 08/21/2046 DD 02/21/15 HB5F20000302: RIVER & MER LC SMA	122.1384	354,512.46	1,587.42	354,201.24	0.22	-311.22

Asset and Accrual Detail - By Asset type

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
165,000.000 WEA FINANCE LLC 144A 92928QAF5 3.500% 06/15/2029 DD 06/10/19 HB5F20000302: RIVER & MER LC SMA	103.0168	164,721.52	1,782.19	169,977.75	0.11	5,256.23
295,000.000 WISCONSIN ELECTRIC POWER CO 976656CK2 4.300% 10/15/2048 DD 10/04/18 HB5F20000302: RIVER & MER LC SMA	118.8642	294,445.43	5,849.34	350,649.53	0.22	56,204.10
330,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBR3 VAR RT 02/15/2078 DD 02/15/18 HB5F20000302: RIVER & MER LC SMA	96.5029	320,139.02	2,288.66	318,459.45	0.20	-1,679.57
310,000.000 GOLDMAN SACHS GROUP INC/THE 38141GXA7 VAR RT 04/23/2039 DD 04/23/18 HB5F20000302: RIVER & MER LC SMA	112.9412	303,003.57	6,004.88	350,117.57	0.22	47,114.00
5,569,000.000 U S TREASURY BD PRIN STRIP 912803EP4 0.000% 08/15/2045 DD 08/17/15 HB5F20000002: RIVER & MER LONG CR	57.2717	2,713,908.76	0.00	3,189,460.97	1.98	475,552.21
0.000 DELAWARE EXTND DRTN BND-INST 245908793 HB5F20000002: RIVER & MER LONG CR	0.0000	0.00	214.63	0.00	0.00	0.00
80,675.000 ISHARES LONG-TERM CORPORATE 464289511 HB5F20000002: RIVER & MER LONG CR	66.6300	4,668,578.55	0.00	5,375,375.25	3.34	706,796.70
2,939,556.987 PIMCO LNG-TRM CRDT BND-INS 72201P647 HB5F20000002: RIVER & MER LONG CR	12.9500	35,814,301.85	137,889.84	38,067,262.98	23.66	2,252,961.13
2,995,881.456 VANGUARD L/T INV GR-ADM 922031778 HB5F20000002: RIVER & MER LONG CR	11.2300	31,474,735.26	99,910.49	33,643,748.75	20.91	2,169,013.49

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

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
53,220.000 VANGUARD LONG-TERM CORP BOND	101.1400	4,662,643.32	0.00	5,382,670.80		720,027.48
92206C813 HB5F20000002: RIVER & MER LONG CR	101.1400	4,662,643.32	0.00	5,382,670.80	3.35	720,027.48
<b>SUBTOTAL UNITED STATES</b>		<b>106,344,892.62</b>	<b>513,919.69</b>	<b>114,956,268.84</b>		<b>8,611,376.22</b>
		<b>106,344,892.62</b>	<b>513,919.69</b>	<b>114,956,268.84</b>	<b>71.46</b>	<b>8,611,376.22</b>
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>		<b>110,502,033.81</b>	<b>553,967.32</b>	<b>119,469,796.26</b>		<b>8,967,762.45</b>
		<b>110,502,033.81</b>	<b>553,967.32</b>	<b>119,469,796.26</b>	<b>74.24</b>	<b>8,967,762.45</b>
<b>TOTAL FIXED INCOME SECURITIES</b>		<b>110,502,033.81</b>	<b>553,967.32</b>	<b>119,469,796.26</b>	<b>74.24</b>	<b>8,967,762.45</b>
<b>EQUITY</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
2,796,759.427 HAND COMPOSITE EMPLOYEE	13.4300	35,900,908.00	0.00	37,560,479.10		1,659,571.10
41026E269 BENEFIT TR	13.4300	35,900,908.00	0.00	37,560,479.10	23.35	1,659,571.10
HB5F20000002: RIVER & MER LONG CR						
<b>TOTAL ASSETS - BASE:</b>		<b>150,252,961.42</b>	<b>559,775.98</b>	<b>160,880,294.97</b>	<b>99.98</b>	<b>10,627,333.55</b>
<b>NET ASSETS - BASE:</b>				<b>161,440,070.95</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>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
PAYABLE FOR CUSTODIAN FEES		-934.28	0.00	-934.28		0.00
		-934.28	0.00	-934.28	0.00	0.00
PAYABLE FOR TRUSTEE FEES		-1,635.01	0.00	-1,635.01		0.00
		-1,635.01	0.00	-1,635.01	-0.01	0.00
607,142.120 BLACKROCK LIQ TREAS TR INSTL	100.0000	607,142.12	1,574.07	607,142.12		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	607,142.12	1,574.07	607,142.12	2.14	0.00
<b>SUBTOTAL UNITED STATES</b>		<b>604,572.83</b>	<b>1,574.07</b>	<b>604,572.83</b>		<b>0.00</b>
		<b>604,572.83</b>	<b>1,574.07</b>	<b>604,572.83</b>	<b>2.13</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>604,572.83</b>	<b>1,574.07</b>	<b>604,572.83</b>		<b>0.00</b>
		<b>604,572.83</b>	<b>1,574.07</b>	<b>604,572.83</b>	<b>2.13</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>604,572.83</b>	<b>1,574.07</b>	<b>604,572.83</b>	<b>2.13</b>	<b>0.00</b>
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>GLOBAL FUNDS GEOGRAPHIC FOCUS</b>						
22,064.000 ISHARES CORE TOTAL BOND ETF	52.4100	1,121,184.09	0.00	1,156,374.24		35,190.15
46434V613	52.4100	1,121,184.09	0.00	1,156,374.24	4.08	35,190.15
<b>UNITED STATES</b>						
3,094,000.000 U S TREASURY BD PRIN STRIP	89.2573	2,614,065.37	0.00	2,761,622.04		147,556.67
912803BJ1 0.000% 11/15/2026 DD 11/15/96	89.2573	2,614,065.37	0.00	2,761,622.04	9.75	147,556.67

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
69,573.594 FIDELITY TOTAL BOND FUND-TB 31617K881	10.9300 10.9300	741,281.65 741,281.65	1,762.36 1,762.36	760,439.38 760,439.38		19,157.73 19,157.73
66,083.545 TCW CORE FXD INCM-I 87234N401	11.4000 11.4000	739,839.95 739,839.95	1,619.05 1,619.05	753,352.41 753,352.41	2.68 2.66	13,512.46 13,512.46
22,387.000 VANGUARD TOTAL BOND MARKET 921937835	84.4300 84.4300	1,856,781.02 1,856,781.02	0.00 0.00	1,890,134.41 1,890,134.41	6.67	33,353.39 33,353.39
<b>SUBTOTAL UNITED STATES</b>		<b>5,951,967.99</b>	<b>3,381.41</b>	<b>6,165,548.24</b>		<b>213,580.25</b>
		<b>5,951,967.99</b>	<b>3,381.41</b>	<b>6,165,548.24</b>	<b>21.76</b>	<b>213,580.25</b>
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>		<b>7,073,152.08</b>	<b>3,381.41</b>	<b>7,321,922.48</b>		<b>248,770.40</b>
		<b>7,073,152.08</b>	<b>3,381.41</b>	<b>7,321,922.48</b>	<b>25.84</b>	<b>248,770.40</b>
<b>TOTAL FIXED INCOME SECURITIES</b>		<b>7,073,152.08</b>	<b>3,381.41</b>	<b>7,321,922.48</b>	<b>25.84</b>	<b>248,770.40</b>
<b>EQUITY</b>						
<b>U.S. DOLLAR</b>						
<b>EMERGING MARKET GEOGRAPHIC FOCUS</b>						
25,993.302 HRDNG LVNR INST EM MRKT-INST 412295701	20.5200 20.5200	394,867.93 394,867.93	0.00 0.00	533,382.56 533,382.56	1.88	138,514.63 138,514.63
<b>GLOBAL FUNDS GEOGRAPHIC FOCUS</b>						
48,643.896 DODGE & COX INTL STCK 256206103	40.9700 40.9700	1,787,042.22 1,787,042.22	0.00 0.00	1,992,940.42 1,992,940.42	7.03	205,898.20 205,898.20
87,236.000 ISHARES CORE INTL STOCK ETF 46432F834	57.7600 57.7600	5,137,977.12 5,137,977.12	0.00 0.00	5,038,751.36 5,038,751.36	17.78	-99,225.76 -99,225.76



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
131,740.304 LAZARD INTER STRAT EQ-INST 52106N590	14.6300 14.6300	1,801,759.28 1,801,759.28	0.00 0.00	1,927,360.65 1,927,360.65	 6.80	125,601.37 125,601.37
<b>SUBTOTAL GLOBAL FUNDS GEOGRAPHIC FOCUS</b>		<b>8,726,778.62</b>	<b>0.00</b>	<b>8,959,052.43</b>		<b>232,273.81</b>
		<b>8,726,778.62</b>	<b>0.00</b>	<b>8,959,052.43</b>	<b>31.61</b>	<b>232,273.81</b>
<b>UNITED STATES</b>						
23,997.315 AB LARGE CAP GROWTH-I 01877C705	59.0700 59.0700	1,430,000.00 1,430,000.00	0.00 0.00	1,417,521.40 1,417,521.40	 5.00	-12,478.60 -12,478.60
79,497.293 BOSTON PART ALL CAP VAL-INST 749255139	25.7200 25.7200	1,758,657.49 1,758,657.49	0.00 0.00	2,044,670.38 2,044,670.38	 7.22	286,012.89 286,012.89
4,851.000 SPDR S&P 500 ETF TRUST 78462F103	296.7700 296.7700	1,450,523.76 1,450,523.76	6,711.94 6,711.94	1,439,631.27 1,439,631.27	 5.08	-10,892.49 -10,892.49
84,700.000 SCHWAB US BROAD MARKET ETF 808524102	71.0200 71.0200	4,366,984.57 4,366,984.57	0.00 0.00	6,015,394.00 6,015,394.00	 21.23	1,648,409.43 1,648,409.43
<b>SUBTOTAL UNITED STATES</b>		<b>9,006,165.82</b>	<b>6,711.94</b>	<b>10,917,217.05</b>		<b>1,911,051.23</b>
		<b>9,006,165.82</b>	<b>6,711.94</b>	<b>10,917,217.05</b>	<b>38.53</b>	<b>1,911,051.23</b>
<b>TOTAL EQUITY U.S. DOLLAR</b>		<b>18,127,812.37</b>	<b>6,711.94</b>	<b>20,409,652.04</b>		<b>2,281,839.67</b>
		<b>18,127,812.37</b>	<b>6,711.94</b>	<b>20,409,652.04</b>	<b>72.02</b>	<b>2,281,839.67</b>
<b>TOTAL EQUITY</b>		<b>18,127,812.37</b>	<b>6,711.94</b>	<b>20,409,652.04</b>	<b>72.02</b>	<b>2,281,839.67</b>
<b>TOTAL ASSETS - BASE:</b>		<b>25,805,537.28</b>	<b>11,667.42</b>	<b>28,336,147.35</b>	<b>99.99</b>	<b>2,530,610.07</b>
<b>NET ASSETS - BASE:</b>				<b>28,347,814.77</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>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
PAYABLE FOR ACCOUNTING/AUDIT FEES		-5,538.51	0.00	-5,538.51		0.00
		-5,538.51	0.00	-5,538.51	0.00	0.00
REBATE RECEIVABLE		3,228.47	0.00	3,228.47		0.00
		3,228.47	0.00	3,228.47	0.00	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-1,084,898.48	0.00	-1,084,898.48		0.00
		-1,084,898.48	0.00	-1,084,898.48	-0.44	0.00
PAYABLE FOR TRUSTEE FEES		-12,204.21	0.00	-12,204.21		0.00
		-12,204.21	0.00	-12,204.21	0.00	0.00
MSC PAYABLE - CLASS C2		-160,570.39	0.00	-160,570.39		0.00
		-160,570.39	0.00	-160,570.39	-0.07	0.00
PAYABLE FOR CUSTODIAN FEES		-4,800.00	0.00	-4,800.00		0.00
		-4,800.00	0.00	-4,800.00	0.00	0.00
RECEIVABLE FOR INVESTMENTS SOLD		1,106,044.04	0.00	1,106,044.04		0.00
		1,106,044.04	0.00	1,106,044.04	0.45	0.00
15,519,960.010 DREYFUS TREAS & AGY CSH CSH MG	100.0000	15,519,960.01	23,915.41	15,519,960.01		0.00
996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000	15,519,960.01	23,915.41	15,519,960.01	6.29	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
<b>SUBTOTAL UNITED STATES</b>						
		15,361,220.93	23,915.41	15,361,220.93		0.00
		15,361,220.93	23,915.41	15,361,220.93	6.23	0.00
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>						
		15,361,220.93	23,915.41	15,361,220.93		0.00
		15,361,220.93	23,915.41	15,361,220.93	6.23	0.00
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>						
		15,361,220.93	23,915.41	15,361,220.93	6.23	0.00
<b>EQUITY</b>						
<b>U.S. DOLLAR</b>						
<b>BERMUDA</b>						
63,096.000 GASLOG LTD G37585109	12.8500 12.8500	1,091,700.62 1,091,700.62	0.00 0.00	810,783.60 810,783.60		-280,917.02 -280,917.02
224,962.000 ALPHA & OMEGA SEMICONDUCTOR LT G6331P104	12.2800 12.2800	2,197,618.65 2,197,618.65	0.00 0.00	2,762,533.36 2,762,533.36		564,914.71 564,914.71
<b>SUBTOTAL BERMUDA</b>						
		3,289,319.27	0.00	3,573,316.96		283,997.69
		3,289,319.27	0.00	3,573,316.96	1.45	283,997.69
<b>CANADA</b>						
217,300.000 BAYTEX ENERGY CORP 07317Q105	1.4800 1.4800	373,812.33 373,812.33	0.00 0.00	321,604.00 321,604.00		-52,208.33 -52,208.33
160,988.000 SUNOPTA INC 8676EP108	1.8000 1.8000	853,529.86 853,529.86	0.00 0.00	289,778.40 289,778.40		-563,751.46 -563,751.46
628,150.000 WESTPORT FUEL SYSTEMS INC 960908309	2.7200 2.7200	1,046,020.60 1,046,020.60	0.00 0.00	1,708,568.00 1,708,568.00		662,547.40 662,547.40
<b>SUBTOTAL CANADA</b>						
		2,273,362.79	0.00	2,319,950.40		46,587.61
		2,273,362.79	0.00	2,319,950.40	0.94	46,587.61

Asset and Accrual Detail - By Asset type

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>CAYMAN ISLANDS</b>						
23,430.000 FABRINET G3323L100	52.3000	1,094,388.93	0.00	1,225,389.00		131,000.07
	52.3000	1,094,388.93	0.00	1,225,389.00	0.50	131,000.07
42,948.000 ICHOR HOLDINGS LTD G4740B105	24.1800	915,999.88	0.00	1,038,482.64		122,482.76
	24.1800	915,999.88	0.00	1,038,482.64	0.42	122,482.76
<b>SUBTOTAL CAYMAN ISLANDS</b>		<b>2,010,388.81</b>	<b>0.00</b>	<b>2,263,871.64</b>		<b>253,482.83</b>
		<b>2,010,388.81</b>	<b>0.00</b>	<b>2,263,871.64</b>	<b>0.92</b>	<b>253,482.83</b>
<b>ISRAEL</b>						
21,736.000 STRATASYS LTD M85548101	21.3050	416,629.29	0.00	463,085.48		46,456.19
	21.3050	416,629.29	0.00	463,085.48	0.19	46,456.19
<b>MARSHALL ISLANDS</b>						
109,410.000 ARDMORE SHIPPING CORP Y0207T100	6.6900	789,105.08	0.00	731,952.90		-57,152.18
	6.6900	789,105.08	0.00	731,952.90	0.30	-57,152.18
19,643.000 DIANA SHIPPING INC Y2066G104	3.3800	75,813.67	0.00	66,393.34		-9,420.33
	3.3800	75,813.67	0.00	66,393.34	0.03	-9,420.33
199,698.000 DORIAN LPG LTD Y2106R110	10.3600	1,311,068.11	0.00	2,068,871.28		757,803.17
	10.3600	1,311,068.11	0.00	2,068,871.28	0.84	757,803.17
89,633.000 EAGLE BULK SHIPPING INC Y2187A143	4.3750	432,622.58	0.00	392,144.38		-40,478.20
	4.3750	432,622.58	0.00	392,144.38	0.16	-40,478.20

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
44,696.000 GASLOG PARTNERS LP Y2687W108	18.9800 18.9800	881,984.80 881,984.80	0.00 0.00	848,330.08 848,330.08	0.34	-33,654.72 -33,654.72
122,239.000 NAVIGATOR HOLDINGS LTD Y62132108	10.6800 10.6800	1,412,295.44 1,412,295.44	0.00 0.00	1,305,512.52 1,305,512.52	0.53	-106,782.92 -106,782.92
100,107.000 SCORPIO BULKERS INC Y7546A122	6.0800 6.0800	384,580.97 384,580.97	0.00 0.00	608,650.56 608,650.56	0.25	224,069.59 224,069.59
15,625.000 STEALTHGAS INC Y81669106	3.0300 3.0300	67,890.34 67,890.34	0.00 0.00	47,343.75 47,343.75	0.02	-20,546.59 -20,546.59
82,841.000 TEEKAY LNG PARTNERS LP Y8564M105	13.6500 13.6500	1,252,043.72 1,252,043.72	0.00 0.00	1,130,779.65 1,130,779.65	0.46	-121,264.07 -121,264.07
<b>SUBTOTAL MARSHALL ISLANDS</b>		<b>6,607,404.71</b>	<b>0.00</b>	<b>7,199,978.46</b>		<b>592,573.75</b>
		<b>6,607,404.71</b>	<b>0.00</b>	<b>7,199,978.46</b>	<b>2.93</b>	<b>592,573.75</b>
<b>NETHERLANDS</b>						
42,000.000 PLAYA HOTELS & RESORTS NV N70544106	7.8300 7.8300	337,284.06 337,284.06	0.00 0.00	328,860.00 328,860.00	0.13	-8,424.06 -8,424.06
<b>UNITED KINGDOM</b>						
286,600.000 FERROGLOBE PLC G33856108	1.1300 1.1300	549,437.43 549,437.43	0.00 0.00	323,858.00 323,858.00	0.13	-225,579.43 -225,579.43
<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
213,459.000 AAC HOLDINGS INC 000307108	0.6700 0.6700	1,039,523.53 1,039,523.53	0.00 0.00	143,017.53 143,017.53	0.06	-896,506.00 -896,506.00
32,000.000 AMAG PHARMACEUTICALS INC 00163U106	11.5500 11.5500	457,722.66 457,722.66	0.00 0.00	369,600.00 369,600.00	0.15	-88,122.66 -88,122.66
196,670.000 A10 NETWORKS INC 002121101	6.9400 6.9400	1,087,001.47 1,087,001.47	0.00 0.00	1,364,889.80 1,364,889.80	0.55	277,888.33 277,888.33
167,530.000 AXT INC 00246W103	3.5600 3.5600	621,470.21 621,470.21	0.00 0.00	596,406.80 596,406.80	0.24	-25,063.41 -25,063.41
57,021.000 ACADIA HEALTHCARE CO INC 00404A109	31.0800 31.0800	1,801,874.72 1,801,874.72	0.00 0.00	1,772,212.68 1,772,212.68	0.72	-29,662.04 -29,662.04
219,598.000 ACCURAY INC 004397105	2.7700 2.7700	875,221.24 875,221.24	0.00 0.00	608,286.46 608,286.46	0.25	-266,934.78 -266,934.78
11,900.000 ADDUS HOMECARE CORP 006739106	79.2800 79.2800	890,315.23 890,315.23	0.00 0.00	943,432.00 943,432.00	0.38	53,116.77 53,116.77
56,451.000 AEGION CORP 00770F104	21.3800 21.3800	792,218.43 792,218.43	0.00 0.00	1,206,922.38 1,206,922.38	0.49	414,703.95 414,703.95
22,500.000 ADVANCED ENERGY INDUSTRIES INC 007973100	57.4100 57.4100	1,188,169.90 1,188,169.90	0.00 0.00	1,291,725.00 1,291,725.00	0.52	103,555.10 103,555.10

Asset and Accrual Detail - By Asset type

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
58,600.000 AIR LEASE CORP 00912X302	41.8200 41.8200	2,233,395.12 2,233,395.12	7,618.00 7,618.00	2,450,652.00 2,450,652.00	0.99	217,256.88 217,256.88
30,783.000 ALLEGHENY TECHNOLOGIES INC 01741R102	20.2500 20.2500	643,193.41 643,193.41	0.00 0.00	623,355.75 623,355.75	0.25	-19,837.66 -19,837.66
16,000.000 ALLEGIANCE BANCSHARES INC 01748H107	32.0900 32.0900	580,968.64 580,968.64	0.00 0.00	513,440.00 513,440.00	0.21	-67,528.64 -67,528.64
76,932.000 ALLSCRIPTS HEALTHCARE SOLUTION 01988P108	10.9800 10.9800	882,340.09 882,340.09	0.00 0.00	844,713.36 844,713.36	0.34	-37,626.73 -37,626.73
72,200.000 ALPHATEC HOLDINGS INC 02081G201	5.0200 5.0200	234,825.28 234,825.28	0.00 0.00	362,444.00 362,444.00	0.15	127,618.72 127,618.72
110,000.000 AMERESCO INC 02361E108	16.0700 16.0700	1,622,872.43 1,622,872.43	0.00 0.00	1,767,700.00 1,767,700.00	0.72	144,827.57 144,827.57
25,500.000 AMERICAN VANGUARD CORP 030371108	15.7000 15.7000	384,642.93 384,642.93	0.00 0.00	400,350.00 400,350.00	0.16	15,707.07 15,707.07
22,149.000 AMERICAN WOODMARK CORP 030506109	88.9100 88.9100	1,558,154.75 1,558,154.75	0.00 0.00	1,969,267.59 1,969,267.59	0.80	411,112.84 411,112.84
98,211.000 AMKOR TECHNOLOGY INC 031652100	9.1000 9.1000	786,886.64 786,886.64	0.00 0.00	893,720.10 893,720.10	0.36	106,833.46 106,833.46

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
90,882.000 AMTECH SYSTEMS INC 032332504	5.3000 5.3000	581,379.69 581,379.69	0.00 0.00	481,674.60 481,674.60	 0.20	-99,705.09 -99,705.09
76,620.000 ANGIODYNAMICS INC 03475V101	18.4200 18.4200	930,341.63 930,341.63	0.00 0.00	1,411,340.40 1,411,340.40	 0.57	480,998.77 480,998.77
3,165.000 APOGEE ENTERPRISES INC 037598109	38.9900 38.9900	111,440.76 111,440.76	0.00 0.00	123,403.35 123,403.35	 0.05	11,962.59 11,962.59
62,300.000 APPLIED OPTOELECTRONICS INC 03823U102	11.2200 11.2200	818,555.34 818,555.34	0.00 0.00	699,006.00 699,006.00	 0.28	-119,549.34 -119,549.34
104,100.000 ARCHROCK INC 03957W106	9.9700 9.9700	1,015,260.23 1,015,260.23	0.00 0.00	1,037,877.00 1,037,877.00	 0.42	22,616.77 22,616.77
40,866.000 ARCOSA INC 039653100	34.2100 34.2100	1,220,787.32 1,220,787.32	0.00 0.00	1,398,025.86 1,398,025.86	 0.57	177,238.54 177,238.54
54,485.000 ARMADA HOFFLER PROPERTIES INC 04208T108	18.0900 18.0900	928,478.76 928,478.76	10,685.85 10,685.85	985,633.65 985,633.65	 0.40	57,154.89 57,154.89
97,837.000 ASPEN AEROGELS INC 04523Y105	5.9200 5.9200	414,649.46 414,649.46	0.00 0.00	579,195.04 579,195.04	 0.23	164,545.58 164,545.58
49,456.000 ASTEC INDUSTRIES INC 046224101	31.1000 31.1000	1,834,486.52 1,834,486.52	0.00 0.00	1,538,081.60 1,538,081.60	 0.62	-296,404.92 -296,404.92



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,100.000 ASTRONICS CORP 046433108	29.3800 29.3800	613,765.15 613,765.15	0.00 0.00	590,538.00 590,538.00	 0.24	-23,227.15 -23,227.15
92,808.000 ASURE SOFTWARE INC 04649U102	6.7100 6.7100	624,285.51 624,285.51	0.00 0.00	622,741.68 622,741.68	 0.25	-1,543.83 -1,543.83
12,714.000 ATLAS AIR WORLDWIDE HOLDINGS I 049164205	25.2300 25.2300	460,746.87 460,746.87	0.00 0.00	320,774.22 320,774.22	 0.13	-139,972.65 -139,972.65
140,483.000 AVAYA HOLDINGS CORP 05351X101	10.2300 10.2300	2,384,830.46 2,384,830.46	0.00 0.00	1,437,141.09 1,437,141.09	 0.58	-947,689.37 -947,689.37
12,744.000 AVIAT NETWORKS INC 05366Y201	13.6500 13.6500	99,346.89 99,346.89	0.00 0.00	173,955.60 173,955.60	 0.07	74,608.71 74,608.71
236,060.000 AVID TECHNOLOGY INC 05367P100	6.1900 6.1900	1,315,303.93 1,315,303.93	0.00 0.00	1,461,211.40 1,461,211.40	 0.59	145,907.47 145,907.47
13,800.000 AXOS FINANCIAL INC 05465C100	27.6500 27.6500	385,374.71 385,374.71	0.00 0.00	381,570.00 381,570.00	 0.15	-3,804.71 -3,804.71
57,138.000 B. RILEY FINANCIAL INC 05580M108	23.6200 23.6200	986,869.32 986,869.32	0.00 0.00	1,349,599.56 1,349,599.56	 0.55	362,730.24 362,730.24
155,047.000 BEAZER HOMES USA INC 07556Q881	14.9000 14.9000	1,601,482.65 1,601,482.65	0.00 0.00	2,310,200.30 2,310,200.30	 0.94	708,717.65 708,717.65

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
31,400.000 BIOTELEMETRY INC 090672106	40.7300 40.7300	1,374,473.32 1,374,473.32	0.00 0.00	1,278,922.00 1,278,922.00	 0.52	-95,551.32 -95,551.32
132,672.000 BLOOM ENERGY CORP 093712107	3.2500 3.2500	1,329,792.50 1,329,792.50	0.00 0.00	431,184.00 431,184.00	 0.17	-898,608.50 -898,608.50
28,834.000 BONANZA CREEK ENERGY INC 097793400	22.3900 22.3900	826,941.63 826,941.63	0.00 0.00	645,593.26 645,593.26	 0.26	-181,348.37 -181,348.37
28,251.000 BROOKDALE SENIOR LIVING INC 112463104	7.5800 7.5800	249,997.03 249,997.03	0.00 0.00	214,142.58 214,142.58	 0.09	-35,854.45 -35,854.45
33,844.000 BROOKS AUTOMATION INC 114340102	37.0300 37.0300	964,335.72 964,335.72	0.00 0.00	1,253,243.32 1,253,243.32	 0.51	288,907.60 288,907.60
24,299.000 BUILDERS FIRSTSOURCE INC 12008R107	20.5750 20.5750	347,132.26 347,132.26	0.00 0.00	499,951.93 499,951.93	 0.20	152,819.67 152,819.67
4,172.000 CAI INTERNATIONAL INC 12477X106	21.7700 21.7700	91,857.24 91,857.24	0.00 0.00	90,824.44 90,824.44	 0.04	-1,032.80 -1,032.80
80,308.000 CALAMP CORP 128126109	11.5200 11.5200	867,316.36 867,316.36	0.00 0.00	925,148.16 925,148.16	 0.37	57,831.80 57,831.80
35,409.000 CAREDX INC 14167L103	22.6100 22.6100	883,528.41 883,528.41	0.00 0.00	800,597.49 800,597.49	 0.32	-82,930.92 -82,930.92

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,926.000 CARPENTER TECHNOLOGY CORP 144285103	51.6600 51.6600	786,444.17 786,444.17	0.00 0.00	874,397.16 874,397.16	 0.35	87,952.99 87,952.99
209,739.000 CARROLS RESTAURANT GROUP INC 14574X104	8.2900 8.2900	1,602,095.11 1,602,095.11	0.00 0.00	1,738,736.31 1,738,736.31	 0.70	136,641.20 136,641.20
267,963.000 CASTLIGHT HEALTH INC 14862Q100	1.4100 1.4100	813,031.19 813,031.19	0.00 0.00	377,827.83 377,827.83	 0.15	-435,203.36 -435,203.36
50,500.000 CATCHMARK TIMBER TRUST INC 14912Y202	10.6700 10.6700	456,877.45 456,877.45	0.00 0.00	538,835.00 538,835.00	 0.22	81,957.55 81,957.55
117,269.000 CELADON GROUP INC 150838100	1.2500 1.2500	406,640.82 406,640.82	0.00 0.00	146,586.25 146,586.25	 0.06	-260,054.57 -260,054.57
66,787.000 CENTERSTATE BANK CORP 15201P109	23.9850 23.9850	1,021,706.46 1,021,706.46	0.00 0.00	1,601,886.20 1,601,886.20	 0.65	580,179.74 580,179.74
155,100.000 CENTURY ALUMINUM CO 156431108	6.6350 6.6350	1,176,556.00 1,176,556.00	0.00 0.00	1,029,088.50 1,029,088.50	 0.42	-147,467.50 -147,467.50
71,600.000 CENTURY CASINOS INC 156492100	7.7300 7.7300	575,626.54 575,626.54	0.00 0.00	553,468.00 553,468.00	 0.22	-22,158.54 -22,158.54
25,817.000 CENTURY COMMUNITIES INC 156504300	30.6300 30.6300	671,398.79 671,398.79	0.00 0.00	790,774.71 790,774.71	 0.32	119,375.92 119,375.92

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,000.000 CHEMBIO DIAGNOSTICS INC 163572209	6.1200 6.1200	81,278.98 81,278.98	0.00 0.00	73,440.00 73,440.00	 0.03	-7,838.98 -7,838.98
36,644.000 CIENA CORP 171779309	39.2300 39.2300	842,735.86 842,735.86	0.00 0.00	1,437,544.12 1,437,544.12	 0.58	594,808.26 594,808.26
169,348.000 CLEVELAND-CLIFFS INC 185899101	7.2200 7.2200	1,269,993.24 1,269,993.24	0.00 0.00	1,222,692.56 1,222,692.56	 0.50	-47,300.68 -47,300.68
66,600.000 CLOUDERA INC 18914U100	8.8600 8.8600	490,682.81 490,682.81	0.00 0.00	590,076.00 590,076.00	 0.24	99,393.19 99,393.19
58,825.000 COHU INC 192576106	13.5050 13.5050	826,800.83 826,800.83	3,241.50 3,241.50	794,431.63 794,431.63	 0.32	-32,369.20 -32,369.20
70,952.000 COMMERCIAL METALS CO 201723103	17.3800 17.3800	1,117,884.24 1,117,884.24	0.00 0.00	1,233,145.76 1,233,145.76	 0.50	115,261.52 115,261.52
114,489.000 COMMERCIAL VEHICLE GROUP INC 202608105	7.2100 7.2100	722,098.35 722,098.35	0.00 0.00	825,465.69 825,465.69	 0.33	103,367.34 103,367.34
324,586.000 COMMUNITY HEALTH SYSTEMS INC 203668108	3.6000 3.6000	1,035,754.98 1,035,754.98	0.00 0.00	1,168,509.60 1,168,509.60	 0.47	132,754.62 132,754.62
76,170.000 COMSCORE INC 20564W105	1.9100 1.9100	440,690.22 440,690.22	0.00 0.00	145,484.70 145,484.70	 0.06	-295,205.52 -295,205.52

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
72,389.000 COMTECH TELECOMMUNICATIONS COR 205826209	32.5000 32.5000	997,270.41 997,270.41	0.00 0.00	2,352,642.50 2,352,642.50	 0.95	1,355,372.09 1,355,372.09
3,800.000 CONFORMIS INC 20717E101	1.8600 1.8600	8,038.00 8,038.00	0.00 0.00	7,068.00 7,068.00	 0.00	-970.00 -970.00
22,431.000 CONN'S INC 208242107	24.8600 24.8600	458,179.01 458,179.01	0.00 0.00	557,634.66 557,634.66	 0.23	99,455.65 99,455.65
40,622.000 CONSTRUCTION PARTNERS INC 21044C107	15.5800 15.5800	488,049.24 488,049.24	0.00 0.00	632,890.76 632,890.76	 0.26	144,841.52 144,841.52
32,100.000 CORELOGIC INC/UNITED STATES 21871D103	46.2700 46.2700	1,213,335.96 1,213,335.96	0.00 0.00	1,485,267.00 1,485,267.00	 0.60	271,931.04 271,931.04
24,805.000 CORNERSTONE BUILDING BRANDS IN 21925D109	6.0500 6.0500	289,678.38 289,678.38	0.00 0.00	150,070.25 150,070.25	 0.06	-139,608.13 -139,608.13
184,965.000 CROSS COUNTRY HEALTHCARE INC 227483104	10.3000 10.3000	1,801,264.41 1,801,264.41	0.00 0.00	1,905,139.50 1,905,139.50	 0.77	103,875.09 103,875.09
61,456.000 CYPRESS SEMICONDUCTOR CORP 232806109	23.3400 23.3400	606,362.63 606,362.63	6,760.16 6,760.16	1,434,383.04 1,434,383.04	 0.58	828,020.41 828,020.41
67,636.000 DIGI INTERNATIONAL INC 253798102	13.6200 13.6200	842,641.66 842,641.66	0.00 0.00	921,202.32 921,202.32	 0.37	78,560.66 78,560.66

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65,246.000 EL POLLO LOCO HOLDINGS INC 268603107	10.9600 10.9600	717,003.54 717,003.54	0.00 0.00	715,096.16 715,096.16	 0.29	-1,907.38 -1,907.38
15,700.000 EASTSIDE DISTILLING INC 277802302	4.8900 4.8900	67,724.55 67,724.55	0.00 0.00	76,773.00 76,773.00	 0.03	9,048.45 9,048.45
21,700.000 EBIX INC 278715206	42.1000 42.1000	819,592.62 819,592.62	0.00 0.00	913,570.00 913,570.00	 0.37	93,977.38 93,977.38
29,935.000 EMCORE CORP 290846203	3.0700 3.0700	147,883.20 147,883.20	0.00 0.00	91,900.45 91,900.45	 0.04	-55,982.75 -55,982.75
37,618.000 EMERGENT BIOSOLUTIONS INC 29089Q105	52.2800 52.2800	1,713,779.36 1,713,779.36	0.00 0.00	1,966,669.04 1,966,669.04	 0.80	252,889.68 252,889.68
51,321.000 EVENTBRITE INC 29975E109	17.7100 17.7100	851,335.69 851,335.69	0.00 0.00	908,894.91 908,894.91	 0.37	57,559.22 57,559.22
14,600.000 EVERCORE INC 29977A105	80.1000 80.1000	1,157,020.56 1,157,020.56	0.00 0.00	1,169,460.00 1,169,460.00	 0.47	12,439.44 12,439.44
59,041.000 EVERQUOTE INC 30041R108	21.3400 21.3400	432,114.21 432,114.21	0.00 0.00	1,259,934.94 1,259,934.94	 0.51	827,820.73 827,820.73
126,700.000 EVOLENT HEALTH INC 30050B101	7.1900 7.1900	1,499,841.50 1,499,841.50	0.00 0.00	910,973.00 910,973.00	 0.37	-588,868.50 -588,868.50

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47,900.000 EXTREME NETWORKS INC 30226D106	7.2750 7.2750	334,433.89 334,433.89	0.00 0.00	348,472.50 348,472.50	 0.14	14,038.61 14,038.61
75,627.000 FERRO CORP 315405100	11.8600 11.8600	565,403.18 565,403.18	0.00 0.00	896,936.22 896,936.22	 0.36	331,533.04 331,533.04
54,000.000 FIRST FOUNDATION INC 32026V104	15.2750 15.2750	955,243.67 955,243.67	0.00 0.00	824,850.00 824,850.00	 0.33	-130,393.67 -130,393.67
41,300.000 FLEXION THERAPEUTICS INC 33938J106	13.7050 13.7050	453,327.22 453,327.22	0.00 0.00	566,016.50 566,016.50	 0.23	112,689.28 112,689.28
102,695.000 FORMFACTOR INC 346375108	18.6450 18.6450	915,901.88 915,901.88	0.00 0.00	1,914,748.28 1,914,748.28	 0.78	998,846.40 998,846.40
256,459.000 FORTERRA INC 34960W106	7.2300 7.2300	1,323,608.15 1,323,608.15	0.00 0.00	1,854,198.57 1,854,198.57	 0.75	530,590.42 530,590.42
4,000.000 FOSSIL GROUP INC 34988V106	12.5100 12.5100	50,273.75 50,273.75	0.00 0.00	50,040.00 50,040.00	 0.02	-233.75 -233.75
7,100.000 FRANCESCA'S HOLDINGS CORP 351793203	13.9900 13.9900	87,964.43 87,964.43	0.00 0.00	99,329.00 99,329.00	 0.04	11,364.57 11,364.57
43,365.000 FRANKLIN FINANCIAL NETWORK INC 35352P104	30.2100 30.2100	1,451,078.26 1,451,078.26	0.00 0.00	1,310,056.65 1,310,056.65	 0.53	-141,021.61 -141,021.61

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102,821.000 FREIGHTCAR AMERICA INC 357023100	4.8500 4.8500	1,270,374.01 1,270,374.01	0.00 0.00	498,681.85 498,681.85	0.20	-771,692.16 -771,692.16
81,906.000 FREQUENCY ELECTRONICS INC 358010106	12.1500 12.1500	806,664.30 806,664.30	0.00 0.00	995,157.90 995,157.90	0.40	188,493.60 188,493.60
35,200.000 FRONTDOOR INC 35905A109	48.5700 48.5700	1,038,414.11 1,038,414.11	0.00 0.00	1,709,664.00 1,709,664.00	0.69	671,249.89 671,249.89
3,980.000 FULGENT GENETICS INC 359664109	10.3900 10.3900	24,716.17 24,716.17	0.00 0.00	41,352.20 41,352.20	0.02	16,636.03 16,636.03
49,424.000 GP STRATEGIES CORP 36225V104	12.8400 12.8400	703,568.74 703,568.74	0.00 0.00	634,604.16 634,604.16	0.26	-68,964.58 -68,964.58
20,300.000 GAIN CAPITAL HOLDINGS INC 36268W100	5.2800 5.2800	99,203.07 99,203.07	0.00 0.00	107,184.00 107,184.00	0.04	7,980.93 7,980.93
27,800.000 GENERAC HOLDINGS INC 368736104	78.3400 78.3400	1,674,555.74 1,674,555.74	0.00 0.00	2,177,852.00 2,177,852.00	0.88	503,296.26 503,296.26
37,392.000 GENERAL FINANCE CORP 369822101	8.8400 8.8400	295,203.74 295,203.74	0.00 0.00	330,545.28 330,545.28	0.13	35,341.54 35,341.54
45,391.000 PH GLATFELTER CO 377316104	15.3900 15.3900	619,729.47 619,729.47	0.00 0.00	698,567.49 698,567.49	0.28	78,838.02 78,838.02



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21,284.000 GREAT LAKES DREDGE & DOCK CORP 390607109	10.4500 10.4500	72,559.37 72,559.37	0.00 0.00	222,417.80 222,417.80	 0.09	149,858.43 149,858.43
86,253.000 GRIFFON CORP 398433102	20.9700 20.9700	1,158,912.31 1,158,912.31	0.00 0.00	1,808,725.41 1,808,725.41	 0.73	649,813.10 649,813.10
24,554.000 HCI GROUP INC 40416E103	42.0400 42.0400	890,355.42 890,355.42	0.00 0.00	1,032,250.16 1,032,250.16	 0.42	141,894.74 141,894.74
24,409.000 HAWAIIAN HOLDINGS INC 419879101	26.2600 26.2600	721,602.15 721,602.15	0.00 0.00	640,980.34 640,980.34	 0.26	-80,621.81 -80,621.81
40,639.000 HAYNES INTERNATIONAL INC 420877201	35.8400 35.8400	793,698.22 793,698.22	0.00 0.00	1,456,501.76 1,456,501.76	 0.59	662,803.54 662,803.54
52,986.000 HERC HOLDINGS INC 42704L104	46.5100 46.5100	2,171,880.79 2,171,880.79	0.00 0.00	2,464,378.86 2,464,378.86	 1.00	292,498.07 292,498.07
95,911.000 HERITAGE INSURANCE HOLDINGS IN 42727J102	14.9500 14.9500	1,291,287.37 1,291,287.37	5,754.66 5,754.66	1,433,869.45 1,433,869.45	 0.58	142,582.08 142,582.08
131,735.000 HERTZ GLOBAL HOLDINGS INC 42806J106	13.8400 13.8400	1,755,569.05 1,755,569.05	0.00 0.00	1,823,212.40 1,823,212.40	 0.74	67,643.35 67,643.35
91,801.000 HILLTOP HOLDINGS INC 432748101	23.8900 23.8900	2,106,980.65 2,106,980.65	0.00 0.00	2,193,125.89 2,193,125.89	 0.89	86,145.24 86,145.24

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232,884.000 HORIZON GLOBAL CORP 44052W104	3.8200 3.8200	601,104.27 601,104.27	0.00 0.00	889,616.88 889,616.88	 0.36	288,512.61 288,512.61
72,465.000 HUNTSMAN CORP 447011107	23.2600 23.2600	1,580,889.74 1,580,889.74	0.00 0.00	1,685,535.90 1,685,535.90	 0.68	104,646.16 104,646.16
22,236.000 HURCO COS INC 447324104	32.1700 32.1700	323,213.82 323,213.82	2,668.32 2,668.32	715,332.12 715,332.12	 0.29	392,118.30 392,118.30
30,468.000 HYSTER-YALE MATERIALS HANDLING 449172105	54.7300 54.7300	1,641,616.31 1,641,616.31	0.00 0.00	1,667,513.64 1,667,513.64	 0.68	25,897.33 25,897.33
121,003.000 IDENTIV INC 45170X205	5.2600 5.2600	301,768.16 301,768.16	0.00 0.00	636,475.78 636,475.78	 0.26	334,707.62 334,707.62
195,823.000 INDEPENDENCE CONTRACT DRILLING 453415309	1.2000 1.2000	668,909.50 668,909.50	0.00 0.00	234,987.60 234,987.60	 0.10	-433,921.90 -433,921.90
30,166.000 INDEPENDENT BANK GROUP INC 45384B106	52.6100 52.6100	1,477,628.94 1,477,628.94	0.00 0.00	1,587,033.26 1,587,033.26	 0.64	109,404.32 109,404.32
142,300.000 INFINERA CORP 45667G103	5.4500 5.4500	629,991.83 629,991.83	0.00 0.00	775,535.00 775,535.00	 0.31	145,543.17 145,543.17
44,857.000 INSTEEL INDUSTRIES INC 45774W108	20.5300 20.5300	818,847.20 818,847.20	0.00 0.00	920,914.21 920,914.21	 0.37	102,067.01 102,067.01

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30,341.000 INTERFACE INC 458665304	14.4400 14.4400	400,345.01 400,345.01	0.00 0.00	438,124.04 438,124.04	0.18	37,779.03 37,779.03
168,718.000 INTEVAC INC 461148108	5.2400 5.2400	861,191.77 861,191.77	0.00 0.00	884,082.32 884,082.32	0.36	22,890.55 22,890.55
248,389.000 INVACARE CORP 461203101	7.5000 7.5000	2,498,918.66 2,498,918.66	0.00 0.00	1,862,917.50 1,862,917.50	0.75	-636,001.16 -636,001.16
49,484.000 INTRICON CORP 46121H109	19.4400 19.4400	978,806.20 978,806.20	0.00 0.00	961,968.96 961,968.96	0.39	-16,837.24 -16,837.24
254,500.000 INTREPID POTASH INC 46121Y102	3.2700 3.2700	966,863.77 966,863.77	0.00 0.00	832,215.00 832,215.00	0.34	-134,648.77 -134,648.77
28,045.000 IRIDIUM COMMUNICATIONS INC 46269C102	21.2800 21.2800	271,183.58 271,183.58	0.00 0.00	596,797.60 596,797.60	0.24	325,614.02 325,614.02
15,859.000 JERASH HOLDINGS US INC 47632P101	7.5000 7.5000	100,953.51 100,953.51	0.00 0.00	118,942.50 118,942.50	0.05	17,988.99 17,988.99
54,665.000 KLX ENERGY SERVICES HOLDINGS I 48253L106	8.6450 8.6450	1,386,277.57 1,386,277.57	0.00 0.00	472,578.93 472,578.93	0.19	-913,698.64 -913,698.64
90,141.000 KEMET CORP 488360207	18.1800 18.1800	1,460,361.38 1,460,361.38	0.00 0.00	1,638,763.38 1,638,763.38	0.66	178,402.00 178,402.00

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
23,530.000 KRATOS DEFENSE & SECURITY SOLU 50077B207	18.5950 18.5950	272,003.52 272,003.52	0.00 0.00	437,540.35 437,540.35	 0.18	165,536.83 165,536.83
67,329.000 KRATON CORP 50077C106	32.2900 32.2900	2,264,692.15 2,264,692.15	0.00 0.00	2,174,053.41 2,174,053.41	 0.88	-90,638.74 -90,638.74
74,828.000 KULICKE & SOFFA INDUSTRIES INC 501242101	23.4800 23.4800	850,137.89 850,137.89	8,979.36 8,979.36	1,756,961.44 1,756,961.44	 0.71	906,823.55 906,823.55
29,600.000 KURA SUSHI USA INC 501270102	19.6200 19.6200	431,325.20 431,325.20	0.00 0.00	580,752.00 580,752.00	 0.24	149,426.80 149,426.80
20,628.000 LGI HOMES INC 50187T106	83.3200 83.3200	1,078,016.41 1,078,016.41	0.00 0.00	1,718,724.96 1,718,724.96	 0.70	640,708.55 640,708.55
77,562.000 LSI INDUSTRIES INC 50216C108	5.2200 5.2200	327,913.74 327,913.74	0.00 0.00	404,873.64 404,873.64	 0.16	76,959.90 76,959.90
11,375.000 LANDEC CORP 514766104	10.8700 10.8700	156,402.34 156,402.34	0.00 0.00	123,646.25 123,646.25	 0.05	-32,756.09 -32,756.09
8,691.000 LEAF GROUP LTD 52177G102	4.2000 4.2000	46,790.39 46,790.39	0.00 0.00	36,502.20 36,502.20	 0.01	-10,288.19 -10,288.19
96,847.000 LIBBEY INC 529898108	3.3500 3.3500	506,393.65 506,393.65	0.00 0.00	324,437.45 324,437.45	 0.13	-181,956.20 -181,956.20

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173,042.000 LIMELIGHT NETWORKS INC 53261M104	3.0300 3.0300	501,421.24 501,421.24	0.00 0.00	524,317.26 524,317.26	 0.21	22,896.02 22,896.02
140,676.000 LUMBER LIQUIDATORS HOLDINGS IN 55003T107	9.8700 9.8700	1,649,132.24 1,649,132.24	0.00 0.00	1,388,472.12 1,388,472.12	 0.56	-260,660.12 -260,660.12
37,300.000 LYDALL INC 550819106	24.9100 24.9100	901,199.08 901,199.08	0.00 0.00	929,143.00 929,143.00	 0.38	27,943.92 27,943.92
62,167.000 WILLIAM LYON HOMES 552074700	20.3600 20.3600	1,037,748.29 1,037,748.29	0.00 0.00	1,265,720.12 1,265,720.12	 0.51	227,971.83 227,971.83
84,476.000 MBIA INC 55262C100	9.2300 9.2300	655,619.28 655,619.28	0.00 0.00	779,713.48 779,713.48	 0.32	124,094.20 124,094.20
42,322.000 MDC HOLDINGS INC 552676108	43.1000 43.1000	1,040,539.50 1,040,539.50	0.00 0.00	1,824,078.20 1,824,078.20	 0.74	783,538.70 783,538.70
31,413.000 MGIC INVESTMENT CORP 552848103	12.5800 12.5800	336,642.50 336,642.50	0.00 0.00	395,175.54 395,175.54	 0.16	58,533.04 58,533.04
43,552.000 M/I HOMES INC 55305B101	37.6500 37.6500	1,038,847.82 1,038,847.82	0.00 0.00	1,639,732.80 1,639,732.80	 0.66	600,884.98 600,884.98
120,832.000 MACOM TECHNOLOGY SOLUTIONS HOL 55405Y100	21.4950 21.4950	2,269,458.76 2,269,458.76	0.00 0.00	2,597,283.84 2,597,283.84	 1.05	327,825.08 327,825.08

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,101.000 MANITEX INTERNATIONAL INC 563420108	6.6500 6.6500	342,432.41 342,432.41	0.00 0.00	333,171.65 333,171.65	 0.13	-9,260.76 -9,260.76
98,479.000 MATADOR RESOURCES CO 576485205	16.5300 16.5300	1,912,323.14 1,912,323.14	0.00 0.00	1,627,857.87 1,627,857.87	 0.66	-284,465.27 -284,465.27
18,414.000 MERITOR INC 59001K100	18.5000 18.5000	321,264.35 321,264.35	0.00 0.00	340,659.00 340,659.00	 0.14	19,394.65 19,394.65
58,694.000 MESA AIR GROUP INC 590479135	6.7450 6.7450	466,934.72 466,934.72	0.00 0.00	395,891.03 395,891.03	 0.16	-71,043.69 -71,043.69
24,671.000 MILACRON HOLDINGS CORP 59870L106	16.6700 16.6700	364,320.11 364,320.11	0.00 0.00	411,265.57 411,265.57	 0.17	46,945.46 46,945.46
0.000 HERMAN MILLER INC 600544100	0.0000 0.0000	0.00 0.00	532.98 532.98	0.00 0.00	 0.00	0.00 0.00
43,547.000 MISTRAS GROUP INC 60649T107	16.4000 16.4000	623,559.93 623,559.93	0.00 0.00	714,170.80 714,170.80	 0.29	90,610.87 90,610.87
95,292.000 MODINE MANUFACTURING CO 607828100	11.3700 11.3700	1,226,184.86 1,226,184.86	0.00 0.00	1,083,470.04 1,083,470.04	 0.44	-142,714.82 -142,714.82
5,384.000 MUELLER INDUSTRIES INC 624756102	28.6800 28.6800	137,192.31 137,192.31	0.00 0.00	154,413.12 154,413.12	 0.06	17,220.81 17,220.81

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
106,184.000 MUELLER WATER PRODUCTS INC 624758108	11.2400 11.2400	666,635.22 666,635.22	0.00 0.00	1,193,508.16 1,193,508.16	 0.48	526,872.94 526,872.94
34,900.000 NCR CORP 62886E108	31.5600 31.5600	947,723.98 947,723.98	0.00 0.00	1,101,444.00 1,101,444.00	 0.45	153,720.02 153,720.02
17,077.000 NMI HOLDINGS INC 629209305	26.2600 26.2600	469,463.53 469,463.53	0.00 0.00	448,442.02 448,442.02	 0.18	-21,021.51 -21,021.51
119,307.000 NN INC 629337106	7.1300 7.1300	1,419,269.14 1,419,269.14	0.00 0.00	850,658.91 850,658.91	 0.34	-568,610.23 -568,610.23
33,591.000 NANOMETRICS INC 630077105	32.6200 32.6200	999,042.60 999,042.60	0.00 0.00	1,095,738.42 1,095,738.42	 0.44	96,695.82 96,695.82
68,091.000 NEW HOME CO INC/THE 645370107	4.3600 4.3600	372,249.28 372,249.28	0.00 0.00	296,876.76 296,876.76	 0.12	-75,372.52 -75,372.52
253,432.000 NEWPARK RESOURCES INC 651718504	7.6200 7.6200	1,325,841.77 1,325,841.77	0.00 0.00	1,931,151.84 1,931,151.84	 0.78	605,310.07 605,310.07
105,569.000 NORANDA ALUMINUM HOLDING CORP 65542W206	0.0085 0.0085	3,626.29 3,626.29	0.00 0.00	897.34 897.34	 0.00	-2,728.95 -2,728.95
87,373.000 NORTHWEST PIPE CO 667746101	28.1500 28.1500	1,439,274.42 1,439,274.42	0.00 0.00	2,459,549.95 2,459,549.95	 1.00	1,020,275.53 1,020,275.53

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50,416.000 OLIN CORP 680665205	18.7200 18.7200	1,098,758.33 1,098,758.33	0.00 0.00	943,787.52 943,787.52	0.38	-154,970.81 -154,970.81
69,841.000 OOMA INC 683416101	10.4000 10.4000	733,363.64 733,363.64	0.00 0.00	726,346.40 726,346.40	0.29	-7,017.24 -7,017.24
324,261.000 OPTION CARE HEALTH INC 68404L102	3.2000 3.2000	790,048.26 790,048.26	0.00 0.00	1,037,635.20 1,037,635.20	0.42	247,586.94 247,586.94
250,577.000 OWENS & MINOR INC 690732102	5.8100 5.8100	2,150,936.72 2,150,936.72	0.00 0.00	1,455,852.37 1,455,852.37	0.59	-695,084.35 -695,084.35
36,478.000 PC-TEL INC 69325Q105	8.4000 8.4000	235,549.42 235,549.42	0.00 0.00	306,415.20 306,415.20	0.12	70,865.78 70,865.78
67,127.000 PGT INNOVATIONS INC 69336V101	17.2700 17.2700	669,870.15 669,870.15	0.00 0.00	1,159,283.29 1,159,283.29	0.47	489,413.14 489,413.14
11,323.000 PARK-OHIO HOLDINGS CORP 700666100	29.8600 29.8600	413,818.22 413,818.22	0.00 0.00	338,104.78 338,104.78	0.14	-75,713.44 -75,713.44
89,115.000 PATTERSON-UTI ENERGY INC 703481101	8.5500 8.5500	1,388,260.56 1,388,260.56	0.00 0.00	761,933.25 761,933.25	0.31	-626,327.31 -626,327.31
38,761.000 PERCEPTRON INC 71361F100	4.8000 4.8000	278,912.46 278,912.46	0.00 0.00	186,052.80 186,052.80	0.08	-92,859.66 -92,859.66



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80,000.000 PERSPECTA INC 715347100	26.1200 26.1200	1,774,384.53 1,774,384.53	4,926.00 4,926.00	2,089,600.00 2,089,600.00	0.85	315,215.47 315,215.47
156,400.000 PITNEY BOWES INC 724479100	4.5700 4.5700	1,007,229.51 1,007,229.51	0.00 0.00	714,748.00 714,748.00	0.29	-292,481.51 -292,481.51
34,862.000 POWER SOLUTIONS INTERNATIONAL 73933G202	7.3000 7.3000	311,540.36 311,540.36	0.00 0.00	254,492.60 254,492.60	0.10	-57,047.76 -57,047.76
42,400.000 PRIMORIS SERVICES CORP 74164F103	19.6100 19.6100	858,763.16 858,763.16	2,544.00 2,544.00	831,464.00 831,464.00	0.34	-27,299.16 -27,299.16
51,557.000 PURE CYCLE CORP 746228303	10.2800 10.2800	215,508.26 215,508.26	0.00 0.00	530,005.96 530,005.96	0.21	314,497.70 314,497.70
38,528.000 QUANEX BUILDING PRODUCTS CORP 747619104	18.0800 18.0800	645,971.23 645,971.23	0.00 0.00	696,586.24 696,586.24	0.28	50,615.01 50,615.01
39,865.000 RA MEDICAL SYSTEMS INC 74933X104	1.4000 1.4000	124,809.77 124,809.77	0.00 0.00	55,811.00 55,811.00	0.02	-68,998.77 -68,998.77
156,410.000 R1 RCM INC 749397105	8.9300 8.9300	1,536,756.28 1,536,756.28	0.00 0.00	1,396,741.30 1,396,741.30	0.57	-140,014.98 -140,014.98
139,171.000 RTI SURGICAL HOLDINGS INC 74975N105	2.8500 2.8500	499,273.40 499,273.40	0.00 0.00	396,637.35 396,637.35	0.16	-102,636.05 -102,636.05

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126,753.000 RTW RETAILWINDS INC 74980D100	1.3700 1.3700	537,026.09 537,026.09	0.00 0.00	173,651.61 173,651.61	 0.07	 -363,374.48
60,602.000 RADIAN GROUP INC 750236101	22.8400 22.8400	875,153.51 875,153.51	0.00 0.00	1,384,149.68 1,384,149.68	 0.56	 508,996.17
68,996.000 RADNET INC 750491102	14.3600 14.3600	888,847.19 888,847.19	0.00 0.00	990,782.56 990,782.56	 0.40	 101,935.37
50,133.000 RANGER ENERGY SERVICES INC 75282U104	6.4500 6.4500	403,203.63 403,203.63	0.00 0.00	323,357.85 323,357.85	 0.13	 -79,845.78
23,461.000 RAYONIER ADVANCED MATERIALS IN 75508B104	4.3300 4.3300	68,437.64 68,437.64	0.00 0.00	101,586.13 101,586.13	 0.04	 33,148.49
80,700.000 REALOGY HOLDINGS CORP 75605Y106	6.6800 6.6800	854,810.07 854,810.07	0.00 0.00	539,076.00 539,076.00	 0.22	 -315,734.07
82,012.000 REED'S INC 758338107	1.3000 1.3000	267,867.15 267,867.15	0.00 0.00	106,615.60 106,615.60	 0.04	 -161,251.55
92,500.000 RESIDEO TECHNOLOGIES INC 76118Y104	14.3500 14.3500	1,789,791.58 1,789,791.58	0.00 0.00	1,327,375.00 1,327,375.00	 0.54	 -462,416.58
207,730.000 RIBBON COMMUNICATIONS INC 762544104	5.8400 5.8400	1,178,608.96 1,178,608.96	0.00 0.00	1,213,143.20 1,213,143.20	 0.49	 34,534.24

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136,551.000 RUBICON PROJECT INC/THE 78112V102	8.7100 8.7100	377,106.20 377,106.20	0.00 0.00	1,189,359.21 1,189,359.21	0.48	812,253.01 812,253.01
62,163.000 RUDOLPH TECHNOLOGIES INC 781270103	26.3600 26.3600	1,343,658.30 1,343,658.30	0.00 0.00	1,638,616.68 1,638,616.68	0.66	294,958.38 294,958.38
33,700.000 SCIENTIFIC GAMES CORP 80874P109	20.3500 20.3500	743,355.64 743,355.64	0.00 0.00	685,795.00 685,795.00	0.28	-57,560.64 -57,560.64
33,800.000 SEACOAST BANKING CORP OF FLORI 811707801	25.3100 25.3100	924,585.54 924,585.54	0.00 0.00	855,478.00 855,478.00	0.35	-69,107.54 -69,107.54
71,376.000 SECUREWORKS CORP 81374A105	12.9300 12.9300	864,274.76 864,274.76	0.00 0.00	922,891.68 922,891.68	0.37	58,616.92 58,616.92
55,800.000 SELECT MEDICAL HOLDINGS CORP 81619Q105	16.5700 16.5700	927,376.96 927,376.96	0.00 0.00	924,606.00 924,606.00	0.37	-2,770.96 -2,770.96
13,000.000 SHILOH INDUSTRIES INC 824543102	4.1400 4.1400	53,024.26 53,024.26	0.00 0.00	53,820.00 53,820.00	0.02	795.74 795.74
41,225.000 SOUTHERN NATIONAL BANCORP OF V 843395104	15.3900 15.3900	459,351.24 459,351.24	0.00 0.00	634,452.75 634,452.75	0.26	175,101.51 175,101.51
120,982.000 SPARTAN MOTORS INC 846819100	13.7200 13.7200	763,142.92 763,142.92	0.00 0.00	1,659,873.04 1,659,873.04	0.67	896,730.12 896,730.12

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224,882.000 STAGE STORES INC 85254C305	1.8800 1.8800	370,553.16 370,553.16	0.00 0.00	422,778.16 422,778.16	 0.17	52,225.00 52,225.00
24,600.000 STEWART INFORMATION SERVICES C 860372101	38.7900 38.7900	888,408.08 888,408.08	0.00 0.00	954,234.00 954,234.00	 0.39	65,825.92 65,825.92
184,137.000 SURGERY PARTNERS INC 86881A100	7.3850 7.3850	1,661,465.75 1,661,465.75	0.00 0.00	1,359,851.75 1,359,851.75	 0.55	-301,614.00 -301,614.00
103,329.000 SYNALLOY CORP 871565107	15.9500 15.9500	1,189,341.48 1,189,341.48	0.00 0.00	1,648,097.55 1,648,097.55	 0.67	458,756.07 458,756.07
57,466.000 TRI POINTE GROUP INC 87265H109	15.0400 15.0400	735,531.36 735,531.36	0.00 0.00	864,288.64 864,288.64	 0.35	128,757.28 128,757.28
29,374.000 TABULA RASA HEALTHCARE INC 873379101	54.9400 54.9400	1,365,598.41 1,365,598.41	0.00 0.00	1,613,807.56 1,613,807.56	 0.65	248,209.15 248,209.15
48,305.000 TALOS ENERGY INC 87484T108	20.3300 20.3300	1,336,613.75 1,336,613.75	0.00 0.00	982,040.65 982,040.65	 0.40	-354,573.10 -354,573.10
67,520.000 TEAM INC 878155100	18.0500 18.0500	950,393.75 950,393.75	0.00 0.00	1,218,736.00 1,218,736.00	 0.49	268,342.25 268,342.25
45,398.000 TEJON RANCH CO 879080109	16.9700 16.9700	892,025.05 892,025.05	0.00 0.00	770,404.06 770,404.06	 0.31	-121,620.99 -121,620.99

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210,298.000 TELARIA INC 879181105	6.9100 6.9100	616,587.19 616,587.19	0.00 0.00	1,453,159.18 1,453,159.18	 0.59	836,571.99 836,571.99
61,800.000 TETRA TECHNOLOGIES INC 88162F105	2.0100 2.0100	120,369.42 120,369.42	0.00 0.00	124,218.00 124,218.00	 0.05	3,848.58 3,848.58
15,900.000 TEXAS CAPITAL BANCSHARES INC 88224Q107	54.6500 54.6500	982,008.45 982,008.45	0.00 0.00	868,935.00 868,935.00	 0.35	-113,073.45 -113,073.45
55,038.000 3D SYSTEMS CORP 88554D205	8.1500 8.1500	576,922.17 576,922.17	0.00 0.00	448,559.70 448,559.70	 0.18	-128,362.47 -128,362.47
61,210.000 TIMKENSTEEL CORP 887399103	6.2900 6.2900	674,619.97 674,619.97	0.00 0.00	385,010.90 385,010.90	 0.16	-289,609.07 -289,609.07
64,768.000 TRECORA RESOURCES 894648104	9.0200 9.0200	613,826.21 613,826.21	0.00 0.00	584,207.36 584,207.36	 0.24	-29,618.85 -29,618.85
50,773.000 TRIMAS CORP 896215209	30.6500 30.6500	1,113,194.74 1,113,194.74	0.00 0.00	1,556,192.45 1,556,192.45	 0.63	442,997.71 442,997.71
38,300.000 TRINITY INDUSTRIES INC 896522109	19.6800 19.6800	845,988.27 845,988.27	0.00 0.00	753,744.00 753,744.00	 0.31	-92,244.27 -92,244.27
30,400.000 TRISTATE CAPITAL HOLDINGS INC 89678F100	21.0400 21.0400	693,824.48 693,824.48	0.00 0.00	639,616.00 639,616.00	 0.26	-54,208.48 -54,208.48

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
56,699.000 TRIUMPH GROUP INC 896818101	22.8800 22.8800	1,214,309.98 1,214,309.98	0.00 0.00	1,297,273.12 1,297,273.12	 0.53	82,963.14 82,963.14
62,399.000 TUESDAY MORNING CORP 899035505	1.5700 1.5700	185,118.67 185,118.67	0.00 0.00	97,966.43 97,966.43	 0.04	-87,152.24 -87,152.24
27,100.000 TURTLE BEACH CORP 900450206	11.6700 11.6700	270,119.08 270,119.08	0.00 0.00	316,257.00 316,257.00	 0.13	46,137.92 46,137.92
50,310.000 II-VI INC 902104108	35.2100 35.2100	1,478,183.10 1,478,183.10	0.00 0.00	1,771,415.10 1,771,415.10	 0.72	293,232.00 293,232.00
22,300.000 US CONCRETE INC 90333L201	55.2800 55.2800	1,059,278.24 1,059,278.24	0.00 0.00	1,232,744.00 1,232,744.00	 0.50	173,465.76 173,465.76
80,002.000 US SILICA HOLDINGS INC 90346E103	9.5600 9.5600	1,624,978.98 1,624,978.98	5,000.13 5,000.13	764,819.12 764,819.12	 0.31	-860,159.86 -860,159.86
106,390.000 ULTRA CLEAN HOLDINGS INC 90385V107	14.6350 14.6350	1,272,783.94 1,272,783.94	0.00 0.00	1,557,017.65 1,557,017.65	 0.63	284,233.71 284,233.71
13,418.000 UMPQUA HOLDINGS CORP 904214103	16.4600 16.4600	260,798.01 260,798.01	3,069.78 3,069.78	220,860.28 220,860.28	 0.09	-39,937.73 -39,937.73
66,028.000 UNIFI INC 904677200	21.9200 21.9200	1,027,149.80 1,027,149.80	0.00 0.00	1,447,333.76 1,447,333.76	 0.59	420,183.96 420,183.96

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
61,893.000 UNIVERSAL STAINLESS & ALLOY PR 913837100	15.6000 15.6000	1,075,765.65 1,075,765.65	0.00 0.00	965,530.80 965,530.80	 0.39	-110,234.85 -110,234.85
117,094.000 VOXX INTERNATIONAL CORP 91829F104	4.7000 4.7000	376,592.82 376,592.82	0.00 0.00	550,341.80 550,341.80	 0.22	173,748.98 173,748.98
48,799.000 VAREX IMAGING CORP 92214X106	28.5400 28.5400	1,393,692.06 1,393,692.06	0.00 0.00	1,392,723.46 1,392,723.46	 0.56	-968.60 -968.60
102,709.000 VEECO INSTRUMENTS INC 922417100	11.6800 11.6800	1,337,626.33 1,337,626.33	0.00 0.00	1,199,641.12 1,199,641.12	 0.49	-137,985.21 -137,985.21
18,437.000 VINCE HOLDING CORP 92719W207	18.9900 18.9900	135,457.91 135,457.91	0.00 0.00	350,118.63 350,118.63	 0.14	214,660.72 214,660.72
69,077.000 VISHAY INTERTECHNOLOGY INC 928298108	16.9300 16.9300	725,624.73 725,624.73	0.00 0.00	1,169,473.61 1,169,473.61	 0.47	443,848.88 443,848.88
29,805.000 WABASH NATIONAL CORP 929566107	14.5100 14.5100	430,597.89 430,597.89	0.00 0.00	432,470.55 432,470.55	 0.18	1,872.66 1,872.66
36,082.000 WALKER & DUNLOP INC 93148P102	55.9300 55.9300	1,911,967.24 1,911,967.24	0.00 0.00	2,018,066.26 2,018,066.26	 0.82	106,099.02 106,099.02
21,741.000 WESCO AIRCRAFT HOLDINGS INC 950814103	11.0100 11.0100	231,175.10 231,175.10	0.00 0.00	239,368.41 239,368.41	 0.10	8,193.31 8,193.31



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,421.000 WHITING PETROLEUM CORP 966387409	8.0300	1,017,554.25	0.00	244,280.63		-773,273.62
	8.0300	1,017,554.25	0.00	244,280.63	0.10	-773,273.62
9,700.000 ZUMIEZ INC 989817101	31.6750	235,331.59	0.00	307,247.50		71,915.91
	31.6750	235,331.59	0.00	307,247.50	0.12	71,915.91
<b>SUBTOTAL UNITED STATES</b>		<u>199,340,722.67</u>	<u>61,780.74</u>	<u>214,987,976.80</u>		<u>15,647,254.13</u>
		<u>199,340,722.67</u>	<u>61,780.74</u>	<u>214,987,976.80</u>	<b>87.02</b>	<u>15,647,254.13</u>
<b>TOTAL EQUITY U.S. DOLLAR</b>		<u>214,824,549.03</u>	<u>61,780.74</u>	<u>231,460,897.74</u>		<u>16,636,348.71</u>
		<u>214,824,549.03</u>	<u>61,780.74</u>	<u>231,460,897.74</u>	<b>93.71</b>	<u>16,636,348.71</u>
<b>TOTAL EQUITY</b>		<u>214,824,549.03</u>	<u>61,780.74</u>	<u>231,460,897.74</u>	<b>93.71</b>	<u>16,636,348.71</u>
<b>TOTAL ASSETS - BASE:</b>		<u><u>230,185,769.96</u></u>	<u><u>85,696.15</u></u>	<u><u>246,822,118.67</u></u>	<u><u>99.94</u></u>	<u><u>16,636,348.71</u></u>
<b>NET ASSETS - BASE:</b>				<u><u>246,907,814.82</u></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>						
DIVIDENDS RECEIVABLE RECLAIM		0.00	14,949.19	0.00		0.00
		0.00	11,291.44	0.00	0.00	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-790.07	0.00	-790.07		0.00
		-595.85	0.00	-596.73	0.00	-0.88
NON-BASE CURRENCY		834.99	0.00	834.99		0.00
		630.68	0.00	630.66	0.00	-0.02
<b>SUBTOTAL CANADIAN DOLLAR</b>		<b>44.92</b>	<b>14,949.19</b>	<b>44.92</b>		<b>0.00</b>
		<b>34.83</b>	<b>11,291.44</b>	<b>33.93</b>	<b>0.00</b>	<b>-0.90</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS CANADIAN DOLLAR</b>		<b>44.92</b>	<b>14,949.19</b>	<b>44.92</b>		<b>0.00</b>
		<b>34.83</b>	<b>11,291.44</b>	<b>33.93</b>	<b>0.00</b>	<b>-0.90</b>
<b>EURO CURRENCY UNIT</b>						
<b>EURO CURRENCY GEOGRAPHIC</b>						
DIVIDENDS RECEIVABLE RECLAIM		0.00	8,926.19	0.00		0.00
		0.00	9,731.32	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>NORWEGIAN KRONE</b>						
<b>NORWAY</b>						

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

9/30/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
	DIVIDENDS RECEIVABLE RECLAIM		0.00	33,165.28	0.00		0.00
			0.00	3,650.17	0.00	0.00	0.00
<b>POUND STERLING</b>							
<b>UNITED KINGDOM</b>							
	NON-BASE CURRENCY		0.32	0.00	0.32		0.00
			0.40	0.00	0.39	0.00	-0.01
<b>SOUTH AFRICAN RAND</b>							
<b>SOUTH AFRICA</b>							
	NON-BASE CURRENCY		5.78	0.00	5.78		0.00
			0.40	0.00	0.38	0.00	-0.02
<b>SWISS FRANC</b>							
<b>SWITZERLAND</b>							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	11,394.96	0.00		0.00
			0.00	11,427.53	0.00	0.00	0.00
<b>U.S. DOLLAR</b>							
<b>UNITED STATES</b>							
	RECEIVABLE FOR INVESTMENTS SOLD		162,685.35	0.00	162,685.35		0.00
			162,685.35	0.00	162,685.35	0.21	0.00
	MSC PAYABLE - CLASS C2		-45,545.76	0.00	-45,545.76		0.00
			-45,545.76	0.00	-45,545.76	-0.06	0.00

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR CUSTODIAN FEES		-5,340.00	0.00	-5,340.00		0.00
		-5,340.00	0.00	-5,340.00	-0.01	0.00
DIVIDENDS RECEIVABLE RECLAIM		0.00	860.46	0.00		0.00
		0.00	860.46	0.00	0.00	0.00
CASH		-157,316.76	0.00	-157,316.76		0.00
		-157,316.76	0.00	-157,316.76	-0.20	0.00
PAYABLE FOR TRUSTEE FEES		-3,823.44	0.00	-3,823.44		0.00
		-3,823.44	0.00	-3,823.44	0.00	0.00
REBATE RECEIVABLE		4,420.15	0.00	4,420.15		0.00
		4,420.15	0.00	4,420.15	0.01	0.00
FFX CONTRACTS RECEIVABLE		595.85	0.00	595.85		0.00
		595.85	0.00	595.85	0.00	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-3,739.71	0.00	-3,739.71		0.00
		-3,739.71	0.00	-3,739.71	0.00	0.00
2,480,986.960 DREYFUS TREAS & AGY CSH CSH MG	100.0000	2,480,986.96	3,441.55	2,480,986.96		0.00
996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000	2,480,986.96	3,441.55	2,480,986.96	3.20	0.00
<b>SUBTOTAL UNITED STATES</b>		<b>2,432,922.64</b>	<b>4,302.01</b>	<b>2,432,922.64</b>		<b>0.00</b>
		<b>2,432,922.64</b>	<b>4,302.01</b>	<b>2,432,922.64</b>	<b>3.15</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>2,432,922.64</b>	<b>4,302.01</b>	<b>2,432,922.64</b>		<b>0.00</b>
		<b>2,432,922.64</b>	<b>4,302.01</b>	<b>2,432,922.64</b>	<b>3.15</b>	<b>0.00</b>

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>						
		2,432,958.30	40,402.47	2,432,957.37	3.15	-0.93
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
123,100.000 UNIT CORP	75.7500	113,787.99	3,090.68	93,248.25		-20,539.74
909218AB5 6.625% 05/15/2021 DD 05/18/11	75.7500	113,787.99	3,090.68	93,248.25	0.12	-20,539.74
7,359.000 EAGLE POINT INCOME CO INC	19.3500	146,370.51	0.00	142,396.65		-3,973.86
269817102	19.3500	146,370.51	0.00	142,396.65	0.18	-3,973.86
<b>SUBTOTAL UNITED STATES</b>						
		260,158.50	3,090.68	235,644.90		-24,513.60
		260,158.50	3,090.68	235,644.90	0.30	-24,513.60
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>						
		260,158.50	3,090.68	235,644.90		-24,513.60
		260,158.50	3,090.68	235,644.90	0.30	-24,513.60
<b>TOTAL FIXED INCOME SECURITIES</b>						
		260,158.50	3,090.68	235,644.90	0.30	-24,513.60
<b>EQUITY</b>						
<b>CANADIAN DOLLAR</b>						
<b>CANADA</b>						
23,434.000 CANADIAN WESTERN BANK	33.2600	305,668.97	0.00	779,414.84		473,745.87
NC2188281	25.1208	263,318.89	0.00	588,681.90	0.76	325,363.01
2,006.000 E-L FINANCIAL CORP LTD	751.0500	974,124.50	2,131.37	1,506,606.30		532,481.80
NC2306388	567.2583	837,513.78	1,610.16	1,137,920.17	1.47	300,406.39
9,295.000 MAGELLAN AEROSPACE CORP	14.8900	156,713.77	0.00	138,402.55		-18,311.22
NC2556982	11.2462	120,033.03	0.00	104,533.65	0.14	-15,499.38

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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
176,574.000 SPROTT INC NCB2RJSY9	3.1200 2.3565	601,398.24 465,882.24	0.00 0.00	550,910.88 416,095.83	0.54	-50,487.36 -49,786.41
18,999.000 GENWORTH MI CANADA INC NCB3NWJQ9	52.6000 39.7281	382,955.95 366,391.33	23,416.27 17,688.51	999,347.40 754,794.11	0.97	616,391.45 388,402.78
13,058.000 TMX GROUP LTD NCB8KH5G1	114.3400 86.3595	619,973.40 459,908.48	0.00 0.00	1,493,051.72 1,127,682.57	1.46	873,078.32 667,774.09
<b>SUBTOTAL CANADA</b>		<b>3,040,834.83</b>	<b>25,547.64</b>	<b>5,467,733.69</b>		<b>2,426,898.86</b>
		<b>2,513,047.75</b>	<b>19,298.67</b>	<b>4,129,708.23</b>	<b>5.34</b>	<b>1,616,660.48</b>
<b>TOTAL EQUITY CANADIAN DOLLAR</b>		<b>3,040,834.83</b>	<b>25,547.64</b>	<b>5,467,733.69</b>		<b>2,426,898.86</b>
		<b>2,513,047.75</b>	<b>19,298.67</b>	<b>4,129,708.23</b>	<b>5.34</b>	<b>1,616,660.48</b>
<b>EURO CURRENCY UNIT</b>						
<b>FINLAND</b>						
5,221.000 NOKIAN RENKAAT OYJ SFB07G375	25.8800 28.2144	118,443.71 140,378.90	0.00 0.00	135,119.48 147,307.26	0.19	16,675.77 6,928.36
<b>FRANCE</b>						
3,358.000 ROTHSCHILD & CO EF4672301	26.3000 28.6723	87,827.60 106,076.79	0.00 0.00	88,315.40 96,281.45	0.12	487.80 -9,795.34
<b>TOTAL EQUITY EURO CURRENCY UNIT</b>		<b>206,271.31</b>	<b>0.00</b>	<b>223,434.88</b>		<b>17,163.57</b>
		<b>246,455.69</b>	<b>0.00</b>	<b>243,588.71</b>	<b>0.31</b>	<b>-2,866.98</b>
<b>HONG KONG DOLLAR</b>						
<b>HONG KONG</b>						
19,428.000 FIRST PACIFIC CO LTD FH6339870 HK/00142	3.0000 0.3827	94,766.79 12,205.61	0.00 0.00	58,284.00 7,434.75	0.01	-36,482.79 -4,770.86

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Shares/Par Security ID Description Link Ref	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>MEXICAN PESO</b>						
<b>MEXICO</b>						
211,479.000 BOLSA MEXICANA DE VALORES SAB LMB39VVF7	37.2500 1.8866	5,588,697.68 350,813.89	0.00 0.00	7,877,592.75 398,986.67		2,288,895.07 48,172.78
<b>NORWEGIAN KRONE</b>						
<b>NORWAY</b>						
31,947.000 TGS NOPEC GEOPHYSICAL CO ASA SNB15SLC1	230.9000 25.4129	5,960,261.54 711,199.07	0.00 0.00	7,376,562.30 811,864.73		1,416,300.76 100,665.66
<b>POUND STERLING</b>						
<b>UNITED KINGDOM</b>						
23,524.000 CLARKSON PLC EX0201833	24.5000 30.1914	481,444.45 638,817.50	0.00 0.00	576,338.00 710,221.32		94,893.55 71,403.82
109,823.000 ASHMORE GROUP PLC EXB132NW7	5.0600 6.2354	314,721.99 455,322.41	0.00 0.00	555,704.38 684,794.51		240,982.39 229,472.10
<b>SUBTOTAL UNITED KINGDOM</b>		<b>796,166.44</b>	<b>0.00</b>	<b>1,132,042.38</b>		<b>335,875.94</b>
		<b>1,094,139.91</b>	<b>0.00</b>	<b>1,395,015.83</b>	<b>1.80</b>	<b>300,875.92</b>
<b>TOTAL EQUITY POUND STERLING</b>		<b>796,166.44</b>	<b>0.00</b>	<b>1,132,042.38</b>		<b>335,875.94</b>
		<b>1,094,139.91</b>	<b>0.00</b>	<b>1,395,015.83</b>	<b>1.80</b>	<b>300,875.92</b>
<b>SOUTH AFRICAN RAND</b>						
<b>SOUTH AFRICA</b>						
27,503.000 CORONATION FUND MANAGERS LTD KS6622713	41.6900 2.7495	929,634.83 83,399.21	0.00 0.00	1,146,600.07 75,620.78		216,965.24 -7,778.43
<b>U.S. DOLLAR</b>						
<b>BERMUDA</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
14,458.000 ASSURED GUARANTY LTD G0585R106	44.4600 44.4600	339,080.68 339,080.68	0.00 0.00	642,802.68 642,802.68	 0.83	303,722.00 303,722.00
2,459.000 BANK OF NT BUTTERFIELD & SON L G0772R208	29.6400 29.6400	102,242.89 102,242.89	0.00 0.00	72,884.76 72,884.76	 0.09	-29,358.13 -29,358.13
3,035.000 JAMES RIVER GROUP HOLDINGS LTD G5005R107	51.2400 51.2400	130,031.35 130,031.35	0.00 0.00	155,513.40 155,513.40	 0.20	25,482.05 25,482.05
8,076.000 LAZARD LTD G54050102	35.0000 35.0000	277,294.29 277,294.29	0.00 0.00	282,660.00 282,660.00	 0.37	5,365.71 5,365.71
<b>SUBTOTAL BERMUDA</b>		<b>848,649.21</b>	<b>0.00</b>	<b>1,153,860.84</b>		<b>305,211.63</b>
		<b>848,649.21</b>	<b>0.00</b>	<b>1,153,860.84</b>	<b>1.49</b>	<b>305,211.63</b>
<b>CANADA</b>						
3,322.000 FRANCO-NEVADA CORP 351858105	91.1600 91.1600	176,149.58 176,149.58	124.58 124.58	302,833.52 302,833.52	 0.39	126,683.94 126,683.94
27,813.000 RITCHIE BROS AUCTIONEERS INC 767744105	39.9000 39.9000	333,596.25 333,596.25	1,585.34 1,585.34	1,109,738.70 1,109,738.70	 1.43	776,142.45 776,142.45
<b>SUBTOTAL CANADA</b>		<b>509,745.83</b>	<b>1,709.92</b>	<b>1,412,572.22</b>		<b>902,826.39</b>
		<b>509,745.83</b>	<b>1,709.92</b>	<b>1,412,572.22</b>	<b>1.82</b>	<b>902,826.39</b>
<b>CAYMAN ISLANDS</b>						
1,676.000 SILICON MOTION TECHNOLOGY CORP 82706C108 ADR	35.3500 35.3500	60,571.50 60,571.50	0.00 0.00	59,246.60 59,246.60	 0.08	-1,324.90 -1,324.90

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

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,369.000 FRESH DEL MONTE PRODUCE INC G36738105	34.1100 34.1100	244,349.54 244,349.54	0.00 0.00	285,466.59 285,466.59	 0.37	41,117.05 41,117.05
<b>SUBTOTAL CAYMAN ISLANDS</b>		<b>304,921.04</b>	<b>0.00</b>	<b>344,713.19</b>		<b>39,792.15</b>
		<b>304,921.04</b>	<b>0.00</b>	<b>344,713.19</b>	<b>0.45</b>	<b>39,792.15</b>
<b>CHILE</b>						
3,891.000 CIA CERVECERIAS UNIDAS SA 204429104 ADR	22.1900 22.1900	112,016.44 112,016.44	0.00 0.00	86,341.29 86,341.29	 0.11	-25,675.15 -25,675.15
<b>LEBANON</b>						
7,934.000 BLOM BANK SAL 093688109 GDR	7.3000 7.3000	66,204.28 66,204.28	0.00 0.00	57,918.20 57,918.20	 0.07	-8,286.08 -8,286.08
<b>LUXEMBOURG</b>						
1,794.000 TRINSEO SA L9340P101	42.9500 42.9500	89,446.50 89,446.50	0.00 0.00	77,052.30 77,052.30	 0.10	-12,394.20 -12,394.20
<b>NETHERLANDS</b>						
2,500.000 CORE LABORATORIES NV N22717107	46.6200 46.6200	116,106.75 116,106.75	363.00 363.00	116,550.00 116,550.00	 0.15	443.25 443.25
<b>PUERTO RICO</b>						
10,662.000 POPULAR INC 733174700	54.0800 54.0800	423,095.34 423,095.34	3,198.60 3,198.60	576,600.96 576,600.96	 0.74	153,505.62 153,505.62
<b>SOUTH AFRICA</b>						



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

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
56,626.000 GOLD FIELDS LTD 38059T106 ADR	4.9200	195,459.30	0.00	278,599.92		83,140.62
	4.9200	195,459.30	0.00	278,599.92	0.36	83,140.62
<b>UNITED STATES</b>						
7,299.000 ACCO BRANDS CORP 00081T108	9.8700	68,047.84	0.00	72,041.13		3,993.29
	9.8700	68,047.84	0.00	72,041.13	0.09	3,993.29
16,778.000 ABM INDUSTRIES INC 000957100	36.3200	273,565.89	0.00	609,376.96		335,811.07
	36.3200	273,565.89	0.00	609,376.96	0.79	335,811.07
7,208.000 ATN INTERNATIONAL INC 00215F107	58.3700	244,236.08	1,225.36	420,730.96		176,494.88
	58.3700	244,236.08	1,225.36	420,730.96	0.54	176,494.88
37,709.000 AVX CORP 002444107	15.2000	428,059.61	0.00	573,176.80		145,117.19
	15.2000	428,059.61	0.00	573,176.80	0.74	145,117.19
4,463.000 ADTRAN INC 00738A106	11.3450	74,816.72	0.00	50,632.74		-24,183.98
	11.3450	74,816.72	0.00	50,632.74	0.07	-24,183.98
5,760.000 AIR LEASE CORP 00912X302	41.8200	186,437.68	748.80	240,883.20		54,445.52
	41.8200	186,437.68	748.80	240,883.20	0.31	54,445.52
4,440.000 ALBEMARLE CORP 012653101	69.5200	228,143.86	1,631.70	308,668.80		80,524.94
	69.5200	228,143.86	1,631.70	308,668.80	0.40	80,524.94

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

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
1,341.000	ALLEGHANY CORP	797.7600	307,644.68	0.00	1,069,796.16		762,151.48
	017175100	797.7600	307,644.68	0.00	1,069,796.16	1.38	762,151.48
2,200.000	ALLEGIANT TRAVEL CO	149.6600	278,504.84	0.00	329,252.00		50,747.16
	01748X102	149.6600	278,504.84	0.00	329,252.00	0.43	50,747.16
8,642.000	ALLETE INC	87.4100	500,951.60	0.00	755,397.22		254,445.62
	018522300	87.4100	500,951.60	0.00	755,397.22	0.98	254,445.62
23,510.000	ALLIANCE RESOURCE PARTNERS LP	16.0100	393,876.15	0.00	376,395.10		-17,481.05
	01877R108	16.0100	393,876.15	0.00	376,395.10	0.49	-17,481.05
19,007.000	ALLIANCEBERNSTEIN HOLDING LP	29.3500	289,827.53	0.00	557,855.45		268,027.92
	01881G106	29.3500	289,827.53	0.00	557,855.45	0.72	268,027.92
28,176.000	AMERICAN EAGLE OUTFITTERS INC	16.2200	439,956.49	0.00	457,014.72		17,058.23
	02553E106	16.2200	439,956.49	0.00	457,014.72	0.59	17,058.23
13,117.000	AMES NATIONAL CORP	28.6100	269,970.41	0.00	375,277.37		105,306.96
	031001100	28.6100	269,970.41	0.00	375,277.37	0.48	105,306.96
3,652.000	APOGEE ENTERPRISES INC	38.9900	149,555.61	0.00	142,391.48		-7,164.13
	037598109	38.9900	149,555.61	0.00	142,391.48	0.18	-7,164.13
1,517.000	APPLIED INDUSTRIAL TECHNOLOGIE	56.8000	38,128.09	0.00	86,165.60		48,037.51
	03820C105	56.8000	38,128.09	0.00	86,165.60	0.11	48,037.51

**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
3,204.000	APTARGROUP INC	118.4500	79,341.78	0.00	379,513.80		300,172.02
	038336103	118.4500	79,341.78	0.00	379,513.80	0.49	300,172.02
17,966.000	AQUA AMERICA INC	44.8300	321,249.46	0.00	805,415.78		484,166.32
	03836W103	44.8300	321,249.46	0.00	805,415.78	1.04	484,166.32
7,451.000	ARCOSA INC	34.2100	77,533.25	0.00	254,898.71		177,365.46
	039653100	34.2100	77,533.25	0.00	254,898.71	0.33	177,365.46
49,077.000	ARES MANAGEMENT CORP	26.8100	985,098.65	0.00	1,315,754.37		330,655.72
	03990B101	26.8100	985,098.65	0.00	1,315,754.37	1.70	330,655.72
8,380.000	ARGAN INC	39.2900	344,665.73	0.00	329,250.20		-15,415.53
	04010E109	39.2900	344,665.73	0.00	329,250.20	0.43	-15,415.53
4,260.000	ARTISAN PARTNERS ASSET MANAGEM	28.2400	125,635.90	0.00	120,302.40		-5,333.50
	04316A108	28.2400	125,635.90	0.00	120,302.40	0.16	-5,333.50
27,903.000	ASSOCIATED BANC-CORP	20.2500	510,912.02	0.00	565,035.75		54,123.73
	045487105	20.2500	510,912.02	0.00	565,035.75	0.73	54,123.73
7,497.000	ASSOCIATED CAPITAL GROUP INC	35.5900	155,117.78	0.00	266,818.23		111,700.45
	045528106	35.5900	155,117.78	0.00	266,818.23	0.34	111,700.45
292.000	ATRION CORP	779.1700	101,792.65	0.00	227,517.64		125,724.99
	049904105	779.1700	101,792.65	0.00	227,517.64	0.29	125,724.99

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

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,501.000 BOK FINANCIAL CORP 05561Q201	79.1500 79.1500	630,335.04 630,335.04	0.00 0.00	989,454.15 989,454.15	 1.28	359,119.11 359,119.11
5,437.000 BALCHEM CORP 057665200	99.1900 99.1900	192,107.62 192,107.62	0.00 0.00	539,296.03 539,296.03	 0.70	347,188.41 347,188.41
11,982.000 BANK OF HAWAII CORP 062540109	85.9300 85.9300	385,172.04 385,172.04	0.00 0.00	1,029,613.26 1,029,613.26	 1.33	644,441.22 644,441.22
6,553.000 BANK OZK 06417N103	27.2700 27.2700	171,832.22 171,832.22	0.00 0.00	178,700.31 178,700.31	 0.23	6,868.09 6,868.09
10,542.000 BAR HARBOR BANKSHARES 066849100	24.9300 24.9300	285,579.38 285,579.38	0.00 0.00	262,812.06 262,812.06	 0.34	-22,767.32 -22,767.32
7,983.000 BED BATH & BEYOND INC 075896100	10.6400 10.6400	116,736.20 116,736.20	1,357.11 1,357.11	84,939.12 84,939.12	 0.11	-31,797.08 -31,797.08
504.000 BEL FUSE INC 077347201	13.7100 13.7100	16,998.86 16,998.86	0.00 0.00	6,909.84 6,909.84	 0.01	-10,089.02 -10,089.02
1,992.000 BIG LOTS INC 089302103	24.5000 24.5000	83,293.68 83,293.68	0.00 0.00	48,804.00 48,804.00	 0.06	-34,489.68 -34,489.68
34.000 JG BOSWELL CO 101205102	683.0000 683.0000	20,500.24 20,500.24	0.00 0.00	23,222.00 23,222.00	 0.03	2,721.76 2,721.76

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

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,323.000 BUCKLE INC/THE 118440106	20.6000 20.6000	62,676.57 62,676.57	0.00 0.00	109,653.80 109,653.80	0.14	46,977.23 46,977.23
13,841.000 CNB FINANCIAL CORP/PA 126128107	28.7000 28.7000	293,488.31 293,488.31	0.00 0.00	397,236.70 397,236.70	0.51	103,748.39 103,748.39
13,197.000 CABOT CORP 127055101	45.3200 45.3200	406,813.99 406,813.99	0.00 0.00	598,088.04 598,088.04	0.77	191,274.05 191,274.05
15,616.000 CALERES INC 129500104	23.4100 23.4100	284,060.68 284,060.68	1,093.12 1,093.12	365,570.56 365,570.56	0.47	81,509.88 81,509.88
8,527.000 CAMDEN NATIONAL CORP 133034108	43.3200 43.3200	223,356.27 223,356.27	0.00 0.00	369,389.64 369,389.64	0.48	146,033.37 146,033.37
5,492.000 CARPENTER TECHNOLOGY CORP 144285103	51.6600 51.6600	138,919.51 138,919.51	0.00 0.00	283,716.72 283,716.72	0.37	144,797.21 144,797.21
3,694.000 CATO CORP/THE 149205106	17.6100 17.6100	44,745.96 44,745.96	0.00 0.00	65,051.34 65,051.34	0.08	20,305.38 20,305.38
4,675.000 CHASE CORP 16150R104	109.3900 109.3900	153,929.19 153,929.19	0.00 0.00	511,398.25 511,398.25	0.66	357,469.06 357,469.06
6,262.000 CHEESECAKE FACTORY INC/THE 163072101	41.6800 41.6800	268,263.68 268,263.68	0.00 0.00	261,000.16 261,000.16	0.34	-7,263.52 -7,263.52

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

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,181.000 CHICO'S FAS INC 168615102	4.0300 4.0300	63,387.53 63,387.53	0.00 0.00	65,209.43 65,209.43	0.08	1,821.90 1,821.90
4,402.000 CITY HOLDING CO 177835105	76.2500 76.2500	141,887.63 141,887.63	0.00 0.00	335,652.50 335,652.50	0.43	193,764.87 193,764.87
3,810.000 CODORUS VALLEY BANCORP INC 192025104	23.2600 23.2600	78,130.32 78,130.32	0.00 0.00	88,620.60 88,620.60	0.11	10,490.28 10,490.28
15,407.000 COHEN & STEERS INC 19247A100	54.9300 54.9300	390,245.22 390,245.22	0.00 0.00	846,306.51 846,306.51	1.09	456,061.29 456,061.29
20,000.000 DESIGNER BRANDS INC 250565108	17.1200 17.1200	403,518.61 403,518.61	5,000.00 5,000.00	342,400.00 342,400.00	0.44	-61,118.61 -61,118.61
6,837.000 DOMTAR CORP 257559203	35.8100 35.8100	243,848.16 243,848.16	0.00 0.00	244,832.97 244,832.97	0.32	984.81 984.81
12,096.000 DORCHESTER MINERALS LP 25820R105	18.6500 18.6500	107,388.97 107,388.97	0.00 0.00	225,590.40 225,590.40	0.29	118,201.43 118,201.43
2,468.000 EMPLOYERS HOLDINGS INC 292218104	43.5800 43.5800	51,906.27 51,906.27	0.00 0.00	107,555.44 107,555.44	0.14	55,649.17 55,649.17
4,771.000 ENERSYS 29275Y102	65.9400 65.9400	298,407.53 298,407.53	0.00 0.00	314,599.74 314,599.74	0.41	16,192.21 16,192.21

**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
5,755.000 ENNIS INC 293389102	20.2100 20.2100	99,255.86 99,255.86	0.00 0.00	116,308.55 116,308.55	 0.15	17,052.69 17,052.69
5,814.000 ENSIGN GROUP INC/THE 29358P101	47.4300 47.4300	235,052.59 235,052.59	276.17 276.17	275,758.02 275,758.02	 0.36	40,705.43 40,705.43
7,597.000 ERIE INDEMNITY CO 29530P102	185.6500 185.6500	427,316.05 427,316.05	0.00 0.00	1,410,383.05 1,410,383.05	 1.82	983,067.00 983,067.00
18,640.000 ETHAN ALLEN INTERIORS INC 297602104	19.1000 19.1000	300,697.87 300,697.87	0.00 0.00	356,024.00 356,024.00	 0.46	55,326.13 55,326.13
2,722.000 EXPONENT INC 30214U102	69.9000 69.9000	50,494.10 50,494.10	0.00 0.00	190,267.80 190,267.80	 0.25	139,773.70 139,773.70
15.000 FARMERS & MERCHANTS BANK OF LO 308243104	7,950.0000 7,950.0000	67,847.91 67,847.91	0.00 0.00	119,250.00 119,250.00	 0.15	51,402.09 51,402.09
10,421.000 FEDERAL SIGNAL CORP 313855108	32.7400 32.7400	272,794.11 272,794.11	0.00 0.00	341,183.54 341,183.54	 0.44	68,389.43 68,389.43
13,348.000 FEDERATED INVESTORS INC 314211103	32.4100 32.4100	329,136.01 329,136.01	0.00 0.00	432,608.68 432,608.68	 0.56	103,472.67 103,472.67
12,015.000 FINANCIAL INSTITUTIONS INC 317585404	30.1800 30.1800	358,619.29 358,619.29	3,003.75 3,003.75	362,612.70 362,612.70	 0.47	3,993.41 3,993.41

**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
5,573.000	FIRST AMERICAN FINANCIAL CORP	59.0100	207,177.53	0.00	328,862.73		121,685.20
	31847R102	59.0100	207,177.53	0.00	328,862.73	0.42	121,685.20
2,764.000	FIRST CITIZENS BANCSHARES INC/	471.5500	651,702.05	1,105.60	1,303,364.20		651,662.15
	31946M103	471.5500	651,702.05	1,105.60	1,303,364.20	1.68	651,662.15
3,789.000	FIRST OF LONG ISLAND CORP/THE	22.7500	88,522.03	0.00	86,199.75		-2,322.28
	320734106	22.7500	88,522.03	0.00	86,199.75	0.11	-2,322.28
950.000	FIRST NATIONAL BANK ALASKA	240.0000	134,961.12	0.00	228,000.00		93,038.88
	32112J106	240.0000	134,961.12	0.00	228,000.00	0.29	93,038.88
14,097.000	FLOWERS FOODS INC	23.1300	185,747.46	0.00	326,063.61		140,316.15
	343498101	23.1300	185,747.46	0.00	326,063.61	0.42	140,316.15
1,180.000	FORRESTER RESEARCH INC	32.1400	32,164.45	0.00	37,925.20		5,760.75
	346563109	32.1400	32,164.45	0.00	37,925.20	0.05	5,760.75
18,570.000	FRANKLIN ELECTRIC CO INC	47.8100	297,765.81	0.00	887,831.70		590,065.89
	353514102	47.8100	297,765.81	0.00	887,831.70	1.15	590,065.89
7,098.000	FUTUREFUEL CORP	11.9400	79,184.91	0.00	84,750.12		5,565.21
	36116M106	11.9400	79,184.91	0.00	84,750.12	0.11	5,565.21
9,948.000	GAMCO INVESTORS INC	19.5500	189,364.13	0.00	194,483.40		5,119.27
	361438104	19.5500	189,364.13	0.00	194,483.40	0.25	5,119.27



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12,700.000 GANNETT CO INC 36473H104	10.7400 10.7400	106,395.12 106,395.12	0.00 0.00	136,398.00 136,398.00	0.18	30,002.88 30,002.88
22,473.000 GENTEX CORP 371901109	27.5350 27.5350	226,262.24 226,262.24	0.00 0.00	618,794.06 618,794.06	0.80	392,531.82 392,531.82
8,400.000 GOLUB CAPITAL BDC INC 38173M102	18.8400 18.8400	152,537.68 152,537.68	0.00 0.00	158,256.00 158,256.00	0.20	5,718.32 5,718.32
13,520.000 GORMAN-RUPP CO/THE 383082104	34.7900 34.7900	194,700.21 194,700.21	0.00 0.00	470,360.80 470,360.80	0.61	275,660.59 275,660.59
7,839.000 GRAFTECH INTERNATIONAL LTD 384313508	12.8000 12.8000	88,729.64 88,729.64	0.00 0.00	100,339.20 100,339.20	0.13	11,609.56 11,609.56
14,132.000 HNI CORP 404251100	35.5000 35.5000	391,654.59 391,654.59	0.00 0.00	501,686.00 501,686.00	0.65	110,031.41 110,031.41
5,227.000 HANMI FINANCIAL CORP 410495204	18.7800 18.7800	108,384.98 108,384.98	0.00 0.00	98,163.06 98,163.06	0.13	-10,221.92 -10,221.92
15,037.000 HAWAIIAN HOLDINGS INC 419879101	26.2600 26.2600	467,875.17 467,875.17	0.00 0.00	394,871.62 394,871.62	0.51	-73,003.55 -73,003.55
10,941.000 HAYNES INTERNATIONAL INC 420877201	35.8400 35.8400	318,536.98 318,536.98	0.00 0.00	392,125.44 392,125.44	0.51	73,588.46 73,588.46

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,509.000 HEICO CORP 422806109	124.8800 124.8800	277,220.24 277,220.24	0.00 0.00	1,187,483.92 1,187,483.92	1.53	910,263.68 910,263.68
11,959.000 HEIDRICK & STRUGGLES INTERNATI 422819102	27.3000 27.3000	348,496.74 348,496.74	0.00 0.00	326,480.70 326,480.70	0.42	-22,016.04 -22,016.04
8,218.000 HELMERICH & PAYNE INC 423452101	40.0700 40.0700	215,786.08 215,786.08	0.00 0.00	329,295.26 329,295.26	0.43	113,509.18 113,509.18
23.000 HERSHEY CREAMERY CO 427848106	4,100.0000 4,100.0000	44,632.54 44,632.54	0.00 0.00	94,300.00 94,300.00	0.12	49,667.46 49,667.46
4,421.000 HILL-ROM HOLDINGS INC 431475102	105.2300 105.2300	180,464.48 180,464.48	0.00 0.00	465,221.83 465,221.83	0.60	284,757.35 284,757.35
768.000 HILLENBRAND INC 431571108	30.8800 30.8800	28,746.72 28,746.72	0.00 0.00	23,715.84 23,715.84	0.03	-5,030.88 -5,030.88
552.000 HORACE MANN EDUCATORS CORP 440327104	46.3300 46.3300	16,800.35 16,800.35	0.00 0.00	25,574.16 25,574.16	0.03	8,773.81 8,773.81
12,799.000 HOULIHAN LOKEY INC 441593100	45.1000 45.1000	470,554.06 470,554.06	0.00 0.00	577,234.90 577,234.90	0.75	106,680.84 106,680.84
7,444.000 HUBBELL INC 443510607	131.4000 131.4000	415,786.20 415,786.20	0.00 0.00	978,141.60 978,141.60	1.26	562,355.40 562,355.40

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

9/30/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
6,451.000	JEFFERIES FINANCIAL GROUP INC	18.4000	131,066.21	0.00	118,698.40		-12,367.81
	47233W109	18.4000	131,066.21	0.00	118,698.40	0.15	-12,367.81
4,006.000	J2 GLOBAL INC	90.8200	308,932.19	0.00	363,824.92		54,892.73
	48123V102	90.8200	308,932.19	0.00	363,824.92	0.47	54,892.73
20,906.000	KBR INC	24.5400	284,516.79	1,672.48	513,033.24		228,516.45
	48242W106	24.5400	284,516.79	1,672.48	513,033.24	0.66	228,516.45
1,071.000	KADANT INC	87.7900	57,423.46	0.00	94,023.09		36,599.63
	48282T104	87.7900	57,423.46	0.00	94,023.09	0.12	36,599.63
39,555.000	KENNEDY-WILSON HOLDINGS INC	21.9200	769,629.71	8,306.55	867,045.60		97,415.89
	489398107	21.9200	769,629.71	8,306.55	867,045.60	1.12	97,415.89
5,395.000	KFORCE INC	37.8350	176,375.49	0.00	204,119.83		27,744.34
	493732101	37.8350	176,375.49	0.00	204,119.83	0.26	27,744.34
45,129.000	KIMBALL INTERNATIONAL INC	19.3000	505,335.84	4,061.61	870,989.70		365,653.86
	494274103	19.3000	505,335.84	4,061.61	870,989.70	1.12	365,653.86
5,416.000	KINGSTONE COS INC	8.5200	78,725.59	0.00	46,144.32		-32,581.27
	496719105	8.5200	78,725.59	0.00	46,144.32	0.06	-32,581.27
7,632.000	KORN FERRY	38.6400	278,853.67	763.20	294,900.48		16,046.81
	500643200	38.6400	278,853.67	763.20	294,900.48	0.38	16,046.81

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

9/30/2019

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
11,580.000	KULICKE & SOFFA INDUSTRIES INC	23.4800	260,268.97	1,389.60	271,898.40		11,629.43
	501242101	23.4800	260,268.97	1,389.60	271,898.40	0.35	11,629.43
4,861.000	LCI INDUSTRIES	91.8500	413,878.98	0.00	446,482.85		32,603.87
	50189K103	91.8500	413,878.98	0.00	446,482.85	0.58	32,603.87
12,099.000	LA-Z-BOY INC	33.5900	362,266.56	0.00	406,405.41		44,138.85
	505336107	33.5900	362,266.56	0.00	406,405.41	0.52	44,138.85
2,437.000	LANCASTER COLONY CORP	138.6500	229,749.70	0.00	337,890.05		108,140.35
	513847103	138.6500	229,749.70	0.00	337,890.05	0.44	108,140.35
4,502.000	LANDMARK BANCORP INC/MANHATTAN	23.2800	109,444.00	0.00	104,806.56		-4,637.44
	51504L107	23.2800	109,444.00	0.00	104,806.56	0.14	-4,637.44
14,581.000	LEXINGTON REALTY TRUST	10.2500	106,514.68	1,494.55	149,455.25		42,940.57
	529043101	10.2500	106,514.68	1,494.55	149,455.25	0.19	42,940.57
5,980.000	LINCOLN ELECTRIC HOLDINGS INC	86.7600	174,475.23	2,810.60	518,824.80		344,349.57
	533900106	86.7600	174,475.23	2,810.60	518,824.80	0.67	344,349.57
6,362.000	LINDSAY CORP	92.8500	274,716.57	0.00	590,711.70		315,995.13
	535555106	92.8500	274,716.57	0.00	590,711.70	0.76	315,995.13
3,643.000	MKS INSTRUMENTS INC	92.2800	329,700.51	0.00	336,176.04		6,475.53
	55306N104	92.2800	329,700.51	0.00	336,176.04	0.43	6,475.53

**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
5,199.000	MSA SAFETY INC	109.1100	161,986.16	0.00	567,262.89		405,276.73
	553498106	109.1100	161,986.16	0.00	567,262.89	0.73	405,276.73
10,196.000	MVC CAPITAL INC	8.9000	109,899.94	0.00	90,744.40		-19,155.54
	553829102	8.9000	109,899.94	0.00	90,744.40	0.12	-19,155.54
1,975.000	STEVEN MADDEN LTD	35.7900	29,822.65	0.00	70,685.25		40,862.60
	556269108	35.7900	29,822.65	0.00	70,685.25	0.09	40,862.60
6,194.000	MANPOWERGROUP INC	84.2400	486,264.90	0.00	521,782.56		35,517.66
	56418H100	84.2400	486,264.90	0.00	521,782.56	0.67	35,517.66
1,668.000	MAXIMUS INC	77.2600	28,113.83	0.00	128,869.68		100,755.85
	577933104	77.2600	28,113.83	0.00	128,869.68	0.17	100,755.85
11,331.000	MCGRATH RENTCORP	69.5900	313,392.56	0.00	788,524.29		475,131.73
	580589109	69.5900	313,392.56	0.00	788,524.29	1.02	475,131.73
4,612.000	MERCURY GENERAL CORP	55.8800	186,215.08	0.00	257,718.56		71,503.48
	589400100	55.8800	186,215.08	0.00	257,718.56	0.33	71,503.48
18,012.000	MEREDITH CORP	36.6600	799,713.49	0.00	660,319.92		-139,393.57
	589433101	36.6600	799,713.49	0.00	660,319.92	0.85	-139,393.57
4,509.000	MERIDIAN BIOSCIENCE INC	9.4900	57,835.37	0.00	42,790.41		-15,044.96
	589584101	9.4900	57,835.37	0.00	42,790.41	0.06	-15,044.96

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

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
24,425.000 METHODE ELECTRONICS INC 591520200	33.6400 33.6400	573,027.32 573,027.32	0.00 0.00	821,657.00 821,657.00	1.06	248,629.68 248,629.68
3,772.000 HERMAN MILLER INC 600544100	46.0900 46.0900	125,431.26 125,431.26	792.12 792.12	173,851.48 173,851.48	0.22	48,420.22 48,420.22
15,007.000 MILLER INDUSTRIES INC/TN 600551204	33.3000 33.3000	267,566.41 267,566.41	0.00 0.00	499,733.10 499,733.10	0.65	232,166.69 232,166.69
4,527.000 MINERALS TECHNOLOGIES INC 603158106	53.0900 53.0900	237,899.05 237,899.05	0.00 0.00	240,338.43 240,338.43	0.31	2,439.38 2,439.38
5,400.000 MOBILE MINI INC 60740F105	36.8600 36.8600	180,076.50 180,076.50	0.00 0.00	199,044.00 199,044.00	0.26	18,967.50 18,967.50
10,103.000 MOELIS & CO 60786M105	32.8500 32.8500	361,135.29 361,135.29	0.00 0.00	331,883.55 331,883.55	0.43	-29,251.74 -29,251.74
2,337.000 MOVADO GROUP INC 624580106	24.8600 24.8600	55,646.78 55,646.78	0.00 0.00	58,097.82 58,097.82	0.08	2,451.04 2,451.04
10,627.000 MUELLER INDUSTRIES INC 624756102	28.6800 28.6800	163,327.98 163,327.98	0.00 0.00	304,782.36 304,782.36	0.39	141,454.38 141,454.38
5,434.000 NATIONAL BANKSHARES INC 634865109	40.0500 40.0500	172,119.11 172,119.11	0.00 0.00	217,631.70 217,631.70	0.28	45,512.59 45,512.59

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

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,037.000 NATIONAL INSTRUMENTS CORP 636518102	41.9900 41.9900	329,280.70 329,280.70	0.00 0.00	421,453.63 421,453.63	 0.54	92,172.93 92,172.93
1,190.000 NEENAH INC 640079109	65.1200 65.1200	64,619.74 64,619.74	0.00 0.00	77,492.80 77,492.80	 0.10	12,873.06 12,873.06
17,884.000 NEW YORK COMMUNITY BANCORP INC 649445103	12.5500 12.5500	189,257.61 189,257.61	0.00 0.00	224,444.20 224,444.20	 0.29	35,186.59 35,186.59
1,753.000 NORDSON CORP 655663102	146.2600 146.2600	106,093.19 106,093.19	0.00 0.00	256,393.78 256,393.78	 0.33	150,300.59 150,300.59
5,753.000 NORTHRIM BANCORP INC 666762109	39.6700 39.6700	160,284.95 160,284.95	0.00 0.00	228,221.51 228,221.51	 0.29	67,936.56 67,936.56
1,002.000 NU SKIN ENTERPRISES INC 67018T105	42.5300 42.5300	32,777.76 32,777.76	0.00 0.00	42,615.06 42,615.06	 0.06	9,837.30 9,837.30
3,803.000 PBF ENERGY INC 69318G106	27.1900 27.1900	105,184.59 105,184.59	0.00 0.00	103,403.57 103,403.57	 0.13	-1,781.02 -1,781.02
8,990.000 PC CONNECTION INC 69318J100	38.9000 38.9000	240,353.33 240,353.33	0.00 0.00	349,711.00 349,711.00	 0.45	109,357.67 109,357.67
19,066.000 PEAPACK GLADSTONE FINANCIAL CO 704699107	28.0300 28.0300	377,608.31 377,608.31	0.00 0.00	534,419.98 534,419.98	 0.69	156,811.67 156,811.67

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

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
33,391.000 PERMIAN BASIN ROYALTY TRUST 714236106	5.1900 5.1900	210,947.46 210,947.46	1,336.04 1,336.04	173,299.29 173,299.29	0.22	-37,648.17 -37,648.17
7,122.000 PREFORMED LINE PRODUCTS CO 740444104	54.5900 54.5900	143,361.09 143,361.09	1,424.40 1,424.40	388,789.98 388,789.98	0.50	245,428.89 245,428.89
12,558.000 PROASSURANCE CORP 74267C106	40.2700 40.2700	519,108.92 519,108.92	3,892.98 3,892.98	505,710.66 505,710.66	0.65	-13,398.26 -13,398.26
6,649.000 QUAKER CHEMICAL CORP 747316107	158.1400 158.1400	499,049.64 499,049.64	0.00 0.00	1,051,472.86 1,051,472.86	1.36	552,423.22 552,423.22
17,831.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103	8.9200 8.9200	159,654.20 159,654.20	0.00 0.00	159,052.52 159,052.52	0.21	-601.68 -601.68
5,678.000 RLI CORP 749607107	92.9100 92.9100	174,277.56 174,277.56	0.00 0.00	527,542.98 527,542.98	0.68	353,265.42 353,265.42
10,030.000 RPC INC 749660106	5.6100 5.6100	108,476.46 108,476.46	0.00 0.00	56,268.30 56,268.30	0.07	-52,208.16 -52,208.16
18,014.000 RAVEN INDUSTRIES INC 754212108	33.4600 33.4600	169,997.60 169,997.60	0.00 0.00	602,748.44 602,748.44	0.78	432,750.84 432,750.84
1,949.000 REINSURANCE GROUP OF AMERICA I 759351604	159.8800 159.8800	289,022.54 289,022.54	0.00 0.00	311,606.12 311,606.12	0.40	22,583.58 22,583.58



**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
12,011.000 RENT-A-CENTER INC/TX 76009N100	25.7900 25.7900	310,013.88 310,013.88	0.00 0.00	309,763.69 309,763.69	 0.40	-250.19 -250.19
13,627.000 RESOURCES CONNECTION INC 76122Q105	16.9900 16.9900	234,149.62 234,149.62	0.00 0.00	231,522.73 231,522.73	 0.30	-2,626.89 -2,626.89
5,293.000 ROBERT HALF INTERNATIONAL INC 770323103	55.6600 55.6600	275,073.06 275,073.06	0.00 0.00	294,608.38 294,608.38	 0.38	19,535.32 19,535.32
552.000 ROYAL GOLD INC 780287108	123.2100 123.2100	25,007.67 25,007.67	0.00 0.00	68,011.92 68,011.92	 0.09	43,004.25 43,004.25
14,587.000 SJW GROUP 784305104	68.2900 68.2900	385,928.85 385,928.85	0.00 0.00	996,146.23 996,146.23	 1.29	610,217.38 610,217.38
255.000 SABINE ROYALTY TRUST 785688102	43.3900 43.3900	9,023.02 9,023.02	0.00 0.00	11,064.45 11,064.45	 0.01	2,041.43 2,041.43
19,031.000 SAN JUAN BASIN ROYALTY TRUST 798241105	3.0200 3.0200	93,415.25 93,415.25	0.00 0.00	57,473.62 57,473.62	 0.07	-35,941.63 -35,941.63
8,351.000 SCHNITZER STEEL INDUSTRIES INC 806882106	20.6600 20.6600	160,790.40 160,790.40	0.00 0.00	172,531.66 172,531.66	 0.22	11,741.26 11,741.26
1,112.000 SCHWEITZER-MAUDUIT INTERNATION 808541106	37.4400 37.4400	28,064.44 28,064.44	0.00 0.00	41,633.28 41,633.28	 0.05	13,568.84 13,568.84

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

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1,872.000 SCULPTOR CAPITAL MANAGEMENT IN 811246107	19.4800 19.4800	51,981.79 51,981.79	0.00 0.00	36,466.56 36,466.56	0.05	-15,515.23 -15,515.23
14,157.000 SHOE CARNIVAL INC 824889109	32.4100 32.4100	441,015.20 441,015.20	0.00 0.00	458,828.37 458,828.37	0.59	17,813.17 17,813.17
13,810.000 SONOCO PRODUCTS CO 835495102	58.2100 58.2100	499,256.03 499,256.03	0.00 0.00	803,880.10 803,880.10	1.04	304,624.07 304,624.07
4,290.000 SOUTHERN MISSOURI BANCORP INC 843380106	36.4300 36.4300	145,397.01 145,397.01	0.00 0.00	156,284.70 156,284.70	0.20	10,887.69 10,887.69
161.275 SPECTRUM BRANDS HOLDINGS INC 84790A105	52.7200 52.7200	8,063.75 8,063.75	0.00 0.00	8,502.42 8,502.42	0.01	438.67 438.67
3,537.000 STANDARD MOTOR PRODUCTS INC 853666105	48.5500 48.5500	82,851.90 82,851.90	0.00 0.00	171,721.35 171,721.35	0.22	88,869.45 88,869.45
1,966.000 STANDEX INTERNATIONAL CORP 854231107	72.9400 72.9400	79,592.57 79,592.57	0.00 0.00	143,400.04 143,400.04	0.19	63,807.47 63,807.47
6,684.000 LS STARRETT CO/THE 855668109	5.8000 5.8000	82,598.34 82,598.34	0.00 0.00	38,767.20 38,767.20	0.05	-43,831.14 -43,831.14
7,508.000 STATE AUTO FINANCIAL CORP 855707105	32.3900 32.3900	141,076.16 141,076.16	0.00 0.00	243,184.12 243,184.12	0.31	102,107.96 102,107.96

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,386.000 SYSTEMAX INC 871851101	22.0100 22.0100	116,309.69 116,309.69	0.00 0.00	184,575.86 184,575.86	0.24	68,266.17 68,266.17
2,313.000 TELEPHONE & DATA SYSTEMS INC 879433829	25.8000 25.8000	63,015.35 63,015.35	0.00 0.00	59,675.40 59,675.40	0.08	-3,339.95 -3,339.95
13,186.000 TENNANT CO 880345103	70.7000 70.7000	413,857.82 413,857.82	0.00 0.00	932,250.20 932,250.20	1.20	518,392.38 518,392.38
655.000 TETRA TECH INC 88162G103	86.7600 86.7600	28,665.23 28,665.23	0.00 0.00	56,827.80 56,827.80	0.07	28,162.57 28,162.57
4,111.000 THOR INDUSTRIES INC 885160101	56.6400 56.6400	320,041.96 320,041.96	0.00 0.00	232,847.04 232,847.04	0.30	-87,194.92 -87,194.92
5,878.000 TIMBERLAND BANCORP INC/WA 887098101	27.5000 27.5000	134,349.83 134,349.83	0.00 0.00	161,645.00 161,645.00	0.21	27,295.17 27,295.17
21,156.000 TOOTSIE ROLL INDUSTRIES INC 890516107	37.1400 37.1400	505,625.11 505,625.11	0.00 0.00	785,733.84 785,733.84	1.01	280,108.73 280,108.73
22,854.000 TRINITY INDUSTRIES INC 896522109	19.6800 19.6800	194,761.74 194,761.74	0.00 0.00	449,766.72 449,766.72	0.58	255,004.98 255,004.98
45,338.000 TRUSTCO BANK CORP NY 898349105	8.1500 8.1500	248,631.83 248,631.83	3,088.65 3,088.65	369,504.70 369,504.70	0.48	120,872.87 120,872.87

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,744.000 UNITY BANCORP INC 913290102	22.1500 22.1500	162,383.41 162,383.41	0.00 0.00	193,679.60 193,679.60	0.25	31,296.19 31,296.19
2,784.000 UNIVERSAL INSURANCE HOLDINGS I 91359V107	29.9900 29.9900	35,914.99 35,914.99	0.00 0.00	83,492.16 83,492.16	0.11	47,577.17 47,577.17
13,499.000 VILLAGE SUPER MARKET INC 927107409	26.4500 26.4500	342,588.19 342,588.19	0.00 0.00	357,048.55 357,048.55	0.46	14,460.36 14,460.36
25,457.000 VIRTU FINANCIAL INC 928254101	16.3600 16.3600	548,912.32 548,912.32	0.00 0.00	416,476.52 416,476.52	0.54	-132,435.80 -132,435.80
26,583.000 VISHAY INTERTECHNOLOGY INC 928298108	16.9300 16.9300	416,758.31 416,758.31	0.00 0.00	450,050.19 450,050.19	0.58	33,291.88 33,291.88
660.000 WD-40 CO 929236107	183.5400 183.5400	46,654.98 46,654.98	0.00 0.00	121,136.40 121,136.40	0.16	74,481.42 74,481.42
9,259.000 WSFS FINANCIAL CORP 929328102	44.1000 44.1000	369,345.58 369,345.58	0.00 0.00	408,321.90 408,321.90	0.53	38,976.32 38,976.32
4,979.000 WADDELL & REED FINANCIAL INC 930059100	17.1800 17.1800	69,326.81 69,326.81	0.00 0.00	85,539.22 85,539.22	0.11	16,212.41 16,212.41
7,567.000 WERNER ENTERPRISES INC 950755108	35.3000 35.3000	228,963.17 228,963.17	0.00 0.00	267,115.10 267,115.10	0.35	38,151.93 38,151.93

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,934.000 WESTWOOD HOLDINGS GROUP INC 961765104	27.6700 27.6700	165,275.34 165,275.34	2,112.48 2,112.48	81,183.78 81,183.78	0.10	-84,091.56 -84,091.56
4,692.000 WEYCO GROUP INC 962149100	22.6100 22.6100	130,909.05 130,909.05	0.00 0.00	106,086.12 106,086.12	0.14	-24,822.93 -24,822.93
7,003.000 WOODWARD INC 980745103	107.8300 107.8300	286,284.04 286,284.04	0.00 0.00	755,133.49 755,133.49	0.98	468,849.45 468,849.45
17,701.000 WORTHINGTON INDUSTRIES INC 981811102	36.0500 36.0500	654,066.63 654,066.63	0.00 0.00	638,121.05 638,121.05	0.82	-15,945.58 -15,945.58
6,330.000 YORK WATER CO/THE 987184108	43.6600 43.6600	158,661.65 158,661.65	1,096.99 1,096.99	276,367.80 276,367.80	0.36	117,706.15 117,706.15
<b>SUBTOTAL UNITED STATES</b>		<b>42,227,272.73</b>	<b>49,683.86</b>	<b>63,587,669.56</b>		<b>21,360,396.83</b>
		<b>42,227,272.73</b>	<b>49,683.86</b>	<b>63,587,669.56</b>	<b>82.08</b>	<b>21,360,396.83</b>
<b>TOTAL EQUITY U.S. DOLLAR</b>		<b>44,892,917.42</b>	<b>54,955.38</b>	<b>67,691,878.48</b>		<b>22,798,961.06</b>
		<b>44,892,917.42</b>	<b>54,955.38</b>	<b>67,691,878.48</b>	<b>87.37</b>	<b>22,798,961.06</b>
<b>TOTAL EQUITY</b>		<b>49,904,178.55</b>	<b>74,254.05</b>	<b>74,754,098.18</b>	<b>96.50</b>	<b>24,849,919.63</b>
<b>TOTAL ASSETS - BASE:</b>		<b>52,597,295.35</b>	<b>117,747.20</b>	<b>77,422,700.45</b>	<b>99.95</b>	<b>24,825,405.10</b>
<b>NET ASSETS - BASE:</b>				<b>77,540,447.65</b>		



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX5292  
SAGE CASH BALANCE CONSERVATIVE  
FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
46,446.64	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	46,446.64	46,446.64	3	73.30
		<b>46,446.64</b>	<b>46,446.64</b>	<b>3</b>	<b>73.30</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
5,649	CUSIP # 33739Q408 FIRST TRUST ENHANCED SHORT MATURITY FUND	339,335.43	338,926.85	20	621.39
1,997	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	220,908.14	220,428.14	13	0.00
6,732	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	339,461.10	338,481.81	20	719.58
3,341	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	339,879.93	338,489.32	20	0.00
5,270	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	425,763.30	413,941.62	25	0.00
		<b>1,665,347.90</b>	<b>1,650,267.74</b>	<b>97</b>	<b>1,340.97</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
3,975.53	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,975.53	3,975.53	0	0.00
		<b>3,975.53</b>	<b>3,975.53</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX5256  
SAGE CASH BALANCE GROWTH FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
113,668.78	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	113,668.78	113,668.78	2	400.70
		<b>113,668.78</b>	<b>113,668.78</b>	<b>2</b>	<b>400.70</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
5,055	CUSIP # 46138G870 INVESCO VARIABLE RATE PREFERRED ETF	128,498.10	126,712.79	2	0.00
1,140	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	129,013.80	129,629.59	2	0.00
6,451	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	547,173.82	543,422.84	9	0.00
1,121	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	127,065.35	122,316.02	2	0.00
1,468	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	127,965.56	124,968.02	2	0.00
4,159	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	450,419.70	438,892.89	7	0.00
11,042	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	1,221,466.04	1,219,961.99	19	0.00
3,434	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	128,878.02	126,720.91	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX5256  
SAGE CASH BALANCE GROWTH FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,041	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	513,296.09	513,360.67	8	0.00
25,466	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	1,284,123.05	1,282,743.61	20	2,722.06
1,280	CUSIP # 72201R783 PIMCO 0-5 YR HI YLD CORP BOND IDX	127,692.80	128,204.15	2	0.00
2,420	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	126,929.00	128,027.20	2	0.00
3,990	CUSIP # 92189H409 VANECK VECTORS HIGH YIELD MUNI ETF	257,075.70	252,586.39	4	0.00
13,942	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,126,374.18	1,104,334.51	18	0.00
		<b>6,295,971.21</b>	<b>6,241,881.58</b>	<b>98</b>	<b>2,722.06</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
13,701.92	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	13,701.92	13,701.92	0	0.00
		<b>13,701.92</b>	<b>13,701.92</b>	<b>0</b>	<b>0.00</b>





## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX5274  
SAGE CASH BALANCE MODERATE FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
369,649.85	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	369,649.85	369,649.85	2	643.22
		<b>369,649.85</b>	<b>369,649.85</b>	<b>2</b>	<b>643.22</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
13,478	CUSIP # 46138G870 INVESCO VARIABLE RATE PREFERRED ETF	342,610.76	334,690.32	2	0.00
2,996	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	339,057.32	341,111.97	2	0.00
21,177	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	1,796,233.14	1,786,172.03	10	0.00
3,050	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	345,717.50	333,372.13	2	0.00
4,024	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	350,772.08	348,303.11	2	0.00
16,595	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	1,797,238.50	1,753,954.77	10	0.00
30,226	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	3,343,600.12	3,339,367.86	19	0.00
9,141	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	343,061.73	341,994.97	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX5274  
SAGE CASH BALANCE MODERATE FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
30,205	CUSIP # 46434V407 ISHARES 0-5 YEAR HIGH YIELD CORP ETF	1,404,230.45	1,407,970.46	8	0.00
67,924	CUSIP # 46641Q837 JPM ULTRA-SHORT INCOME ETF	3,425,067.70	3,421,124.92	19	7,260.40
4,447	CUSIP # 72201R783 PIMCO 0-5 YR HI YLD CORP BOND IDX	443,632.72	445,251.43	3	0.00
6,528	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	342,393.60	345,081.83	2	0.00
13,564	CUSIP # 92189H409 VANECK VECTORS HIGH YIELD MUNI ETF	873,928.52	861,827.75	5	0.00
25,065	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,025,001.35	1,991,110.75	12	0.00
		<b>17,172,545.49</b>	<b>17,051,334.30</b>	<b>98</b>	<b>7,260.40</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
59.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	59.39	59.39	0	0.00
		<b>59.39</b>	<b>59.39</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX0625  
SMART FUNDS 2020

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
51.71	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	51.71	51.71	0	0.00
		<b>51.71</b>	<b>51.71</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
2,404	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	240,808.68	237,213.34	56	0.00
		<b>240,808.68</b>	<b>237,213.34</b>	<b>56</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
160,762.21	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	160,762.21	160,762.21	37	0.00
8,672.95	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	8,672.95	8,672.95	2	0.00
		<b>169,435.16</b>	<b>169,435.16</b>	<b>39</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
725.061	CUSIP # 09257F594 BLACKROCK MSC  ACWI EX-US INDEX FUND M	8,395.77	8,376.13	2	0.00
507.246	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	12,620.69	12,619.56	3	0.00
		<b>21,016.46</b>	<b>20,995.69</b>	<b>5</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX0171  
SMART FUNDS 2030

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
50.97	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	50.97	50.97	0	0.00
		<b>50.97</b>	<b>50.97</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
616	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	25,243.68	21,218.91	2	0.00
1,237	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	123,910.29	122,182.22	11	0.00
2,815	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	85,266.35	88,206.53	8	0.00
6,491.61	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	131,714.77	131,718.15	12	0.00
		<b>366,135.09</b>	<b>363,325.81</b>	<b>33</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
673.734	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	89,047.42	87,960.31	8	0.00
		<b>89,047.42</b>	<b>87,960.31</b>	<b>8</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
82,648.29	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	82,648.29	82,648.29	7	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX0171  
SMART FUNDS 2030

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
26,199.31	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	26,199.31	26,199.31	2	0.00
		108,847.60	108,847.60	10	0.00
<b>COMMON TRUST FUNDS - EQUITY</b>					
10,703.043	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	59,981.99	61,457.84	5	0.00
16,576.265	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	191,943.20	191,493.98	17	0.00
11,607.49	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	288,803.64	288,778.10	26	0.00
		540,728.83	541,729.92	49	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX0135  
SMART FUNDS 2040

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
97.28	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	97.28	97.28	0	0.00
		<b>97.28</b>	<b>97.28</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
434	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	17,785.32	15,686.15	3	0.00
1,473	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	44,617.17	45,886.56	8	0.00
3,524.053	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	71,503.04	71,509.93	13	0.00
		<b>133,905.53</b>	<b>133,082.64</b>	<b>24</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
446.284	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	58,985.36	58,221.97	10	0.00
		<b>58,985.36</b>	<b>58,221.97</b>	<b>10</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
13,839.19	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	13,839.19	13,839.19	2	0.00
		<b>13,839.19</b>	<b>13,839.19</b>	<b>2</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					

# ACCOUNT STATEMENT

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Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX0135  
SMART FUNDS 2040

## Preliminary Asset Detail As Of 09/30/2019

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,086.34	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	39,713.27	39,881.22	7	0.00
10,981.377	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	127,157.76	126,868.22	22	0.00
7,691.868	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	191,379.83	191,354.46	34	0.00
		<b>358,250.86</b>	<b>358,103.90</b>	<b>63</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX0144  
SMART FUNDS 2050

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
94.5	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	94.50	94.50	0	0.00
		<b>94.50</b>	<b>94.50</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
699	CUSIP # 46140H502 INVESCO DB PRECIOUS METALS FUND	28,645.02	26,377.24	4	0.00
1,386	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	41,981.94	43,167.04	5	0.00
3,292.747	CUSIP # 92206C300 VANGUARD SHORT-TERM TREASURY INDEX FD ADM	66,809.84	66,813.39	8	0.00
		<b>137,436.80</b>	<b>136,357.67</b>	<b>17</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
694.557	CUSIP # 921908877 VANGUARD REAL ESTATE INDEX FUND ADM	91,799.60	90,609.63	11	0.00
		<b>91,799.60</b>	<b>90,609.63</b>	<b>11</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
18,172.4	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	18,172.40	18,172.40	2	0.00
		<b>18,172.40</b>	<b>18,172.40</b>	<b>2</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					



# ACCOUNT STATEMENT

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Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX0144  
SMART FUNDS 2050

## Preliminary Asset Detail As Of 09/30/2019

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,034.33	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	61,838.59	63,623.42	8	0.00
17,092.415	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	197,919.91	197,470.35	25	0.00
11,970.237	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	297,829.07	297,774.89	37	0.00
		<b>557,587.57</b>	<b>558,868.66</b>	<b>69</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX0206  
SMART FUNDS TODAY

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
927.33	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	927.33	927.33	0	2.27
		<b>927.33</b>	<b>927.33</b>	<b>0</b>	<b>2.27</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
2,844	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	284,883.48	284,175.47	46	0.00
		<b>284,883.48</b>	<b>284,175.47</b>	<b>46</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
285,246.66	CUSIP # 06739V767 BLACKROCK SHORT-TERM INVESTMENT FUND W	285,246.66	285,246.66	47	0.00
12,203.25	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	12,203.25	12,203.25	2	0.00
		<b>297,449.91</b>	<b>297,449.91</b>	<b>49</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
1,044.725	CUSIP # 09257F594 BLACKROCK MSCI ACWI EX-US INDEX FUND M	12,097.29	12,069.63	2	0.00
713.387	CUSIP # 09257F792 BLACKROCK EQUITY INDEX FUND M	17,749.64	17,748.08	3	0.00
		<b>29,846.93</b>	<b>29,817.71</b>	<b>5</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX7487  
SNYDER CAPITAL SMALL/MID-CAP  
VALUE COLLECTIVE INVESTMENT FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
3,599,538.11	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	3,599,538.11	3,599,538.11	4	4,372.67
		<b>3,599,538.11</b>	<b>3,599,538.11</b>	<b>4</b>	<b>4,372.67</b>
<b>COMMON STOCK</b>					
37,383	CUSIP # 031100100 AMETEK INC	3,432,507.06	2,790,178.00	3	0.00
33,080	CUSIP # 032095101 AMPHENOL CORP CL A	3,192,220.00	2,941,982.00	3	8,482.75
47,309	CUSIP # 05605H100 BWX TECHNOLOGIES INC	2,706,547.89	2,825,051.64	3	0.00
4,506	CUSIP # 09073M104 BIO-TECHNE CORP	881,689.02	712,240.65	1	0.00
16,315	CUSIP # 12503M108 CBOE HOLDINGS INC	1,874,756.65	1,648,924.17	2	0.00
37,529	CUSIP # 127055101 CABOT CORPORATION	1,700,814.28	2,221,394.06	2	0.00
40,312	CUSIP # 148806102 CATALENT INC	1,921,269.92	1,578,255.11	2	0.00
14,217	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	1,881,904.29	1,719,214.11	2	0.00
49,722	CUSIP # 184496107 CLEAN HARBORS INC	3,838,538.40	2,819,393.79	4	0.00
25,654	CUSIP # 217204106 COPART INC	2,060,785.82	1,497,789.93	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX7487  
SNYDER CAPITAL SMALL/MID-CAP  
VALUE COLLECTIVE INVESTMENT FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
26,496	CUSIP # 256746108 DOLLAR TREE INC	3,024,783.36	2,376,839.29	3	0.00
126,085	CUSIP # 29362U104 ENTEGRIS INC	5,933,560.10	4,418,720.82	6	0.00
43,967	CUSIP # 302491303 FMC CORPORATION	3,855,026.56	3,250,601.74	4	17,698.80
41,106	CUSIP # 384109104 GRACO INC	1,892,520.24	1,916,902.92	2	0.00
113,824	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	1,765,410.24	1,958,495.70	2	0.00
29,370	CUSIP # 422806208 HEICO CORP CL A	2,857,994.70	2,050,310.06	3	0.00
28,733	CUSIP # 428291108 HEXCEL CORP	2,359,841.29	1,976,475.02	2	0.00
83,946	CUSIP # 449253103 IAA INC	3,503,066.58	2,244,737.75	4	0.00
10,597	CUSIP # 45167R104 IDEX CORP	1,736,636.36	1,509,273.67	2	0.00
25,685	CUSIP # 457187102 INGREDION INC	2,099,491.90	2,640,977.88	2	16,284.87
178,307	CUSIP # 48238T109 KAR AUCTION SERVICES INC	4,377,436.85	5,449,751.88	4	34,750.43
22,400	CUSIP # 49338L103 KEYSIGHT TECHNOLOGIES INC	2,178,400.00	1,406,015.48	2	0.00
76,884	CUSIP # 501889208 LKQ CORP	2,418,001.80	2,483,219.20	2	0.00
31,723	CUSIP # 52471Y106 LEGACYTEXAS FINANCIAL GROUP INC	1,380,902.19	1,368,634.61	1	0.00

# ACCOUNT STATEMENT

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

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
41,122	CUSIP # 53814L108 LIVENT CORP	275,106.18	505,487.59	0	0.00
904	CUSIP # 570535104 MARKEL CORP	1,068,437.60	1,026,685.07	1	0.00
13,508	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	1,756,175.08	1,338,407.25	2	0.00
32,812	CUSIP # 806407102 HENRY SCHEIN INC	2,083,562.00	2,280,646.18	2	0.00
33,357	CUSIP # 81761R109 SERVICEMASTER GLOBAL HLDGS INC	1,864,656.30	1,831,517.06	2	0.00
23,924	CUSIP # 871607107 SYNOPSIS INC	3,283,569.00	2,200,883.38	3	0.00
47,540	CUSIP # 872307103 TCF FINANCIAL CORP	1,809,847.80	2,462,823.51	2	0.00
23,084	CUSIP # 87236Y108 TD AMERITRADE HOLDING CORP	1,078,022.80	1,316,174.46	1	0.00
63,089	CUSIP # 902681105 UGI CORPORATION	3,171,484.03	3,248,353.44	3	17,746.30
39,482	CUSIP # 957638109 WESTERN ALLIANCE BANCORP	1,819,330.56	2,170,608.72	2	0.00
33,855	CUSIP # 980745103 WOODWARD INC	3,650,584.65	2,722,739.49	4	0.00
		<b>84,734,881.50</b>	<b>76,909,705.63</b>	<b>85</b>	<b>94,963.15</b>
	<b>FOREIGN STOCK</b>				
52,646	CUSIP # 94106B101 WASTE CONNECTIONS INC	4,843,432.00	4,066,372.29	5	0.00

# ACCOUNT STATEMENT

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07/01/2019 through 09/30/2019  
XXXXXX7487  
SNYDER CAPITAL SMALL/MID-CAP  
VALUE COLLECTIVE INVESTMENT FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15,910	CUSIP # G4388N106 HELEN OF TROY	2,508,370.60	1,869,816.87	3	0.00
13,860	CUSIP # G8473T100 STERIS PLC	2,002,631.40	1,572,563.12	2	0.00
18,926	CUSIP # N22717107 CORE LABORATORIES NV	882,330.12	1,012,212.27	1	0.00
		<b>10,236,764.12</b>	<b>8,520,964.55</b>	<b>10</b>	<b>0.00</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
99,532.53	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	99,532.53	99,532.53	0	0.00
		<b>99,532.53</b>	<b>99,532.53</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

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XXXXXX0046  
HB&T SHORT TERM INCOME FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
1,012,082.06	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	1,012,082.06	1,012,082.06	7	72.56
1,504,880.54	CUSIP # 857492706 STATE STREET INSTL US GOVT MONEY MARKET FUND PREMIER CL	1,504,880.54	1,504,880.54	10	84.15
		<b>2,516,962.60</b>	<b>2,516,962.60</b>	<b>17</b>	<b>156.71</b>
<b>COMMERCIAL PAPER/REPO AGREEMENTS</b>					
1,000,000	CUSIP # 06742QY22 BARCLAYS BANK PLC A1/P1 11/05/2019	996,645.83	996,645.83	7	1,235.74
1,000,000	CUSIP # 30229BX10 EXXON MOBIL CORP A1/P1 10/01/2019	998,792.50	998,792.50	7	1,152.61
1,000,000	CUSIP # 9113A2A22 UNITED PARCEL SERVICE INC A1/P1 01/02/2020	995,870.56	995,870.56	7	867.09
		<b>2,991,308.89</b>	<b>2,991,308.89</b>	<b>20</b>	<b>3,255.44</b>
<b>GUARANTEED CONTRACTS</b>					
3,721,266.7	CUSIP # 852320423 UNION BOND & TRUST CO STABLE VALUE FUND	3,721,266.70	3,721,266.70	25	6,654.11
		<b>3,721,266.70</b>	<b>3,721,266.70</b>	<b>25</b>	<b>6,654.11</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
3,208,032.04	CUSIP # 381429554 GOLDMAN SACHS STABLE VALUE COLLECTIVE TRUST SELECT SERIES CL 1	3,208,032.04	3,208,032.04	22	6,132.79



## ACCOUNT STATEMENT

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XXXXXX2641  
TACTICAL CORE STABLE VALUE FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
134,956.25	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	134,956.25	134,956.25	6	0.00
		<b>134,956.25</b>	<b>134,956.25</b>	<b>6</b>	<b>0.00</b>
<b>INSURANCE POLICIES/ANNUITIES</b>					
156,757.255	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	2,014,644.24	1,931,965.15	94	0.00
		<b>2,014,644.24</b>	<b>1,931,965.15</b>	<b>94</b>	<b>0.00</b>





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XXXXXX6317  
TODD INTERNATIONAL INTRINSIC  
VALUE COLLECTIVE FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
16,520.86	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	16,520.86	16,520.86	4	26.54
		<b>16,520.86</b>	<b>16,520.86</b>	<b>4</b>	<b>26.54</b>
<b>FOREIGN STOCK</b>					
38	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	6,354.74	5,832.56	1	0.00
81	CUSIP # 045055100 ASSTEAD GROUP PLC UNSPONSORED ADR	9,026.24	8,256.83	2	107.69
190	CUSIP # 054536107 AXA S.A. (ADR)	4,821.25	4,802.36	1	0.00
210	CUSIP # 055262505 BASF SE	3,660.30	4,054.89	1	0.00
220	CUSIP # 05565A202 BNP PARIBAS SA ADR	5,339.40	5,801.14	1	0.00
225	CUSIP # 05965X109 BANCO SANTANDER CHILE ADR	6,300.00	6,832.28	1	0.00
75	CUSIP # 063671101 BANK OF MONTREAL	5,531.25	5,641.43	1	0.00
65	CUSIP # 110448107 BRITISH AMERICAN TOBACCO PLC	2,398.50	2,888.51	1	0.00
60	CUSIP # 126132109 CNOOC LIMITED SPONS ADR	9,135.00	10,384.74	2	225.97

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TODD INTERNATIONAL INTRINSIC  
VALUE COLLECTIVE FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
201	CUSIP # 12626K203 CRH PLC - SPONSORED ADR	6,906.36	6,195.22	2	35.87
65	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	5,840.90	5,570.50	1	4.18
126	CUSIP # 14365C103 CARNIVAL PLC ADR	5,300.82	7,085.22	1	0.00
165	CUSIP # 168926103 CHINA COMMUNICATIONS UNSPONSORED ADR	2,616.90	3,134.67	1	0.00
185	CUSIP # 169403201 CHINA OVERSEAS LAND AND INVEST UNSPONSORED ADR	2,891.55	3,051.39	1	45.10
115	CUSIP # 23304Y100 DBS GROUP HOLDINGS INC SPONS ADR	8,331.75	8,200.42	2	0.00
433	CUSIP # 23636T100 DANONE-SPONS ADR	7,590.53	6,445.13	2	0.00
248	CUSIP # 26874R108 ENI SPA (ADR)	7,561.52	8,699.76	2	170.21
170	CUSIP # 35958N107 FUJIFILM HOLDINGS CORP	7,470.65	7,400.10	2	0.00
301	CUSIP # 398438408 GRIFOLS SA ADR	6,032.04	6,329.79	1	0.00
132	CUSIP # 40415F101 HDFC BANK LTD ADR	7,530.60	5,873.28	2	0.00
460	CUSIP # 456788108 INFOSYS LTD SPONSORED ADR	5,230.20	4,319.35	1	0.00
425	CUSIP # 456837103 ING GROEP NV ADR	4,441.25	5,444.25	1	0.00

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TODD INTERNATIONAL INTRINSIC  
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## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
654	CUSIP # 465562106 ITAU UNIBANCO HOLDING-PREF ADR	5,500.14	6,009.94	1	2.49
180	CUSIP # 500458401 KOMATSU LTD SPONS ADR	4,148.10	4,918.19	1	0.00
182	CUSIP # 500467501 KONINKLIJKE AHOLD DELHAIZE NV	4,551.82	4,357.24	1	0.00
86	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	6,824.10	5,258.02	2	0.00
130	CUSIP # 559222401 MAGNA INTERNATIONAL INC	6,932.90	6,498.57	2	0.00
290	CUSIP # 585464100 MELCO CROWN ENTERTAINMENT LTD ADR	5,628.90	5,149.41	1	0.00
681	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	3,459.48	4,113.18	1	0.00
814	CUSIP # 607409109 MOBILE TELESYSTEMS	6,593.40	6,516.21	1	0.00
160	CUSIP # 60879B107 MOMO INC SPONSORED ADR	4,956.80	5,471.09	1	0.00
21	CUSIP # 64110W102 NETEASE.COM INC SPONS ADR	5,589.78	4,792.41	1	0.00
63	CUSIP # 647581107 NEW ORIENTAL EDU & TECH GRP INC SPONS ADR	6,977.88	3,863.47	2	0.00
145	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	6,944.05	5,241.17	2	0.00
91	CUSIP # 686330101 ORIX CORP SPONSORED ADR	6,838.65	7,422.75	2	0.00

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TODD INTERNATIONAL INTRINSIC  
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## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
134	CUSIP # 69343P105 LUKOIL PJSC SPONSORED ADR	11,085.82	10,184.40	2	0.00
328	CUSIP # 72341E304 PING AN INSURANCE CO CHINA LTD ADR	7,530.91	7,494.54	2	40.33
665	CUSIP # 76026T205 REPSOL S.A. ADS	10,294.20	11,772.16	2	0.00
160	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	8,334.40	8,097.44	2	0.00
154	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	9,062.90	9,750.96	2	0.00
510	CUSIP # 80585Y308 SBERBANK OF RUSSIA SPONSORED ADR	7,212.68	5,996.52	2	0.00
209	CUSIP # 824667109 SHIONOGI & CO LTD	2,836.15	3,276.76	1	0.00
211	CUSIP # 83404D109 SOFTBANK CORP UNSPONSORED ADR	4,129.27	4,139.19	1	0.00
495	CUSIP # 86562M209 SUMITOMO MITSUI-SPONS ADR	3,385.80	3,880.31	1	0.00
160	CUSIP # 866796105 SUN LIFE FINANCIAL INC	7,169.60	6,051.87	2	55.33
206	CUSIP # 874039100 TAIWAN SEMICONDUCTOR-SP ADR	9,574.88	8,211.02	2	52.42
220	CUSIP # 87873R101 TECHTRONIC INDUSTRIES CO SPONSORED ADR	7,695.60	7,748.06	2	0.00
141	CUSIP # 889110102 TOKYO ELECTRON LTD UNSPONSORED ADR	6,760.95	4,756.30	2	0.00

# ACCOUNT STATEMENT

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07/01/2019 through 09/30/2019  
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TODD INTERNATIONAL INTRINSIC  
VALUE COLLECTIVE FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
185	CUSIP # 89151E109 TOTAL SA SPON ADR	9,620.00	10,797.16	2	111.62
179	CUSIP # 92334N103 VEOLIA ENVIRONMENT (ADR)	4,532.28	4,307.93	1	0.00
239	CUSIP # 92763W103 VIPSHOP HOLDINGS LTD ADR	2,131.88	2,213.14	0	0.00
79	CUSIP # 92932M101 WNS HOLDINGS LTD ADR	4,641.25	3,946.93	1	0.00
75	CUSIP # 98426T106 YY INC ADR	4,217.25	4,891.82	1	0.00
365	CUSIP # 98980A105 ZTO EXPRESS CAYMAN INC ADR	7,785.45	5,983.04	2	0.00
41	CUSIP # G0177J108 ALLERGAN PLC	6,899.89	6,664.08	2	0.00
103	CUSIP # G02602103 AMDOCS LTD	6,809.33	6,619.67	2	29.36
29	CUSIP # G0408V102 AON PLC	5,613.53	4,529.51	1	0.00
30	CUSIP # G4705A100 ICON PLC	4,420.20	4,189.69	1	0.00
141	CUSIP # G47567105 IHS MARKIT LTD	9,430.08	7,478.33	2	0.00
160	CUSIP # G54050102 LAZARD LTD CL A	5,600.00	6,496.00	1	0.00
78	CUSIP # G5960L103 MEDTRONIC PLC	8,472.36	7,141.20	2	42.12
110	CUSIP # G6095L109 APTIV PLC	9,616.20	8,413.77	2	0.00

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XXXXXX6317  
TODD INTERNATIONAL INTRINSIC  
VALUE COLLECTIVE FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
131	CUSIP # G8060N102 SENSATA TECHNOLOGIES HOLDING PLC	6,557.86	6,253.86	1	0.00
304	CUSIP # H42097107 UBS GROUP AG	3,438.24	4,314.37	1	0.00
155	CUSIP # N00985106 AERCAP HOLDINGS NV	8,486.25	7,956.00	2	0.00
65	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	5,815.55	5,986.15	1	0.00
75	CUSIP # N6596X109 NXP SEMICONDUCTORS NV	8,184.00	7,140.39	2	28.13
172	CUSIP # N97284108 YANDEX NV A	6,021.72	5,228.63	1	0.00
		<b>428,624.23</b>	<b>413,766.67</b>	<b>96</b>	<b>950.82</b>



## ACCOUNT STATEMENT

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07/01/2019 through 09/30/2019  
XXXXXX2428  
TRADEMARK TACTICAL RISK 2020  
FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
41,945.51	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	41,945.51	41,945.51	0	0.00
		<b>41,945.51</b>	<b>41,945.51</b>	<b>0</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
12,589	CUSIP # 233051630 X-TRACKERS MSCI EAFE HIGH DIV	285,878.57	290,742.83	2	0.00
		<b>285,878.57</b>	<b>290,742.83</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
14,470	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	1,452,498.60	1,450,618.45	12	0.00
24,509	CUSIP # 46090A879 INVESCO VARIABLE RATE INVT GRADE PORT	610,029.01	619,099.69	5	0.00
31,676	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	1,596,787.16	1,586,969.49	13	0.00
30,272	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	3,079,570.56	3,080,480.66	25	0.00
31,376	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	1,453,336.32	1,451,769.91	12	0.00
12,705	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	1,114,736.70	946,629.07	9	0.00

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07/01/2019 through 09/30/2019  
XXXXXX2428  
TRADEMARK TACTICAL RISK 2020  
FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		9,306,958.35	9,135,567.27	76	0.00
	<b>MUTUAL FUNDS - EQUITY</b>				
11,262	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	318,601.98	324,135.00	3	0.00
30,982	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	2,197,553.26	1,846,332.02	18	0.00
		2,516,155.24	2,170,467.02	20	0.00
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
132,355.81	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	132,355.81	132,355.81	1	0.00
		132,355.81	132,355.81	1	0.00





## ACCOUNT STATEMENT

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XXXXXX2473  
TRADEMARK TACTICAL RISK 2030  
FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
52,250.68	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	52,250.68	52,250.68	0	0.00
		<b>52,250.68</b>	<b>52,250.68</b>	<b>0</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
12,748	CUSIP # 233051630 X-TRACKERS MSCI EAFE HIGH DIV	289,489.23	294,414.74	2	0.00
		<b>289,489.23</b>	<b>294,414.74</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
16,552	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	1,661,489.76	1,659,568.88	11	0.00
23,006	CUSIP # 46090A879 INVESCO VARIABLE RATE INVT GRADE PORT	572,619.34	581,133.78	4	0.00
24,992	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	1,259,846.72	1,252,100.97	8	0.00
15,400	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	807,730.00	800,791.72	5	0.00
30,001	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	3,052,001.73	3,052,903.98	20	0.00
31,773	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	1,471,725.36	1,470,138.93	10	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX2473  
TRADEMARK TACTICAL RISK 2030  
FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13,034	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	1,143,603.16	971,142.11	7	0.00
		<b>9,969,016.07</b>	<b>9,787,780.37</b>	<b>65</b>	<b>0.00</b>
	<b>MUTUAL FUNDS - EQUITY</b>				
27,901	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	789,319.29	803,027.05	5	0.00
52,950	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	3,755,743.50	3,155,486.40	24	0.00
		<b>4,545,062.79</b>	<b>3,958,513.45</b>	<b>29</b>	<b>0.00</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
559,018.41	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	559,018.41	559,018.41	4	0.00
		<b>559,018.41</b>	<b>559,018.41</b>	<b>4</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX2525  
TRADEMARK TACTICAL RISK 2040  
FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
22,225.76	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	22,225.76	22,225.76	0	4.89
		<b>22,225.76</b>	<b>22,225.76</b>	<b>0</b>	<b>4.89</b>
<b>COMMON STOCK</b>					
19,788	CUSIP # 233051630 X-TRACKERS MSCI EAFE HIGH DIV	449,357.78	457,002.26	5	0.00
		<b>449,357.78</b>	<b>457,002.26</b>	<b>5</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
16,376	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	1,643,822.88	1,641,694.73	17	0.00
5,986	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	301,754.26	299,900.24	3	0.00
5,300	CUSIP # 47103U852 JANUS HENDERSON MORTGAGE-BACKED SEC ETF	277,985.00	275,598.79	3	0.00
14,817	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	1,507,333.41	1,507,779.73	16	0.00
5,900	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	273,288.00	272,116.99	3	0.00
7,588	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	665,771.12	565,370.58	7	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX2525  
TRADEMARK TACTICAL RISK 2040  
FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		4,669,954.67	4,562,461.06	49	0.00
	<b>MUTUAL FUNDS - EQUITY</b>				
26,685	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	754,918.65	766,312.86	8	0.00
38,199	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	2,709,455.07	2,292,154.05	28	0.00
10,207	CUSIP # 808524607 SCHWAB US SMALL-CAP ETF	711,734.11	677,065.01	7	0.00
		4,176,107.83	3,735,531.92	44	0.00
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
208,206.07	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	208,206.07	208,206.07	2	0.00
		208,206.07	208,206.07	2	0.00



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX2570  
TRADEMARK TACTICAL RISK 2050  
FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
17,023.51	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	17,023.51	17,023.51	0	8.44
		<b>17,023.51</b>	<b>17,023.51</b>	<b>0</b>	<b>8.44</b>
<b>COMMON STOCK</b>					
12,733	CUSIP # 233051630 X-TRACKERS MSCI EAFE HIGH DIV	289,148.60	294,068.32	4	0.00
		<b>289,148.60</b>	<b>294,068.32</b>	<b>4</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
7,025	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	705,169.50	704,257.78	11	0.00
2,705	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	136,359.05	135,522.12	2	0.00
6,759	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	687,593.07	687,797.86	10	0.00
11,900	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	551,208.00	548,843.59	8	0.00
4,836	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	424,310.64	360,323.89	6	0.00
		<b>2,504,640.26</b>	<b>2,436,745.24</b>	<b>38</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX2570  
TRADEMARK TACTICAL RISK 2050  
FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21,799	CUSIP # 381430107 GOLDMAN SACHS ACTIVEBETA INTL EQUITY ETF	616,693.71	625,196.38	9	0.00
27,135	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	1,924,685.55	1,649,457.06	29	0.00
17,445	CUSIP # 808524508 SCHWAB US MID CAP ETF	986,340.30	867,257.23	15	0.00
8,485	CUSIP # 808524706 SCHWAB EMERGING MARKETS EQUITY	213,228.05	227,779.82	3	0.00
		<b>3,740,947.61</b>	<b>3,369,690.49</b>	<b>56</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
119,561.47	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	119,561.47	119,561.47	2	0.00
		<b>119,561.47</b>	<b>119,561.47</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX2375  
TRADEMARK TACTICAL RISK  
RETIREMENT FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
8,189.15	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	8,189.15	8,189.15	0	0.00
		<b>8,189.15</b>	<b>8,189.15</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
3,900	CUSIP # 381430529 GOLDMAN SACHS TREASURY ACC ETF	391,482.00	391,444.72	16	0.00
14,303	CUSIP # 46090A887 INVESCO ULTRA SHORT DURATION PORTFOLIO	721,014.23	716,582.02	29	0.00
5,462	CUSIP # 72201R833 PIMCO ENHANCED SHORT MATURITY ETF	555,649.26	555,814.06	22	0.00
5,014	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	232,248.48	232,000.28	9	0.00
2,423	CUSIP # 92206C847 VANGUARD LONG-TERM TREASURY	212,594.02	180,535.87	8	0.00
		<b>2,112,987.99</b>	<b>2,076,376.95</b>	<b>84</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
5,044	CUSIP # 808524201 SCHWAB US LARGE-CAP ETF	357,770.92	300,590.62	14	0.00
		<b>357,770.92</b>	<b>300,590.62</b>	<b>14</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					

# ACCOUNT STATEMENT

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Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX2375  
TRADEMARK TACTICAL RISK  
RETIREMENT FUND

## Preliminary Asset Detail As Of 09/30/2019

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
34,586.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	34,586.24	34,586.24	1	0.00
		34,586.24	34,586.24	1	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>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
PAYABLE FOR TRUSTEE FEES		-1,460.38	0.00	-1,460.38		0.00
		-1,460.38	0.00	-1,460.38	-0.01	0.00
REBATE RECEIVABLE		7,438.39	0.00	7,438.39		0.00
		7,438.39	0.00	7,438.39	0.03	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-13,465.53	0.00	-13,465.53		0.00
		-13,465.53	0.00	-13,465.53	-0.06	0.00
MSC PAYABLE - CLASS C2		-8,406.21	0.00	-8,406.21		0.00
		-8,406.21	0.00	-8,406.21	-0.04	0.00
PAYABLE FOR CUSTODIAN FEES		-6,198.30	0.00	-6,198.30		0.00
		-6,198.30	0.00	-6,198.30	-0.03	0.00
1,359,524.970 BLACKROCK LIQ TREAS TR INSTL	100.0000	1,359,524.97	2,072.24	1,359,524.97		0.00
996229704 VAR RT 12/31/2049 DD 01/31/12	100.0000	1,359,524.97	2,072.24	1,359,524.97	6.10	0.00
<b>SUBTOTAL UNITED STATES</b>		<b>1,337,432.94</b>	<b>2,072.24</b>	<b>1,337,432.94</b>		<b>0.00</b>
		<b>1,337,432.94</b>	<b>2,072.24</b>	<b>1,337,432.94</b>	<b>5.99</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>1,337,432.94</b>	<b>2,072.24</b>	<b>1,337,432.94</b>		<b>0.00</b>
		<b>1,337,432.94</b>	<b>2,072.24</b>	<b>1,337,432.94</b>	<b>5.99</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>1,337,432.94</b>	<b>2,072.24</b>	<b>1,337,432.94</b>	<b>5.99</b>	<b>0.00</b>
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						



Asset and Accrual Detail - By Asset type

9/30/2019

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>UNITED STATES</b>						
976,087.535 ULLICO SEPARATE ACCOUNT J	15.7626	14,858,680.18	0.00	15,385,693.00		527,012.82
99VVBW47	15.7626	14,858,680.18	0.00	15,385,693.00	69.04	527,012.82
<b>EQUITY</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
36,734.206 BANK OF NEW YORK MELLON EMPLOY	151.4200	5,221,112.94	0.00	5,562,293.47		341,180.53
06427F819 BK OF NY MELLON/AGGREGATE BD	151.4200	5,221,112.94	0.00	5,562,293.47	24.96	341,180.53
<b>TOTAL ASSETS - BASE:</b>		<u>21,417,226.06</u>	<u>2,072.24</u>	<u>22,285,419.41</u>	<u>99.99</u>	<u>868,193.35</u>
<b>NET ASSETS - BASE:</b>				<u>22,287,491.65</u>		



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX3356  
VANGUARD 20/80-CONSERVATIVE  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
516.22	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	516.22	516.22	0	0.00
		<b>516.22</b>	<b>516.22</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
9,972	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,023,825.24	921,132.10	10	0.00
12,745	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,121,560.00	1,075,170.75	11	0.00
26,901	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,173,331.79	2,144,822.86	22	0.00
40,187	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,364,201.21	2,190,083.69	24	0.00
23,429	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,247,828.54	1,234,919.02	12	0.00
		<b>7,930,746.78</b>	<b>7,566,128.42</b>	<b>79</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
14,837	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	609,503.96	568,485.74	6	0.00
4,229	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	170,259.54	167,007.46	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX3356  
VANGUARD 20/80-CONSERVATIVE  
MANAGED TRUST FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,155	CUSIP # 922908736 VANGUARD GROWTH ETF	524,613.40	371,162.69	5	0.00
4,536	CUSIP # 922908744 VANGUARD VALUE ETF	506,308.32	403,584.09	5	0.00
913	CUSIP # 922908751 VANGUARD SMALL CAP ETF	140,501.57	113,001.13	1	0.00
		<b>1,951,186.79</b>	<b>1,623,241.11</b>	<b>19</b>	<b>0.00</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
166,691.38	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	166,691.38	166,691.38	2	0.00
		<b>166,691.38</b>	<b>166,691.38</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX3374  
VANGUARD 40/60-MODERATE

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
185.18	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	185.18	185.18	0	0.00
		<b>185.18</b>	<b>185.18</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
14,410	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,479,474.70	1,325,175.90	7	0.00
18,158	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,597,904.00	1,535,984.18	8	0.00
39,052	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,155,011.08	3,115,116.69	16	0.00
58,556	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	3,444,849.48	3,205,157.95	17	0.00
34,018	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,811,798.68	1,794,065.54	9	0.00
		<b>11,489,037.94</b>	<b>10,975,500.26</b>	<b>58</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
60,182	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,472,276.56	2,280,048.76	12	0.00
17,750	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	714,615.00	661,937.79	4	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX3374  
VANGUARD 40/60-MODERATE

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12,709	CUSIP # 922908736 VANGUARD GROWTH ETF	2,113,252.52	1,522,383.47	11	0.00
18,563	CUSIP # 922908744 VANGUARD VALUE ETF	2,072,002.06	1,705,258.70	10	0.00
3,679	CUSIP # 922908751 VANGUARD SMALL CAP ETF	566,161.31	455,423.04	3	0.00
		<b>7,938,307.45</b>	<b>6,625,051.76</b>	<b>40</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
459,509.66	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	459,509.66	459,509.66	2	0.00
		<b>459,509.66</b>	<b>459,509.66</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX3392  
VANGUARD 60/40-MODERATE AGGRESS  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
457.89	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	457.89	457.89	0	0.00
		<b>457.89</b>	<b>457.89</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
28,627	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	2,939,134.09	2,611,615.77	5	0.00
39,089	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	3,439,832.00	3,305,713.19	6	0.00
81,679	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	6,598,846.41	6,536,680.49	11	0.00
120,448	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	7,085,955.84	6,432,013.87	12	0.00
69,921	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	3,723,992.46	3,698,212.55	6	0.00
		<b>23,787,760.80</b>	<b>22,584,235.87</b>	<b>39</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
276,198	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	11,346,213.84	10,076,355.80	19	0.00
77,064	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,102,596.64	2,848,273.51	5	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX3392  
VANGUARD 60/40-MODERATE AGGRESS  
MANAGED TRUST FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
59,648	CUSIP # 922908736 VANGUARD GROWTH ETF	9,918,269.44	6,206,521.20	16	0.00
83,060	CUSIP # 922908744 VANGUARD VALUE ETF	9,271,157.20	7,186,883.44	15	0.00
16,921	CUSIP # 922908751 VANGUARD SMALL CAP ETF	2,603,972.69	1,965,593.52	4	0.00
		36,242,209.81	28,283,627.47	60	0.00
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
782,136.07	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	782,136.07	782,136.07	1	0.00
		782,136.07	782,136.07	1	0.00





## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX3418  
VANGUARD 70/30-MOD AGGR GROWTH  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
51.43	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	51.43	51.43	0	0.00
		<b>51.43</b>	<b>51.43</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
12,225	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,255,140.75	1,123,829.76	4	0.00
15,684	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,380,192.00	1,320,526.83	4	0.00
33,259	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,686,994.61	2,654,226.08	8	0.00
48,233	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,837,547.39	2,608,591.65	9	0.00
28,828	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,535,379.28	1,521,739.89	5	0.00
		<b>9,695,254.03</b>	<b>9,228,914.21</b>	<b>30</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
169,717	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	6,971,974.36	6,359,798.02	21	0.00
48,911	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	1,969,156.86	1,787,172.22	6	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX3418  
VANGUARD 70/30-MOD AGGR GROWTH  
MANAGED TRUST FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
36,542	CUSIP # 922908736 VANGUARD GROWTH ETF	6,076,203.76	4,048,358.22	19	0.00
52,461	CUSIP # 922908744 VANGUARD VALUE ETF	5,855,696.82	4,563,620.25	18	0.00
11,011	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,694,482.79	1,331,135.27	5	0.00
		<b>22,567,514.59</b>	<b>18,090,083.98</b>	<b>69</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
581,482.33	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	581,482.33	581,482.33	2	0.00
		<b>581,482.33</b>	<b>581,482.33</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX3436  
VANGUARD 80/20-AGGRESSIVE  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
250.81	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	250.81	250.81	0	0.00
		<b>250.81</b>	<b>250.81</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
9,788	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,004,933.96	904,564.07	2	0.00
11,938	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,050,544.00	1,010,650.36	3	0.00
26,965	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,178,502.35	2,151,448.06	5	0.00
39,237	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,308,312.71	2,121,199.46	6	0.00
23,542	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,253,846.92	1,243,282.48	3	0.00
		<b>7,796,139.94</b>	<b>7,431,144.43</b>	<b>19</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
235,649	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	9,680,460.92	8,677,569.74	24	0.00
67,064	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,699,996.64	2,447,357.48	7	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX3436  
VANGUARD 80/20-AGGRESSIVE  
MANAGED TRUST FUND

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
51,023	CUSIP # 922908736 VANGUARD GROWTH ETF	8,484,104.44	5,389,180.92	21	0.00
72,629	CUSIP # 922908744 VANGUARD VALUE ETF	8,106,848.98	6,315,114.30	20	0.00
14,959	CUSIP # 922908751 VANGUARD SMALL CAP ETF	2,302,040.51	1,785,543.01	6	0.00
		<b>31,273,451.49</b>	<b>24,614,765.45</b>	<b>77</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,488,396.3	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,488,396.30	1,488,396.30	4	0.00
		<b>1,488,396.30</b>	<b>1,488,396.30</b>	<b>4</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX3454  
VANGUARD 100% EQUITY  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
151.56	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	151.56	151.56	0	0.00
		<b>151.56</b>	<b>151.56</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
70,419	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,892,812.52	2,692,184.88	30	0.00
20,677	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	832,456.02	788,786.06	9	0.00
15,560	CUSIP # 922908736 VANGUARD GROWTH ETF	2,587,316.80	1,724,619.53	26	0.00
21,880	CUSIP # 922908744 VANGUARD VALUE ETF	2,442,245.60	1,887,232.81	25	0.00
4,464	CUSIP # 922908751 VANGUARD SMALL CAP ETF	686,964.96	531,752.64	7	0.00
		<b>9,441,795.90</b>	<b>7,624,575.92</b>	<b>97</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
332,239.95	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	332,239.95	332,239.95	3	0.00
		<b>332,239.95</b>	<b>332,239.95</b>	<b>3</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX3338  
VANGUARD 100% FIXED INCOME  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
9,805.59	CUSIP # 608919684 FEDERATED GOVERNMENT OBLIGATIONS FUND CS	9,805.59	9,805.59	0	0.00
		<b>9,805.59</b>	<b>9,805.59</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
6,541	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	671,564.47	604,979.57	12	0.00
8,209	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	722,392.00	693,415.12	13	0.00
17,539	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	1,416,975.81	1,399,692.57	26	0.00
26,538	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	1,561,230.54	1,456,823.75	29	0.00
15,141	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	806,409.66	796,594.64	15	0.00
		<b>5,178,572.48</b>	<b>4,951,505.65</b>	<b>96</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
198,093.87	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	198,093.87	198,093.87	4	0.00
		<b>198,093.87</b>	<b>198,093.87</b>	<b>4</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXXXX7717  
VULCAN VALUE PARTNERS LARGE CAP  
CIF

### Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
909,350.49	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	909,350.49	909,350.49	1	1,254.92
		<b>909,350.49</b>	<b>909,350.49</b>	<b>1</b>	<b>1,254.92</b>
<b>COMMON STOCK</b>					
2,540	CUSIP # 02079K107 ALPHABET INC CL C	3,096,260.00	2,603,454.23	5	0.00
1,586	CUSIP # 023135106 AMAZON.COM INC	2,753,153.26	2,602,311.78	4	0.00
22,921	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	1,887,085.93	1,732,226.38	3	0.00
11,847	CUSIP # 036752103 ANTHEM INC	2,844,464.70	3,194,592.25	4	0.00
831	CUSIP # 09857L108 BOOKING HOLDINGS INC	1,630,928.91	1,562,644.12	2	0.00
53,126	CUSIP # 126650100 CVS HEALTH CORP	3,350,656.82	3,381,848.13	5	0.00
11,030	CUSIP # 30303M102 FACEBOOK INC	1,964,222.40	1,870,306.82	3	0.00
24,134	CUSIP # 43300A203 HILTON WORLDWIDE HOLDINGS INC	2,247,116.74	1,756,650.84	3	0.00
131,778	CUSIP # 48251W104 KKR & CO INC-A	3,538,239.30	3,271,604.06	5	0.00
9,755	CUSIP # 571903202 MARRIOTT INTERNATIONAL INC CL A	1,213,229.35	1,150,225.75	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXX7717  
VULCAN VALUE PARTNERS LARGE CAP  
CIF

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,415	CUSIP # 57636Q104 MASTERCARD INC	2,285,261.55	1,365,287.78	3	0.00
16,487	CUSIP # 58155Q103 MCKESSON CORPORATION	2,253,113.42	2,171,523.62	3	6,759.67
16,779	CUSIP # 594918104 MICROSOFT CORPORATION	2,332,784.37	1,831,223.27	3	0.00
180,723	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	3,831,327.60	5,121,519.71	6	0.00
20,592	CUSIP # 67066G104 NVIDIA CORP	3,584,449.44	3,497,712.96	5	0.00
37,160	CUSIP # 68389X105 ORACLE CORP	2,044,914.80	1,793,982.74	3	0.00
7,409	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	1,338,139.49	1,127,861.42	2	0.00
58,369	CUSIP # 74736K101 QORVO INC	4,327,477.66	3,733,177.82	6	0.00
7,825	CUSIP # 78409V104 S&P GLOBAL INC	1,916,968.50	1,330,212.99	3	0.00
53,730	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	4,258,102.50	4,516,501.60	6	0.00
16,945	CUSIP # 911312106 UNITED PARCEL SERVICE INC	2,030,349.90	1,686,132.91	3	0.00
13,160	CUSIP # 92826C839 VISA INC CL A	2,263,651.60	1,081,558.19	3	0.00
		<b>56,991,898.24</b>	<b>52,382,559.37</b>	<b>85</b>	<b>6,759.67</b>
<b>FOREIGN STOCK</b>					
16,150	CUSIP # 011400587 AIRBUS SE ORD SEDOL 4012250 FR	2,098,914.56	1,617,889.64	3	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

07/01/2019 through 09/30/2019  
XXXXXXXX7717  
VULCAN VALUE PARTNERS LARGE CAP  
CIF

## Preliminary Asset Detail As Of 09/30/2019

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
26,928	CUSIP # 012688156 SWISS RE AG ORD SEDOL B545MG5 SW	2,809,103.92	2,601,488.61	4	0.00
26,253	CUSIP # 112585104 BROOKFIELD ASSET MANAGEMENT INC CL A	1,393,771.77	1,312,648.62	2	0.00
20,633	CUSIP # G0692U109 AXIS CAPITAL HLDGS LTD	1,376,633.76	1,301,797.09	2	0.00
6,581	CUSIP # G3223R108 EVEREST RE GROUP LTD	1,751,138.29	1,453,952.70	3	0.00
		<b>9,429,562.30</b>	<b>8,287,776.66</b>	<b>14</b>	<b>0.00</b>

# Holdings

As of: September 30, 2019



WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1

View Date: October 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR								
		3,547,802.630	Local	1.000000	3,547,802.63	1.000000	3,547,802.63	0.00	1.22
			Base	1.000000	3,547,802.63	1.000000	3,547,802.63	0.00	1.22

<b>US DOLLAR Total</b>		3,547,802.630	Local		3,547,802.63		3,547,802.63	0.00	1.22
			Base		3,547,802.63		3,547,802.63	0.00	1.22

<b>CASH Total</b>		3,547,802.630	Base		3,547,802.63		3,547,802.63	0.00	1.22
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				2.087982	31 Dec 2030			
		3,612,609.220	Local	100.000000	3,612,609.22	100.000000	3,612,609.22	0.00	1.24
			Base	100.000000	3,612,609.22	100.000000	3,612,609.22	0.00	1.24

<b>US DOLLAR Total</b>		3,612,609.220	Local		3,612,609.22		3,612,609.22	0.00	1.24
			Base		3,612,609.22		3,612,609.22	0.00	1.24

<b>CASH EQUIVALENT Total</b>		3,612,609.220	Base		3,612,609.22		3,612,609.22	0.00	1.24
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## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045			
		160,000.000	Local	86.828531	138,925.65	105.085572	168,136.92	29,211.27	0.06
			Base	86.828531	138,925.65	105.085572	168,136.92	29,211.27	0.06

# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RHW5	AT+T INC SR UNSECURED 02/27 3.8					3.800000	15 Feb 2027		
	100,000.000	Local		102.108510	102,108.51	105.833338	105,833.34	3,724.83	0.04
		Base		102.108510	102,108.51	105.833338	105,833.34	3,724.83	0.04
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.750000	30 Nov 2026		
	106,000.000	Local		99.989604	105,988.98	108.944342	115,481.00	9,492.02	0.04
		Base		99.989604	105,988.98	108.944342	115,481.00	9,492.02	0.04
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.750000	30 Nov 2036		
	30,000.000	Local		107.162167	32,148.65	122.271642	36,681.49	4,532.84	0.01
		Base		107.162167	32,148.65	122.271642	36,681.49	4,532.84	0.01
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.900000	30 Nov 2046		
	50,000.000	Local		106.138280	53,069.14	129.003997	64,502.00	11,432.86	0.02
		Base		106.138280	53,069.14	129.003997	64,502.00	11,432.86	0.02
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.600000	14 May 2025		
	110,000.000	Local		96.935564	106,629.12	104.008571	114,409.43	7,780.31	0.04
		Base		96.935564	106,629.12	104.008571	114,409.43	7,780.31	0.04
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.350000	03 May 2026		
	50,000.000	Local		97.108040	48,554.02	106.797917	53,398.96	4,844.94	0.02
		Base		97.108040	48,554.02	106.797917	53,398.96	4,844.94	0.02
00507UAS0	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8					3.800000	15 Mar 2025		
	110,000.000	Local		97.950000	107,745.00	104.712896	115,184.19	7,439.19	0.04
		Base		97.950000	107,745.00	104.712896	115,184.19	7,439.19	0.04
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875					3.875000	15 Aug 2047		
	10,000.000	Local		99.694500	9,969.45	97.965925	9,796.59	-172.86	0.00
		Base		99.694500	9,969.45	97.965925	9,796.59	-172.86	0.00
01F0224A0	FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE					2.500000	17 Oct 2034		
	800,000.000	Local		100.830568	806,644.54	100.849609	806,796.87	152.33	0.28
Original Face:	800,000.000	Base		100.830568	806,644.54	100.849609	806,796.87	152.33	0.28
01F0226A8	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE					2.500000	10 Oct 2049		
	100,000.000	Local		100.316410	100,316.41	99.535156	99,535.16	-781.25	0.03
Original Face:	100,000.000	Base		100.316410	100,316.41	99.535156	99,535.16	-781.25	0.03

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

Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
01F0306A1	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE				3.000000	10 Oct 2049			
		2,300,000.000	Local 101.471356	2,333,841.19	101.500000	2,334,500.00	658.81		0.80
Original Face:		2,300,000.000	Base 101.471356	2,333,841.19	101.500000	2,334,500.00	658.81		0.80
01F0326A7	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.500000	10 Oct 2049			
		100,000.000	Local 102.593750	102,593.75	102.570313	102,570.31	-23.44		0.04
Original Face:		100,000.000	Base 102.593750	102,593.75	102.570313	102,570.31	-23.44		0.04
01F0406A0	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE				4.000000	10 Oct 2049			
		100,000.000	Local 103.687500	103,687.50	103.761719	103,761.72	74.22		0.04
Original Face:		100,000.000	Base 103.687500	103,687.50	103.761719	103,761.72	74.22		0.04
01F0426A6	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.500000	10 Oct 2049			
		500,000.000	Local 105.453126	527,265.63	105.295466	526,477.33	-788.30		0.18
Original Face:		500,000.000	Base 105.453126	527,265.63	105.295466	526,477.33	-788.30		0.18
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75				4.750000	05 May 2021			
		80,000.000	Local 102.065013	81,652.01	103.974807	83,179.85	1,527.84		0.03
			Base 102.065013	81,652.01	103.974807	83,179.85	1,527.84		0.03
02209SAN3	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85				2.850000	09 Aug 2022			
		10,000.000	Local 101.560200	10,156.02	101.193752	10,119.38	-36.64		0.00
			Base 101.560200	10,156.02	101.193752	10,119.38	-36.64		0.00
02209SBA0	ALTRIA GROUP INC COMPANY GUAR 02/22 3.49				3.490000	14 Feb 2022			
		60,000.000	Local 99.995200	59,997.12	102.590540	61,554.32	1,557.20		0.02
			Base 99.995200	59,997.12	102.590540	61,554.32	1,557.20		0.02
02209SBB8	ALTRIA GROUP INC COMPANY GUAR 02/24 3.8				3.800000	14 Feb 2024			
		40,000.000	Local 99.907175	39,962.87	104.536467	41,814.59	1,851.72		0.01
			Base 99.907175	39,962.87	104.536467	41,814.59	1,851.72		0.01
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4				4.400000	14 Feb 2026			
		260,000.000	Local 100.546715	261,421.46	106.934872	278,030.67	16,609.21		0.10
			Base 100.546715	261,421.46	106.934872	278,030.67	16,609.21		0.10
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8				4.800000	14 Feb 2029			
		200,000.000	Local 100.222585	200,445.17	109.542852	219,085.70	18,640.53		0.08
			Base 100.222585	200,445.17	109.542852	219,085.70	18,640.53		0.08

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	10,000.000	Local		106.843700	10,684.37	117.595345	11,759.53	1,075.16	0.00
		Base		106.843700	10,684.37	117.595345	11,759.53	1,075.16	0.00
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2					6.200000	14 Feb 2059		
	50,000.000	Local		101.280320	50,640.16	117.251883	58,625.94	7,985.78	0.02
		Base		101.280320	50,640.16	117.251883	58,625.94	7,985.78	0.02
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95					4.950000	05 Dec 2044		
	10,000.000	Local		116.838500	11,683.85	132.374899	13,237.49	1,553.64	0.00
		Base		116.838500	11,683.85	132.374899	13,237.49	1,553.64	0.00
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15					3.150000	22 Aug 2027		
	110,000.000	Local		96.092818	105,702.10	106.231508	116,854.66	11,152.56	0.04
		Base		96.092818	105,702.10	106.231508	116,854.66	11,152.56	0.04
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875					3.875000	22 Aug 2037		
	100,000.000	Local		96.634160	96,634.16	115.052705	115,052.71	18,418.55	0.04
		Base		96.634160	96,634.16	115.052705	115,052.71	18,418.55	0.04
02364WBD6	AMERICA MOVIL SAB DE CV SR UNSECURED 07/22 3.125					3.125000	16 Jul 2022		
	210,000.000	Local		98.445171	206,734.86	102.584284	215,427.00	8,692.14	0.07
		Base		98.445171	206,734.86	102.584284	215,427.00	8,692.14	0.07
025816BD0	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65					2.650000	02 Dec 2022		
	40,000.000	Local		96.878250	38,751.30	101.561264	40,624.51	1,873.21	0.01
		Base		96.878250	38,751.30	101.561264	40,624.51	1,873.21	0.01
025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625					3.625000	05 Dec 2024		
	30,000.000	Local		100.711433	30,213.43	105.827783	31,748.33	1,534.90	0.01
		Base		100.711433	30,213.43	105.827783	31,748.33	1,534.90	0.01
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	250,000.000	Local		99.688404	249,221.01	100.773219	251,933.05	2,712.04	0.09
		Base		99.688404	249,221.01	100.773219	251,933.05	2,712.04	0.09
0258MODT3	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375					2.375000	26 May 2020		
	20,000.000	Local		99.544100	19,908.82	100.130384	20,026.08	117.26	0.01
		Base		99.544100	19,908.82	100.130384	20,026.08	117.26	0.01

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02R0506C0	FHLMC TBA 30 YR 5 GOLD SINGLE FAMILY				5.000000	12 Dec 2049			
		0.000	Local	0.000000	-105.50	0.000000	0.00	105.50	0.00
			Base	0.000000	-105.50	0.000000	0.00	105.50	0.00
031162BM1	AMGEN INC SR UNSECURED 11/21 3.875				3.875000	15 Nov 2021			
		160,000.000	Local	100.856000	161,369.60	103.239442	165,183.11	3,813.51	0.06
			Base	100.856000	161,369.60	103.239442	165,183.11	3,813.51	0.06
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75				4.750000	10 Apr 2027			
		250,000.000	Local	99.830764	249,576.91	107.838851	269,597.13	20,020.22	0.09
			Base	99.830764	249,576.91	107.838851	269,597.13	20,020.22	0.09
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65				3.650000	01 Feb 2026			
		70,000.000	Local	94.998114	66,498.68	107.129637	74,990.75	8,492.07	0.03
			Base	94.998114	66,498.68	107.129637	74,990.75	8,492.07	0.03
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9				4.900000	01 Feb 2046			
		20,000.000	Local	95.618800	19,123.76	119.322698	23,864.54	4,740.78	0.01
			Base	95.618800	19,123.76	119.322698	23,864.54	4,740.78	0.01
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55				5.550000	23 Jan 2049			
		150,000.000	Local	100.639760	150,959.64	130.871574	196,307.36	45,347.72	0.07
			Base	100.639760	150,959.64	130.871574	196,307.36	45,347.72	0.07
03523TBX5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/25 4.15				4.150000	23 Jan 2025			
		90,000.000	Local	99.910300	89,919.27	109.219636	98,297.67	8,378.40	0.03
			Base	99.910300	89,919.27	109.219636	98,297.67	8,378.40	0.03
035240AJ9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/24 3.5				3.500000	12 Jan 2024			
		20,000.000	Local	99.625150	19,925.03	105.549881	21,109.98	1,184.95	0.01
			Base	99.625150	19,925.03	105.549881	21,109.98	1,184.95	0.01
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4				4.000000	13 Apr 2028			
		250,000.000	Local	97.968696	244,921.74	110.288302	275,720.76	30,799.02	0.09
			Base	97.968696	244,921.74	110.288302	275,720.76	30,799.02	0.09
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75				4.750000	23 Jan 2029			
		140,000.000	Local	100.376386	140,526.94	116.226129	162,716.58	22,189.64	0.06
			Base	100.376386	140,526.94	116.226129	162,716.58	22,189.64	0.06

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035242AJ5	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65					2.650000	01 Feb 2021		
	15,000.000	Local		100.770400	15,115.56	100.947795	15,142.17	26.61	0.01
		Base		100.770400	15,115.56	100.947795	15,142.17	26.61	0.01
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65					3.650000	01 Dec 2027		
	110,000.000	Local		95.402436	104,942.68	105.078802	115,586.68	10,644.00	0.04
		Base		95.402436	104,942.68	105.078802	115,586.68	10,644.00	0.04
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35					3.350000	01 Dec 2024		
	20,000.000	Local		99.975500	19,995.10	103.974660	20,794.93	799.83	0.01
		Base		99.975500	19,995.10	103.974660	20,794.93	799.83	0.01
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95					2.950000	01 Dec 2022		
	40,000.000	Local		98.005500	39,202.20	101.920478	40,768.19	1,565.99	0.01
		Base		98.005500	39,202.20	101.920478	40,768.19	1,565.99	0.01
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.250000	01 Feb 2042		
	110,000.000	Local		102.959636	113,255.60	101.981986	112,180.18	-1,075.42	0.04
		Base		102.959636	113,255.60	101.981986	112,180.18	-1,075.42	0.04
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.250000	15 Apr 2022		
	18,000.000	Local		99.590778	17,926.34	101.803127	18,324.56	398.22	0.01
		Base		99.590778	17,926.34	101.803127	18,324.56	398.22	0.01
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.750000	15 Apr 2043		
	440,000.000	Local		94.144941	414,237.74	95.809768	421,562.98	7,325.24	0.15
		Base		94.144941	414,237.74	95.809768	421,562.98	7,325.24	0.15
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	170,000.000	Local		88.048441	149,682.35	89.051103	151,386.88	1,704.53	0.05
		Base		88.048441	149,682.35	89.051103	151,386.88	1,704.53	0.05
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.450000	04 Aug 2026		
	290,000.000	Local		93.210234	270,309.68	101.338742	293,882.35	23,572.67	0.10
		Base		93.210234	270,309.68	101.338742	293,882.35	23,572.67	0.10
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.850000	04 Aug 2046		
	70,000.000	Local		94.644514	66,251.16	112.726394	78,908.48	12,657.32	0.03
		Base		94.644514	66,251.16	112.726394	78,908.48	12,657.32	0.03

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03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A					4.194000	07 Jun 2049		
	490,000.000	Local		100.000000	490,000.00	102.286000	501,201.40	11,201.40	0.17
Original Face:	490,000.000	Base		100.000000	490,000.00	102.286000	501,201.40	11,201.40	0.17
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7					7.000000	15 Oct 2039		
	50,000.000	Local		116.785000	58,392.50	121.111243	60,555.62	2,163.12	0.02
		Base		116.785000	58,392.50	121.111243	60,555.62	2,163.12	0.02
03938LBB9	ARCELORMITTAL SR UNSECURED 07/24 3.6					3.600000	16 Jul 2024		
	50,000.000	Local		101.045000	50,522.50	101.018350	50,509.18	-13.32	0.02
		Base		101.045000	50,522.50	101.018350	50,509.18	-13.32	0.02
05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A					3.350000	22 Sep 2025		
	519,000.000	Local		100.755430	522,920.68	104.062160	540,082.61	17,161.93	0.19
Original Face:	519,000.000	Base		100.755430	522,920.68	104.062160	540,082.61	17,161.93	0.19
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.000000	30 Sep 2043		
	130,000.000	Local		110.842454	144,095.19	129.103784	167,834.92	23,739.73	0.06
		Base		110.842454	144,095.19	129.103784	167,834.92	23,739.73	0.06
05549GAA9	BHMS MORTGAGE TRUST BHMS 2018 ATLS A 144A					3.277500	15 Jul 2035		
	260,000.000	Local		99.879492	259,686.68	99.999400	259,998.44	311.76	0.09
Original Face:	260,000.000	Base		99.879492	259,686.68	99.999400	259,998.44	311.76	0.09
056059AA6	BX TRUST BX 2018 IND A 144A					2.777500	15 Nov 2035		
	1,162,212.440	Local		100.000000	1,162,212.44	99.999870	1,162,210.93	-1.51	0.40
Original Face:	1,480,000.000	Base		100.000000	1,162,212.44	99.999870	1,162,210.93	-1.51	0.40
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379					4.379000	12 Apr 2028		
	200,000.000	Local		96.049870	192,099.74	109.390000	218,780.00	26,680.26	0.08
		Base		96.049870	192,099.74	109.390000	218,780.00	26,680.26	0.08
05970AAB8	BANCO NACIONAL COM EXT SUBORDINATED 144A 08/26 VAR					3.800000	11 Aug 2026		
	240,000.000	Local		98.301442	235,923.46	101.126000	242,702.40	6,778.94	0.08
		Base		98.301442	235,923.46	101.126000	242,702.40	6,778.94	0.08
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.300000	11 Jan 2023		
	90,000.000	Local		101.361044	91,224.94	103.316791	92,985.11	1,760.17	0.03
		Base		101.361044	91,224.94	103.316791	92,985.11	1,760.17	0.03

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06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.000000	21 Jan 2044		
	200,000.000	Local	105.015465	210,030.93	126.866109	253,732.22	43,701.29	0.09	
		Base	105.015465	210,030.93	126.866109	253,732.22	43,701.29	0.09	
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.250000	22 Oct 2026		
	700,000.000	Local	99.570763	696,995.34	107.970441	755,793.09	58,797.75	0.26	
		Base	99.570763	696,995.34	107.970441	755,793.09	58,797.75	0.26	
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.450000	03 Mar 2026		
	10,000.000	Local	102.085400	10,208.54	108.979005	10,897.90	689.36	0.00	
		Base	102.085400	10,208.54	108.979005	10,897.90	689.36	0.00	
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR					3.593000	21 Jul 2028		
	110,000.000	Local	100.053864	110,059.25	105.576070	116,133.68	6,074.43	0.04	
		Base	100.053864	110,059.25	105.576070	116,133.68	6,074.43	0.04	
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
	60,000.000	Local	97.312817	58,387.69	102.126757	61,276.05	2,888.36	0.02	
		Base	97.312817	58,387.69	102.126757	61,276.05	2,888.36	0.02	
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR					3.419000	20 Dec 2028		
	150,000.000	Local	93.133320	139,699.98	104.440095	156,660.14	16,960.16	0.05	
		Base	93.133320	139,699.98	104.440095	156,660.14	16,960.16	0.05	
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	30,000.000	Local	100.000000	30,000.00	103.926428	31,177.93	1,177.93	0.01	
		Base	100.000000	30,000.00	103.926428	31,177.93	1,177.93	0.01	
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR					4.271000	23 Jul 2029		
	150,000.000	Local	101.103667	151,655.50	111.238012	166,857.02	15,201.52	0.06	
		Base	101.103667	151,655.50	111.238012	166,857.02	15,201.52	0.06	
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR					3.974000	07 Feb 2030		
	70,000.000	Local	100.000000	70,000.00	109.281387	76,496.97	6,496.97	0.03	
		Base	100.000000	70,000.00	109.281387	76,496.97	6,496.97	0.03	
06054AAX7	BANC OF AMERICA COMMERCIAL MOR BACM 2015 UBS7 A4					3.705000	15 Sep 2048		
	30,000.000	Local	100.524333	30,157.30	107.429040	32,228.71	2,071.41	0.01	
	Original Face:	Base	100.524333	30,157.30	107.429040	32,228.71	2,071.41	0.01	

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067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.250000	01 Apr 2042		
	20,000.000	Local		107.775850	21,555.17	121.323000	24,264.60	2,709.43	0.01
		Base		107.775850	21,555.17	121.323000	24,264.60	2,709.43	0.01
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.950000	15 Oct 2039		
	140,000.000	Local		110.284536	154,398.35	128.924179	180,493.85	26,095.50	0.06
		Base		110.284536	154,398.35	128.924179	180,493.85	26,095.50	0.06
07386HKJ9	BEAR STEARNS ALT A TRUST BALTA 2004 7 1A1					4.797883	25 Aug 2034		
	119,545.100	Local		101.152419	120,922.76	104.249730	124,625.44	3,702.68	0.04
	Original Face: 3,490,000.000	Base		101.152419	120,922.76	104.249730	124,625.44	3,702.68	0.04
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734000	15 Dec 2024		
	5,000.000	Local		104.432000	5,221.60	105.811641	5,290.58	68.98	0.00
		Base		104.432000	5,221.60	105.811641	5,290.58	68.98	0.00
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685000	15 Dec 2044		
	8,000.000	Local		109.079000	8,726.32	116.094924	9,287.59	561.27	0.00
		Base		109.079000	8,726.32	116.094924	9,287.59	561.27	0.00
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363					3.363000	06 Jun 2024		
	220,000.000	Local		97.073586	213,561.89	104.308847	229,479.46	15,917.57	0.08
		Base		97.073586	213,561.89	104.308847	229,479.46	15,917.57	0.08
084664CR0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25					4.250000	15 Jan 2049		
	120,000.000	Local		98.990333	118,788.40	118.388422	142,066.11	23,277.71	0.05
		Base		98.990333	118,788.40	118.388422	142,066.11	23,277.71	0.05
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR					4.705000	10 Jan 2025		
	430,000.000	Local		100.000000	430,000.00	108.095547	464,810.85	34,810.85	0.16
		Base		100.000000	430,000.00	108.095547	464,810.85	34,810.85	0.16
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR					5.198000	10 Jan 2030		
	200,000.000	Local		100.365895	200,731.79	117.033905	234,067.81	33,336.02	0.08
		Base		100.365895	200,731.79	117.033905	234,067.81	33,336.02	0.08
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875					4.875000	15 Feb 2020		
	170,000.000	Local		100.768276	171,306.07	100.932840	171,585.83	279.76	0.06
		Base		100.768276	171,306.07	100.932840	171,585.83	279.76	0.06

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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097023BU8	BOEING CO SR UNSECURED 03/27 2.8					2.800000	01 Mar 2027		
	50,000.000	Local	96.828900	48,414.45	102.088379	51,044.19	2,629.74	0.02	
		Base	96.828900	48,414.45	102.088379	51,044.19	2,629.74	0.02	
097023CD5	BOEING CO SR UNSECURED 03/29 3.2					3.200000	01 Mar 2029		
	50,000.000	Local	98.826420	49,413.21	104.983524	52,491.76	3,078.55	0.02	
		Base	98.826420	49,413.21	104.983524	52,491.76	3,078.55	0.02	
097023CH6	BOEING CO SR UNSECURED 05/26 3.1					3.100000	01 May 2026		
	40,000.000	Local	99.955675	39,982.27	104.749406	41,899.76	1,917.49	0.01	
		Base	99.955675	39,982.27	104.749406	41,899.76	1,917.49	0.01	
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
	20,000.000	Local	99.735500	19,947.10	101.690190	20,338.04	390.94	0.01	
		Base	99.735500	19,947.10	101.690190	20,338.04	390.94	0.01	
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
	130,000.000	Local	100.424531	130,551.89	103.621599	134,708.08	4,156.19	0.05	
		Base	100.424531	130,551.89	103.621599	134,708.08	4,156.19	0.05	
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75					3.750000	01 Feb 2050		
	40,000.000	Local	99.157525	39,663.01	108.003346	43,201.34	3,538.33	0.01	
		Base	99.157525	39,663.01	108.003346	43,201.34	3,538.33	0.01	
10373QAT7	BP CAP MARKETS AMERICA COMPANY GUAR 05/26 3.119					3.119000	04 May 2026		
	220,000.000	Local	95.505964	210,113.12	104.260174	229,372.38	19,259.26	0.08	
		Base	95.505964	210,113.12	104.260174	229,372.38	19,259.26	0.08	
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216					3.216000	28 Nov 2023		
	50,000.000	Local	98.725280	49,362.64	103.866357	51,933.18	2,570.54	0.02	
		Base	98.725280	49,362.64	103.866357	51,933.18	2,570.54	0.02	
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41					3.410000	11 Feb 2026		
	60,000.000	Local	100.010833	60,006.50	105.540274	63,324.16	3,317.66	0.02	
		Base	100.010833	60,006.50	105.540274	63,324.16	3,317.66	0.02	
110122BY3	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6					2.600000	16 May 2022		
	70,000.000	Local	99.763514	69,834.46	101.380165	70,966.12	1,131.66	0.02	
		Base	99.763514	69,834.46	101.380165	70,966.12	1,131.66	0.02	

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110122BZ0	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/24 2.9					2.900000	26 Jul 2024		
	140,000.000	Local	99.638386	139,493.74	103.094325	144,332.06	4,838.32	0.05	
		Base	99.638386	139,493.74	103.094325	144,332.06	4,838.32	0.05	
110122CA4	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 06/26 3.2					3.200000	15 Jun 2026		
	60,000.000	Local	99.741033	59,844.62	104.911502	62,946.90	3,102.28	0.02	
		Base	99.741033	59,844.62	104.911502	62,946.90	3,102.28	0.02	
110122CB2	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/29 3.4					3.400000	26 Jul 2029		
	110,000.000	Local	99.200818	109,120.90	106.812159	117,493.37	8,372.47	0.04	
		Base	99.200818	109,120.90	106.812159	117,493.37	8,372.47	0.04	
125039AG2	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD6 XA					1.108765	13 Nov 2050		
	1,052,420.440	Local	5.266235	55,422.93	5.466100	57,526.35	2,103.42	0.02	
	Original Face: 1,070,000.000	Base	5.266235	55,422.93	5.466100	57,526.35	2,103.42	0.02	
12515DAV6	CD COMMERCIAL MORTGAGE TRUST CD 2017 CD4 C					4.349000	10 May 2050		
	24,000.000	Local	102.783667	24,668.08	107.353450	25,764.83	1,096.75	0.01	
	Original Face: 24,000.000	Base	102.783667	24,668.08	107.353450	25,764.83	1,096.75	0.01	
12596GAZ2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 C14 A4					4.421600	15 Nov 2051		
	1,170,000.000	Local	102.923650	1,204,206.71	115.025700	1,345,800.69	141,593.98	0.46	
	Original Face: 1,170,000.000	Base	102.923650	1,204,206.71	115.025700	1,345,800.69	141,593.98	0.46	
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5					3.500000	05 May 2025		
	390,000.000	Local	96.049377	374,592.57	104.231889	406,504.37	31,911.80	0.14	
		Base	96.049377	374,592.57	104.231889	406,504.37	31,911.80	0.14	
12636FBP7	COMM MORTGAGE TRUST COMM 2015 LC23 C					4.800255	10 Oct 2048		
	57,000.000	Local	103.015088	58,718.60	107.609620	61,337.48	2,618.88	0.02	
	Original Face: 57,000.000	Base	103.015088	58,718.60	107.609620	61,337.48	2,618.88	0.02	
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A					3.007500	15 May 2036		
	1,250,000.000	Local	100.000000	1,250,000.00	99.999840	1,249,998.00	-2.00	0.43	
	Original Face: 1,250,000.000	Base	100.000000	1,250,000.00	99.999840	1,249,998.00	-2.00	0.43	
12655GAA5	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 SKLZ A 144A					3.277500	15 Jan 2034		
	850,000.000	Local	100.000000	850,000.00	100.191280	851,625.88	1,625.88	0.29	
	Original Face: 850,000.000	Base	100.000000	850,000.00	100.191280	851,625.88	1,625.88	0.29	

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126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875000	20 Jul 2025		
	50,000.000	Local	104.173440	52,086.72	105.806155	52,903.08	816.36	0.02	
		Base	104.173440	52,086.72	105.806155	52,903.08	816.36	0.02	
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
	10,000.000	Local	115.538800	11,553.88	113.346104	11,334.61	-219.27	0.00	
		Base	115.538800	11,553.88	113.346104	11,334.61	-219.27	0.00	
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.700000	09 Mar 2023		
	440,000.000	Local	99.266966	436,774.65	104.093802	458,012.73	21,238.08	0.16	
		Base	99.266966	436,774.65	104.093802	458,012.73	21,238.08	0.16	
126650CW8	CVS HEALTH CORP SR UNSECURED 03/25 4.1					4.100000	25 Mar 2025		
	120,000.000	Local	99.325633	119,190.76	106.846483	128,215.78	9,025.02	0.04	
		Base	99.325633	119,190.76	106.846483	128,215.78	9,025.02	0.04	
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3					4.300000	25 Mar 2028		
	550,000.000	Local	98.797251	543,384.88	108.133530	594,734.42	51,349.54	0.20	
		Base	98.797251	543,384.88	108.133530	594,734.42	51,349.54	0.20	
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05					5.050000	25 Mar 2048		
	100,000.000	Local	104.232160	104,232.16	113.492875	113,492.88	9,260.72	0.04	
		Base	104.232160	104,232.16	113.492875	113,492.88	9,260.72	0.04	
126685AD8	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2005 C 2A					2.207500	15 Jul 2035		
	46,017.760	Local	95.417726	43,909.10	97.053730	44,661.95	752.85	0.02	
Original Face:	2,010,000.000	Base	95.417726	43,909.10	97.053730	44,661.95	752.85	0.02	
151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875					3.875000	15 Aug 2025		
	420,000.000	Local	98.051726	411,817.25	107.939958	453,347.82	41,530.57	0.16	
		Base	98.051726	411,817.25	107.939958	453,347.82	41,530.57	0.16	
151020AU8	CELGENE CORP SR UNSECURED 08/45 5					5.000000	15 Aug 2045		
	100,000.000	Local	96.410800	96,410.80	125.390864	125,390.86	28,980.06	0.04	
		Base	96.410800	96,410.80	125.390864	125,390.86	28,980.06	0.04	
151020AV6	CELGENE CORP SR UNSECURED 08/21 2.25					2.250000	15 Aug 2021		
	10,000.000	Local	98.004400	9,800.44	100.003965	10,000.40	199.96	0.00	
		Base	98.004400	9,800.44	100.003965	10,000.40	199.96	0.00	

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152314LE8	CENTEX HOME EQUITY CXHE 2004 D AF5					5.850000	25 Sep 2034		
	1,009,303.290	Local	100.941997	1,018,810.90	101.243150	1,021,850.44	3,039.54	0.35	
Original Face:	2,960,000.000	Base	100.941997	1,018,810.90	101.243150	1,021,850.44	3,039.54	0.35	
161175AX2	CHARTER COMM OPT LLC/CAP SR SECURED 07/20 3.579					3.579000	23 Jul 2020		
	20,000.000	Local	100.092900	20,018.58	100.895621	20,179.12	160.54	0.01	
		Base	100.092900	20,018.58	100.895621	20,179.12	160.54	0.01	
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2					4.200000	15 Mar 2028		
	50,000.000	Local	95.261520	47,630.76	105.166194	52,583.10	4,952.34	0.02	
		Base	95.261520	47,630.76	105.166194	52,583.10	4,952.34	0.02	
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375					5.375000	01 Apr 2038		
	170,000.000	Local	95.505859	162,359.96	111.703301	189,895.61	27,535.65	0.07	
		Base	95.505859	162,359.96	111.703301	189,895.61	27,535.65	0.07	
161175BR4	CHARTER COMM OPT LLC/CAP SR SECURED 03/29 5.05					5.050000	30 Mar 2029		
	630,000.000	Local	100.046503	630,292.97	111.877150	704,826.05	74,533.08	0.24	
		Base	100.046503	630,292.97	111.877150	704,826.05	74,533.08	0.24	
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
	20,000.000	Local	99.803300	19,960.66	104.572351	20,914.47	953.81	0.01	
		Base	99.803300	19,960.66	104.572351	20,914.47	953.81	0.01	
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9					3.900000	15 May 2027		
	280,000.000	Local	95.130046	266,364.13	101.816460	285,086.09	18,721.96	0.10	
		Base	95.130046	266,364.13	101.816460	285,086.09	18,721.96	0.10	
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.900000	01 Apr 2022		
	60,000.000	Local	98.641750	59,185.05	102.186079	61,311.65	2,126.60	0.02	
		Base	98.641750	59,185.05	102.186079	61,311.65	2,126.60	0.02	
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
	70,000.000	Local	98.438086	68,906.66	109.040245	76,328.17	7,421.51	0.03	
		Base	98.438086	68,906.66	109.040245	76,328.17	7,421.51	0.03	
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125000	15 Jul 2039		
	80,000.000	Local	144.097763	115,278.21	163.949282	131,159.43	15,881.22	0.05	
		Base	144.097763	115,278.21	163.949282	131,159.43	15,881.22	0.05	

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172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.500000	13 Sep 2025		
	200,000.000	Local		104.882900	209,765.80	113.368151	226,736.30	16,970.50	0.08
		Base		104.882900	209,765.80	113.368151	226,736.30	16,970.50	0.08
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.650000	30 Jul 2045		
	35,000.000	Local		109.668400	38,383.94	120.469792	42,164.43	3,780.49	0.01
		Base		109.668400	38,383.94	120.469792	42,164.43	3,780.49	0.01
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.450000	29 Sep 2027		
	170,000.000	Local		100.708182	171,203.91	109.107518	185,482.78	14,278.87	0.06
		Base		100.708182	171,203.91	109.107518	185,482.78	14,278.87	0.06
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
	50,000.000	Local		100.000000	50,000.00	104.579035	52,289.52	2,289.52	0.02
		Base		100.000000	50,000.00	104.579035	52,289.52	2,289.52	0.02
172967LW9	CITIGROUP INC SR UNSECURED 04/29 VAR					4.075000	23 Apr 2029		
	610,000.000	Local		97.422202	594,275.43	108.884756	664,197.01	69,921.58	0.23
		Base		97.422202	594,275.43	108.884756	664,197.01	69,921.58	0.23
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65					4.650000	23 Jul 2048		
	260,000.000	Local		99.391669	258,418.34	122.380952	318,190.48	59,772.14	0.11
		Base		99.391669	258,418.34	122.380952	318,190.48	59,772.14	0.11
195325DP7	REPUBLIC OF COLOMBIA SR UNSECURED 03/29 4.5					4.500000	15 Mar 2029		
	200,000.000	Local		100.405190	200,810.38	111.150000	222,300.00	21,489.62	0.08
		Base		100.405190	200,810.38	111.150000	222,300.00	21,489.62	0.08
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2					5.200000	15 May 2049		
	650,000.000	Local		99.707778	648,100.56	120.750000	784,875.00	136,774.44	0.27
		Base		99.707778	648,100.56	120.750000	784,875.00	136,774.44	0.27
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.050000	15 Mar 2033		
	10,000.000	Local		129.217500	12,921.75	143.994718	14,399.47	1,477.72	0.00
		Base		129.217500	12,921.75	143.994718	14,399.47	1,477.72	0.00
20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65					5.650000	15 Jun 2035		
	10,000.000	Local		122.031700	12,203.17	130.487101	13,048.71	845.54	0.00
		Base		122.031700	12,203.17	130.487101	13,048.71	845.54	0.00

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20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15					3.150000	01 Mar 2026		
	10,000.000	Local		95.539300	9,553.93	104.708454	10,470.85	916.92	0.00
		Base		95.539300	9,553.93	104.708454	10,470.85	916.92	0.00
20030NBW0	COMCAST CORP COMPANY GUAR 01/27 2.35					2.350000	15 Jan 2027		
	60,000.000	Local		94.893600	56,936.16	99.576015	59,745.61	2,809.45	0.02
		Base		94.893600	56,936.16	99.576015	59,745.61	2,809.45	0.02
20030NCR0	COMCAST CORP COMPANY GUAR 04/24 3.7					3.700000	15 Apr 2024		
	50,000.000	Local		99.767660	49,883.83	106.631439	53,315.72	3,431.89	0.02
		Base		99.767660	49,883.83	106.631439	53,315.72	3,431.89	0.02
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95					3.950000	15 Oct 2025		
	60,000.000	Local		99.888617	59,933.17	108.846005	65,307.60	5,374.43	0.02
		Base		99.888617	59,933.17	108.846005	65,307.60	5,374.43	0.02
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
	250,000.000	Local		99.828488	249,571.22	112.172608	280,431.52	30,860.30	0.10
		Base		99.828488	249,571.22	112.172608	280,431.52	30,860.30	0.10
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25					4.250000	15 Oct 2030		
	230,000.000	Local		99.348265	228,501.01	113.749305	261,623.40	33,122.39	0.09
		Base		99.348265	228,501.01	113.749305	261,623.40	33,122.39	0.09
200447AF7	COMISION FEDERAL DE ELEC SR UNSECURED 144A 02/27 4.75					4.750000	23 Feb 2027		
	290,000.000	Local		98.642279	286,062.61	105.001000	304,502.90	18,440.29	0.10
		Base		98.642279	286,062.61	105.001000	304,502.90	18,440.29	0.10
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3					4.300000	15 Aug 2028		
	90,000.000	Local		99.131156	89,218.04	107.702756	96,932.48	7,714.44	0.03
		Base		99.131156	89,218.04	107.702756	96,932.48	7,714.44	0.03
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8					3.800000	01 Jun 2024		
	40,000.000	Local		98.077600	39,231.04	101.905454	40,762.18	1,531.14	0.01
		Base		98.077600	39,231.04	101.905454	40,762.18	1,531.14	0.01
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375					4.375000	15 Jan 2028		
	60,000.000	Local		96.277600	57,766.56	103.278081	61,966.85	4,200.29	0.02
		Base		96.277600	57,766.56	103.278081	61,966.85	4,200.29	0.02

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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625000	01 Dec 2023		
	400,000.000	Local		102.598843	410,395.37	107.348120	429,392.48	18,997.11	0.15
		Base		102.598843	410,395.37	107.348120	429,392.48	18,997.11	0.15
21987BAW8	CODELCO INC SR UNSECURED 144A 08/27 3.625					3.625000	01 Aug 2027		
	230,000.000	Local		94.197417	216,654.06	105.291000	242,169.30	25,515.24	0.08
		Base		94.197417	216,654.06	105.291000	242,169.30	25,515.24	0.08
21H0306A7	GNMA II TBA 30 YR 3 JUMBOS					3.000000	21 Oct 2049		
	400,000.000	Local		102.258790	409,035.16	102.613281	410,453.12	1,417.96	0.14
Original Face:	400,000.000	Base		102.258790	409,035.16	102.613281	410,453.12	1,417.96	0.14
21H0326A3	GNMA II TBA 30 YR 3.5 JUMBOS					3.500000	21 Oct 2049		
	800,000.000	Local		103.349285	826,794.28	103.595703	828,765.62	1,971.34	0.29
Original Face:	800,000.000	Base		103.349285	826,794.28	103.595703	828,765.62	1,971.34	0.29
21H0406A6	GNMA II TBA 30 YR 4 JUMBOS					4.000000	21 Oct 2049		
	100,000.000	Local		103.875000	103,875.00	103.994141	103,994.14	119.14	0.04
Original Face:	100,000.000	Base		103.875000	103,875.00	103.994141	103,994.14	119.14	0.04
21H0426A2	GNMA II TBA 30 YR 4.5 JUMBOS					4.500000	21 Oct 2049		
	300,000.000	Local		104.351563	313,054.69	104.498591	313,495.77	441.08	0.11
Original Face:	300,000.000	Base		104.351563	313,054.69	104.498591	313,495.77	441.08	0.11
22540VCP5	CREDIT SUISSE FIRST BOSTON MOR CSFB 2001 HE22 A1					2.498380	25 Feb 2032		
	232,970.300	Local		96.774791	225,456.52	98.012950	228,341.06	2,884.54	0.08
Original Face:	16,100,000.000	Base		96.774791	225,456.52	98.012950	228,341.06	2,884.54	0.08
225433AF8	CRED SUIS GP FUN LTD COMPANY GUAR 05/45 4.875					4.875000	15 May 2045		
	250,000.000	Local		101.787056	254,467.64	122.401241	306,003.10	51,535.46	0.11
		Base		101.787056	254,467.64	122.401241	306,003.10	51,535.46	0.11
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625					5.625000	25 Sep 2048		
	280,000.000	Local		97.283846	272,394.77	115.500000	323,400.00	51,005.23	0.11
		Base		97.283846	272,394.77	115.500000	323,400.00	51,005.23	0.11
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5					5.000000	12 Jan 2022		
	200,000.000	Local		99.783585	199,567.17	105.134919	210,269.84	10,702.67	0.07
		Base		99.783585	199,567.17	105.134919	210,269.84	10,702.67	0.07

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY  
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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
23636AAU5	DANSKE BANK A/S 09/22 1					3.001000	20 Sep 2022		
	200,000.000	Local		100.125765	200,251.53	100.366461	200,732.92	481.39	0.07
		Base		100.125765	200,251.53	100.366461	200,732.92	481.39	0.07
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.700000	15 Jan 2020		
	110,000.000	Local		99.639764	109,603.74	99.867886	109,854.67	250.93	0.04
		Base		99.639764	109,603.74	99.867886	109,854.67	250.93	0.04
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.750000	15 May 2042		
	10,000.000	Local		89.941700	8,994.17	109.832734	10,983.27	1,989.10	0.00
		Base		89.941700	8,994.17	109.832734	10,983.27	1,989.10	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.000000	15 Jun 2045		
	90,000.000	Local		97.814367	88,032.93	115.632503	104,069.25	16,036.32	0.04
		Base		97.814367	88,032.93	115.632503	104,069.25	16,036.32	0.04
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.850000	15 Dec 2025		
	60,000.000	Local		108.333550	65,000.13	118.859885	71,315.93	6,315.80	0.02
		Base		108.333550	65,000.13	118.859885	71,315.93	6,315.80	0.02
25245BAB3	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875					2.875000	11 May 2022		
	10,000.000	Local		102.233100	10,223.31	102.282513	10,228.25	4.94	0.00
		Base		102.233100	10,223.31	102.282513	10,228.25	4.94	0.00
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A					4.250000	20 Dec 2038		
	450,223.840	Local		99.989119	450,174.85	106.009400	477,279.59	27,104.74	0.16
Original Face:	500,000.000	Base		99.989119	450,174.85	106.009400	477,279.59	27,104.74	0.16
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.550000	15 Sep 2021		
	110,000.000	Local		100.530518	110,583.57	102.353706	112,589.08	2,005.51	0.04
		Base		100.530518	110,583.57	102.353706	112,589.08	2,005.51	0.04
26441CAW5	DUKE ENERGY CORP SR UNSECURED 08/22 2.4					2.400000	15 Aug 2022		
	130,000.000	Local		97.050738	126,165.96	101.007962	131,310.35	5,144.39	0.05
		Base		97.050738	126,165.96	101.007962	131,310.35	5,144.39	0.05
26441CAX3	DUKE ENERGY CORP SR UNSECURED 08/27 3.15					3.150000	15 Aug 2027		
	70,000.000	Local		94.438500	66,106.95	103.909488	72,736.64	6,629.69	0.03
		Base		94.438500	66,106.95	103.909488	72,736.64	6,629.69	0.03

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.150000	15 Jan 2026		
	50,000.000	Local	102.332980	51,166.49	110.596118	55,298.06	4,131.57	0.02	
		Base	102.332980	51,166.49	110.596118	55,298.06	4,131.57	0.02	
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.750000	02 Nov 2022		
	90,000.000	Local	98.042200	88,237.98	101.754077	91,578.67	3,340.69	0.03	
		Base	98.042200	88,237.98	101.754077	91,578.67	3,340.69	0.03	
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.150000	02 Nov 2042		
	30,000.000	Local	96.037167	28,811.15	110.744816	33,223.44	4,412.29	0.01	
		Base	96.037167	28,811.15	110.744816	33,223.44	4,412.29	0.01	
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875000	28 May 2045		
	510,000.000	Local	97.657192	498,051.68	116.626000	594,792.60	96,740.92	0.20	
		Base	97.657192	498,051.68	116.626000	594,792.60	96,740.92	0.20	
283695BK9	EL PASO NATURAL GAS COMPANY GUAR 06/32 8.375					8.375000	15 Jun 2032		
	50,000.000	Local	125.012840	62,506.42	138.192508	69,096.25	6,589.83	0.02	
		Base	125.012840	62,506.42	138.192508	69,096.25	6,589.83	0.02	
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5					2.500000	11 Oct 2022		
	390,000.000	Local	96.946321	378,090.65	101.000000	393,900.00	15,809.35	0.14	
		Base	96.946321	378,090.65	101.000000	393,900.00	15,809.35	0.14	
29278NAG8	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/29 5.25					5.250000	15 Apr 2029		
	40,000.000	Local	99.800250	39,920.10	112.872378	45,148.95	5,228.85	0.02	
		Base	99.800250	39,920.10	112.872378	45,148.95	5,228.85	0.02	
29379VAV5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7					5.700000	15 Feb 2042		
	70,000.000	Local	114.247429	79,973.20	125.660449	87,962.31	7,989.11	0.03	
		Base	114.247429	79,973.20	125.660449	87,962.31	7,989.11	0.03	
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15					4.150000	16 Oct 2028		
	30,000.000	Local	99.689733	29,906.92	110.744196	33,223.26	3,316.34	0.01	
		Base	99.689733	29,906.92	110.744196	33,223.26	3,316.34	0.01	
29425AAD5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC33 A4					3.778000	10 Sep 2058		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25				4.250000	03 Nov 2026		
		260,000.000	Local 97.886158	254,504.01	107.576000	279,697.60	25,193.59	0.10
			Base 97.886158	254,504.01	107.576000	279,697.60	25,193.59	0.10
294751DD1	EQUITY ONE ABS INC EQABS 2003 4 AV1				2.678380	25 Oct 2034		
		861,995.740	Local 98.587766	849,822.34	99.469650	857,424.15	7,601.81	0.29
Original Face:		12,365,000.000	Base 98.587766	849,822.34	99.469650	857,424.15	7,601.81	0.29
30216JAA3	EXPORT IMPORT BK INDIA SR UNSECURED 144A 08/26 3.375				3.375000	05 Aug 2026		
		230,000.000	Local 91.939391	211,460.60	102.639563	236,070.99	24,610.39	0.08
			Base 91.939391	211,460.60	102.639563	236,070.99	24,610.39	0.08
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043				3.043000	01 Mar 2026		
		70,000.000	Local 97.130414	67,991.29	104.787619	73,351.33	5,360.04	0.03
			Base 97.130414	67,991.29	104.787619	73,351.33	5,360.04	0.03
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114000	01 Mar 2046		
		60,000.000	Local 100.081267	60,048.76	118.377156	71,026.29	10,977.53	0.02
			Base 100.081267	60,048.76	118.377156	71,026.29	10,977.53	0.02
30231GBE1	EXXON MOBIL CORPORATION SR UNSECURED 08/29 2.44				2.440000	16 Aug 2029		
		130,000.000	Local 100.000000	130,000.00	100.640064	130,832.08	832.08	0.05
			Base 100.000000	130,000.00	100.640064	130,832.08	832.08	0.05
30711XAP9	FANNIE MAE CAS CAS 2014 C04 1M2				6.918380	25 Nov 2024		
		639,543.960	Local 111.212253	711,251.25	109.147970	698,049.25	-13,202.00	0.24
Original Face:		907,000.000	Base 111.212253	711,251.25	109.147970	698,049.25	-13,202.00	0.24
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2				6.268380	25 Jan 2029		
		780,000.000	Local 110.464145	861,620.33	105.622600	823,856.28	-37,764.05	0.28
Original Face:		780,000.000	Base 110.464145	861,620.33	105.622600	823,856.28	-37,764.05	0.28
3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4				4.000000	01 Jul 2047		
		73,937.750	Local 105.244926	77,815.73	104.939348	77,589.79	-225.94	0.03
Original Face:		100,000.010	Base 105.244926	77,815.73	104.939348	77,589.79	-225.94	0.03
3128MJ5M8	FED HM LN PC POOL G08851 FG 12/48 FIXED 3.5				3.500000	01 Dec 2048		
		979,839.180	Local 100.260682	982,393.44	102.749888	1,006,783.66	24,390.22	0.35
Original Face:		1,111,727.000	Base 100.260682	982,393.44	102.749888	1,006,783.66	24,390.22	0.35

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3128MJ6S4	FED HM LN PC POOL G08880 FG 04/49 FIXED 3					3.000000	01 Apr 2049		
	659,589.330	Local	98.052138	646,741.44	101.555380	669,848.45	23,107.01	0.23	
Original Face:	705,442.000	Base	98.052138	646,741.44	101.555380	669,848.45	23,107.01	0.23	
3128MJXW5	FED HM LN PC POOL G08692 FG 02/46 FIXED 3					3.000000	01 Feb 2046		
	33,427.230	Local	98.056435	32,777.55	102.476382	34,255.02	1,477.47	0.01	
Original Face:	49,504.000	Base	98.056435	32,777.55	102.476382	34,255.02	1,477.47	0.01	
3128MJZY9	FED HM LN PC POOL G08758 FG 04/47 FIXED 4					4.000000	01 Apr 2047		
	0.000	Local	0.000000	0.87	0.000000	0.00	-0.87	0.00	
		Base	0.000000	0.87	0.000000	0.00	-0.87	0.00	
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3					3.000000	01 Apr 2038		
	263,921.000	Local	97.929843	258,457.42	102.485331	270,480.31	12,022.89	0.09	
Original Face:	300,000.000	Base	97.929843	258,457.42	102.485331	270,480.31	12,022.89	0.09	
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.000000	01 Feb 2038		
	260,061.560	Local	97.930817	254,680.41	102.407169	266,321.68	11,641.27	0.09	
Original Face:	300,000.000	Base	97.930817	254,680.41	102.407169	266,321.68	11,641.27	0.09	
3130AA3R7	FEDERAL HOME LOAN BANK BONDS 11/19 1.375					1.375000	15 Nov 2019		
	90,000.000	Local	99.998889	89,999.00	99.932074	89,938.87	-60.13	0.03	
		Base	99.998889	89,999.00	99.932074	89,938.87	-60.13	0.03	
3130ADN32	FEDERAL HOME LOAN BANK BONDS 02/20 2.125					2.125000	11 Feb 2020		
	10,000.000	Local	99.966600	9,996.66	100.072407	10,007.24	10.58	0.00	
		Base	99.966600	9,996.66	100.072407	10,007.24	10.58	0.00	
3132A5H81	FED HM LN PC POOL ZS4755 FR 02/48 FIXED 3.5					3.500000	01 Feb 2048		
	342,962.550	Local	100.395635	344,319.43	103.439783	354,759.72	10,440.29	0.12	
Original Face:	400,000.000	Base	100.395635	344,319.43	103.439783	354,759.72	10,440.29	0.12	
3132ADWH7	FED HM LN PC POOL ZT1548 FR 11/48 FIXED 3					3.000000	01 Nov 2048		
	3,644,501.980	Local	99.938397	3,642,256.85	101.570364	3,701,733.93	59,477.08	1.27	
Original Face:	3,874,587.000	Base	99.938397	3,642,256.85	101.570364	3,701,733.93	59,477.08	1.27	
3132L7L49	FED HM LN PC POOL V82147 FG 12/45 FIXED 4.5					4.500000	01 Dec 2045		
	55,908.140	Local	106.392092	59,481.84	106.462782	59,521.36	39.52	0.02	
Original Face:	162,728.000	Base	106.392092	59,481.84	106.462782	59,521.36	39.52	0.02	

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3132L9WV3	FED HM LN PC POOL V84260 FG 06/48 FIXED 3.5					3.500000	01 Jun 2048			
			537,517.390	Local	100.751135	541,554.87	104.431544	561,337.71	19,782.84	0.19
Original Face:			600,000.000	Base	100.751135	541,554.87	104.431544	561,337.71	19,782.84	0.19
3132LA2Q4	FED HM LN PC POOL V85283 FG 03/49 FIXED 3.5					3.500000	01 Mar 2049			
			191,886.980	Local	100.925357	193,662.62	103.840334	199,256.08	5,593.46	0.07
Original Face:			200,000.000	Base	100.925357	193,662.62	103.840334	199,256.08	5,593.46	0.07
3132VNKS1	FED HM LN PC POOL Q62104 FG 03/49 FIXED 3					3.000000	01 Mar 2049			
			96,382.730	Local	97.806869	94,268.93	101.577241	97,902.92	3,633.99	0.03
Original Face:			100,000.000	Base	97.806869	94,268.93	101.577241	97,902.92	3,633.99	0.03
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5					3.500000	01 Jun 2046			
			69,004.740	Local	100.719443	69,501.19	104.708846	72,254.07	2,752.88	0.02
Original Face:			100,000.000	Base	100.719443	69,501.19	104.708846	72,254.07	2,752.88	0.02
3132WKL3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3					3.000000	01 Jan 2047			
			77,884.950	Local	99.864916	77,779.74	102.917983	80,157.62	2,377.88	0.03
Original Face:			100,000.000	Base	99.864916	77,779.74	102.917983	80,157.62	2,377.88	0.03
3132WLNH5	FED HM LN PC POOL Q46691 FG 02/47 FIXED 4.5					4.500000	01 Feb 2047			
			33,196.420	Local	106.425151	35,329.34	105.524645	35,030.40	-298.94	0.01
Original Face:			225,631.000	Base	106.425151	35,329.34	105.524645	35,030.40	-298.94	0.01
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5					3.500000	01 Jun 2047			
			80,106.620	Local	100.582124	80,572.94	104.244006	83,506.35	2,933.41	0.03
Original Face:			100,000.000	Base	100.582124	80,572.94	104.244006	83,506.35	2,933.41	0.03
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3					3.000000	01 Oct 2046			
			2,316,371.960	Local	97.404368	2,256,247.47	102.918640	2,383,978.52	127,731.05	0.82
Original Face:			3,100,000.000	Base	97.404368	2,256,247.47	102.918640	2,383,978.52	127,731.05	0.82
3132XV5K5	FED HM LN PC POOL Q53549 FG 01/48 FIXED 3.5					3.500000	01 Jan 2048			
			313,250.860	Local	96.858425	303,409.85	103.285644	323,543.17	20,133.32	0.11
Original Face:			348,522.000	Base	96.858425	303,409.85	103.285644	323,543.17	20,133.32	0.11
3132XWC90	FED HM LN PC POOL Q53695 FG 01/48 FIXED 3.5					3.500000	01 Jan 2048			
			589,836.410	Local	96.858427	571,306.27	103.478002	610,350.93	39,044.66	0.21
Original Face:			665,075.000	Base	96.858427	571,306.27	103.478002	610,350.93	39,044.66	0.21

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
3132XYUX3	FED HM LN PC POOL Q55997 FG 05/48 FIXED 4					4.000000	01 May 2048		
	170,087.250	Local	101.303690	172,304.66	104.413049	177,593.28		5,288.62	0.06
Original Face:	200,000.000	Base	101.303690	172,304.66	104.413049	177,593.28		5,288.62	0.06
3132Y1A81	FED HM LN PC POOL Q57230 FG 07/48 FIXED 4					4.000000	01 Jul 2048		
	84,221.680	Local	101.982221	85,891.14	104.217138	87,773.42		1,882.28	0.03
Original Face:	100,000.000	Base	101.982221	85,891.14	104.217138	87,773.42		1,882.28	0.03
3132Y33H5	FED HM LN PC POOL Q59799 FG 11/48 FIXED 5					5.000000	01 Nov 2048		
	534,922.340	Local	104.151519	557,129.74	107.190360	573,385.18		16,255.44	0.20
Original Face:	700,000.000	Base	104.151519	557,129.74	107.190360	573,385.18		16,255.44	0.20
3132Y3UA0	FED HM LN PC POOL Q59576 FG 11/48 FIXED 4					4.000000	01 Nov 2048		
	4,864,619.240	Local	99.695860	4,849,823.97	104.093243	5,063,739.93		213,915.96	1.74
Original Face:	5,100,000.000	Base	99.695860	4,849,823.97	104.093243	5,063,739.93		213,915.96	1.74
31334XX20	FED HM LN PC POOL QA1597 FR 08/49 FIXED 3					3.000000	01 Aug 2049		
	99,554.130	Local	100.801082	100,351.64	101.524604	101,071.94		720.30	0.03
Original Face:	100,000.000	Base	100.801082	100,351.64	101.524604	101,071.94		720.30	0.03
31334YVU8	FED HM LN PC POOL QA2427 FR 09/49 FIXED 3					3.000000	01 Sep 2049		
	100,000.000	Local	101.984380	101,984.38	101.955639	101,955.64		-28.74	0.04
Original Face:	100,000.000	Base	101.984380	101,984.38	101.955639	101,955.64		-28.74	0.04
31335B4Y9	FED HM LN PC POOL G61739 FG 09/48 FIXED 3					3.000000	01 Sep 2048		
	186,183.370	Local	101.384307	188,760.72	102.912619	191,606.18		2,845.46	0.07
Original Face:	200,000.000	Base	101.384307	188,760.72	102.912619	191,606.18		2,845.46	0.07
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3					3.000000	01 May 2047		
	1,107,911.340	Local	97.075478	1,075,510.23	102.825192	1,139,211.96		63,701.73	0.39
Original Face:	1,400,000.000	Base	97.075478	1,075,510.23	102.825192	1,139,211.96		63,701.73	0.39
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3					3.000000	01 Sep 2047		
	94,363.610	Local	95.638403	90,247.85	102.711409	96,922.19		6,674.34	0.03
Original Face:	100,000.000	Base	95.638403	90,247.85	102.711409	96,922.19		6,674.34	0.03
3133KGGL6	FED HM LN PC POOL RA1103 FR 07/49 FIXED 3					3.000000	01 Jul 2049		
	98,695.180	Local	101.213281	99,892.63	102.148890	100,816.03		923.40	0.03
Original Face:	100,000.000	Base	101.213281	99,892.63	102.148890	100,816.03		923.40	0.03

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3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3						3.000000	01 Sep 2049		
		198,973.890	Local	101.936631	202,827.28	102.859145	204,662.84		1,835.56	0.07
Original Face:		200,000.000	Base	101.936631	202,827.28	102.859145	204,662.84		1,835.56	0.07
3133KGP28	FED HM LN PC POOL RA1341 FR 09/49 FIXED 3						3.000000	01 Sep 2049		
		99,892.360	Local	101.999092	101,889.30	102.303136	102,193.02		303.72	0.04
Original Face:		100,000.000	Base	101.999092	101,889.30	102.303136	102,193.02		303.72	0.04
3133KGP44	FED HM LN PC POOL RA1343 FR 09/49 FIXED 3						3.000000	01 Sep 2049		
		99,826.690	Local	102.664077	102,486.15	102.179555	102,002.47		-483.68	0.04
Original Face:		100,000.000	Base	102.664077	102,486.15	102.179555	102,002.47		-483.68	0.04
3133KGP51	FED HM LN PC POOL RA1344 FR 09/49 FIXED 3						3.000000	01 Sep 2049		
		185,699.950	Local	101.835940	189,109.29	102.080697	189,563.80		454.51	0.07
Original Face:		186,000.000	Base	101.835940	189,109.29	102.080697	189,563.80		454.51	0.07
3133KGPZ5	FED HM LN PC POOL RA1340 FR 09/49 FIXED 3						3.000000	01 Sep 2049		
		299,416.630	Local	102.550252	307,052.51	102.179571	305,942.63		-1,109.88	0.11
Original Face:		300,000.000	Base	102.550252	307,052.51	102.179571	305,942.63		-1,109.88	0.11
3133KQGQD3	FED HM LN PC POOL RA1352 FR 09/49 FIXED 3						3.000000	01 Sep 2049		
		299,670.500	Local	101.659056	304,642.20	101.635125	304,570.49		-71.71	0.10
Original Face:		300,000.000	Base	101.659056	304,642.20	101.635125	304,570.49		-71.71	0.10
3133KQGQ6	FED HM LN PC POOL RA1355 FR 09/49 FIXED 3						3.000000	01 Sep 2049		
		399,503.240	Local	102.199306	408,289.54	101.635113	406,035.57		-2,253.97	0.14
Original Face:		400,000.000	Base	102.199306	408,289.54	101.635113	406,035.57		-2,253.97	0.14
3133KGTS7	FED HM LN PC POOL RA1461 FR 10/49 FIXED 3						3.000000	01 Oct 2049		
		384,000.000	Local	101.847656	391,095.00	102.010507	391,720.35		625.35	0.13
Original Face:		384,000.000	Base	101.847656	391,095.00	102.010507	391,720.35		625.35	0.13
3133KGUS5	FED HM LN PC POOL RA1493 10/49 3						3.000000	01 Oct 2049		
		300,000.000	Local	102.054687	306,164.06	102.303107	306,909.32		745.26	0.11
Original Face:		300,000.000	Base	102.054687	306,164.06	102.303107	306,909.32		745.26	0.11
3133KGVU8	FED HM LN PC POOL RA1496 FR 10/49 FIXED 3						3.000000	01 Oct 2049		
		300,000.000	Local	101.921877	305,765.63	102.179549	306,538.65		773.02	0.11
Original Face:		300,000.000	Base	101.921877	305,765.63	102.179549	306,538.65		773.02	0.11

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3136A5LM6	FANNIE MAE FNR 2012 35 SC					4.481620	25 Apr 2042		
	22,571.520	Local		14.020589	3,164.66	16.485240	3,720.97	556.31	0.00
Original Face:	100,000.000	Base		14.020589	3,164.66	16.485240	3,720.97	556.31	0.00
3136AETS6	FANNIE MAE FNR 2013 54 BS					4.131620	25 Jun 2043		
	150,062.610	Local		16.226074	24,349.27	20.854930	31,295.45	6,946.18	0.01
Original Face:	300,000.000	Base		16.226074	24,349.27	20.854930	31,295.45	6,946.18	0.01
3136AHGQ7	FANNIE MAE FNR 2013 124 SB					3.931620	25 Dec 2043		
	111,111.570	Local		15.550901	17,278.85	18.498900	20,554.42	3,275.57	0.01
Original Face:	200,000.000	Base		15.550901	17,278.85	18.498900	20,554.42	3,275.57	0.01
3136AX4N2	FANNIE MAE FNR 2017 76 SB					4.081620	25 Oct 2057		
	71,852.240	Local		13.131351	9,435.17	19.611540	14,091.33	4,656.16	0.00
Original Face:	100,000.000	Base		13.131351	9,435.17	19.611540	14,091.33	4,656.16	0.00
3136AY7L1	FANNIEMAE ACES FNA 2018 M1 A2					2.986000	25 Dec 2027		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2					3.610000	25 Feb 2031		
	130,000.000	Local		103.446769	134,480.80	111.656050	145,152.87	10,672.07	0.05
Original Face:	130,000.000	Base		103.446769	134,480.80	111.656050	145,152.87	10,672.07	0.05
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2					3.673235	25 Sep 2028		
	550,000.000	Local		101.141385	556,277.62	110.471700	607,594.35	51,316.73	0.21
Original Face:	550,000.000	Base		101.141385	556,277.62	110.471700	607,594.35	51,316.73	0.21
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2					3.273000	25 Jan 2029		
	240,000.000	Local		101.432913	243,438.99	108.845810	261,229.94	17,790.95	0.09
Original Face:	240,000.000	Base		101.432913	243,438.99	108.845810	261,229.94	17,790.95	0.09
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2					3.450000	01 Jan 2029		
	270,000.000	Local		102.545759	276,873.55	110.645740	298,743.50	21,869.95	0.10
Original Face:	270,000.000	Base		102.545759	276,873.55	110.645740	298,743.50	21,869.95	0.10
3137AJYN8	FREDDIE MAC FHR 3973 SA					4.462500	15 Dec 2041		
	85,018.890	Local		12.341881	10,492.93	21.727980	18,472.89	7,979.96	0.01
Original Face:	300,000.000	Base		12.341881	10,492.93	21.727980	18,472.89	7,979.96	0.01

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3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
	67,466.550	Local		96.245725	64,933.67	99.930840	67,419.89	2,486.22	0.02
Original Face:	100,000.000	Base		96.245725	64,933.67	99.930840	67,419.89	2,486.22	0.02
3137FLN91	FHLMC MULTIFAMILY STRUCTURED P FHMS K091 A2					3.505000	25 Mar 2029		
	300,000.000	Local		102.869850	308,609.55	110.831840	332,495.52	23,885.97	0.11
Original Face:	300,000.000	Base		102.869850	308,609.55	110.831840	332,495.52	23,885.97	0.11
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3					5.918380	25 Dec 2027		
	270,000.000	Local		109.349989	295,244.97	103.934290	280,622.58	-14,622.39	0.10
Original Face:	270,000.000	Base		109.349989	295,244.97	103.934290	280,622.58	-14,622.39	0.10
3138ERNP1	FNMA POOL AL9397 FN 10/46 FIXED VAR					3.000000	01 Oct 2046		
	77,529.060	Local		101.573513	78,748.99	102.429649	79,412.74	663.75	0.03
Original Face:	100,000.000	Base		101.573513	78,748.99	102.429649	79,412.74	663.75	0.03
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
	373,787.190	Local		98.346677	367,607.28	102.615109	383,562.13	15,954.85	0.13
Original Face:	500,000.000	Base		98.346677	367,607.28	102.615109	383,562.13	15,954.85	0.13
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	84,083.550	Local		95.491401	80,292.56	102.661472	86,321.41	6,028.85	0.03
Original Face:	100,000.000	Base		95.491401	80,292.56	102.661472	86,321.41	6,028.85	0.03
3138WHWE8	FNMA POOL AS7844 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
	76,625.550	Local		101.573483	77,831.24	102.429634	78,487.27	656.03	0.03
Original Face:	100,000.000	Base		101.573483	77,831.24	102.429634	78,487.27	656.03	0.03
3138WKUN3	FNMA POOL AS9588 FN 05/47 FIXED 4					4.000000	01 May 2047		
	79,547.200	Local		105.585263	83,990.12	105.558203	83,968.59	-21.53	0.03
Original Face:	100,000.000	Base		105.585263	83,990.12	105.558203	83,968.59	-21.53	0.03
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046		
	84,733.750	Local		95.523071	80,940.28	102.661437	86,988.89	6,048.61	0.03
Original Face:	100,000.000	Base		95.523071	80,940.28	102.661437	86,988.89	6,048.61	0.03
3140EVB0	FNMA POOL BC1509 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	75,261.130	Local		101.573415	76,445.30	102.399662	77,067.14	621.84	0.03
Original Face:	100,000.000	Base		101.573415	76,445.30	102.399662	77,067.14	621.84	0.03

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3140EXDX8	FNMA POOL BC2817 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
	149,365.490	Local		101.573463	151,715.70	102.627582	153,290.19	1,574.49	0.05
Original Face:	200,000.000	Base		101.573463	151,715.70	102.627582	153,290.19	1,574.49	0.05
3140F9WR2	FNMA POOL BD2455 FN 01/47 FIXED 3					3.000000	01 Jan 2047		
	78,882.590	Local		99.747612	78,683.50	102.614424	80,944.92	2,261.42	0.03
Original Face:	100,000.000	Base		99.747612	78,683.50	102.614424	80,944.92	2,261.42	0.03
3140FNJ39	FNMA POOL BE2981 FN 02/32 FIXED 3					3.000000	01 Feb 2032		
	250,461.500	Local		99.777842	249,905.08	102.637613	257,067.71	7,162.63	0.09
Original Face:	400,000.000	Base		99.777842	249,905.08	102.637613	257,067.71	7,162.63	0.09
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
	72,914.050	Local		102.091586	74,439.11	106.216772	77,446.95	3,007.84	0.03
Original Face:	100,000.000	Base		102.091586	74,439.11	106.216772	77,446.95	3,007.84	0.03
3140FXEF5	FNMA POOL BF0133 FN 08/56 FIXED 4					4.000000	01 Aug 2056		
	145,049.120	Local		105.213006	152,610.54	106.217063	154,066.92	1,456.38	0.05
Original Face:	200,000.000	Base		105.213006	152,610.54	106.217063	154,066.92	1,456.38	0.05
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057		
	152,390.790	Local		103.503552	157,729.88	105.255141	160,399.14	2,669.26	0.06
Original Face:	200,000.000	Base		103.503552	157,729.88	105.255141	160,399.14	2,669.26	0.06
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
	80,331.970	Local		101.959892	81,906.39	106.194866	85,308.43	3,402.04	0.03
Original Face:	100,000.000	Base		101.959892	81,906.39	106.194866	85,308.43	3,402.04	0.03
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
	60,961.180	Local		108.773534	66,309.63	108.099568	65,898.77	-410.86	0.02
Original Face:	100,000.000	Base		108.773534	66,309.63	108.099568	65,898.77	-410.86	0.02
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5					4.500000	01 Sep 2057		
	82,939.340	Local		104.730493	86,862.78	108.314467	89,835.30	2,972.52	0.03
Original Face:	100,000.000	Base		104.730493	86,862.78	108.314467	89,835.30	2,972.52	0.03
3140GQ4H6	FNMA POOL BH2623 FN 08/47 FIXED 4					4.000000	01 Aug 2047		
	389,475.740	Local		105.334088	410,250.72	104.747676	407,966.79	-2,283.93	0.14
Original Face:	500,000.010	Base		105.334088	410,250.72	104.747676	407,966.79	-2,283.93	0.14

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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
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3					3.000000	01 Dec 2037		
	253,402.600	Local		97.931864	248,161.89	102.839577	260,598.16	12,436.27	0.09
Original Face:	300,000.000	Base		97.931864	248,161.89	102.839577	260,598.16	12,436.27	0.09
3140HD3Q5	FNMA POOL BK0806 FN 04/48 FIXED 4					4.000000	01 Apr 2048		
	181,167.440	Local		102.303079	185,339.87	104.427877	189,189.31	3,849.44	0.07
Original Face:	200,000.000	Base		102.303079	185,339.87	104.427877	189,189.31	3,849.44	0.07
3140HRNX7	FNMA POOL BL0405 FN 11/28 FIXED 3.64					3.640000	01 Nov 2028		
	100,000.000	Local		108.037130	108,037.13	110.760641	110,760.64	2,723.51	0.04
Original Face:	100,000.000	Base		108.037130	108,037.13	110.760641	110,760.64	2,723.51	0.04
3140HSHW4	FNMA POOL BL1144 FN 01/29 FIXED 3.82					3.820000	01 Jan 2029		
	490,000.000	Local		102.348669	501,508.48	112.842085	552,926.22	51,417.74	0.19
Original Face:	490,000.000	Base		102.348669	501,508.48	112.842085	552,926.22	51,417.74	0.19
3140HSQV6	FNMA POOL BL1367 FN 01/29 FIXED 3.83					3.830000	01 Jan 2029		
	540,000.000	Local		101.982474	550,705.36	112.559273	607,820.07	57,114.71	0.21
Original Face:	540,000.000	Base		101.982474	550,705.36	112.559273	607,820.07	57,114.71	0.21
3140HTHS1	FNMA POOL BL2040 FN 05/29 FIXED 3.19					3.190000	01 May 2029		
	99,490.030	Local		101.361915	100,845.00	107.708273	107,158.99	6,313.99	0.04
Original Face:	100,000.000	Base		101.361915	100,845.00	107.708273	107,158.99	6,313.99	0.04
3140HTNT2	FNMA POOL BL2201 FN 05/29 FIXED 3.35					3.350000	01 May 2029		
	30,000.000	Local		101.810833	30,543.25	109.414827	32,824.45	2,281.20	0.01
Original Face:	30,000.000	Base		101.810833	30,543.25	109.414827	32,824.45	2,281.20	0.01
3140HTPK9	FNMA POOL BL2225 FN 04/29 FIXED 3.3					3.300000	01 Apr 2029		
	100,000.000	Local		101.507330	101,507.33	109.332570	109,332.57	7,825.24	0.04
Original Face:	100,000.000	Base		101.507330	101,507.33	109.332570	109,332.57	7,825.24	0.04
3140HTUD9	FNMA POOL BL2379 FN 05/29 FIXED 3.09					3.090000	01 May 2029		
	100,000.000	Local		100.286560	100,286.56	107.610608	107,610.61	7,324.05	0.04
Original Face:	100,000.000	Base		100.286560	100,286.56	107.610608	107,610.61	7,324.05	0.04
3140HTW39	FNMA POOL BL2465 FN 05/29 FIXED 3.24					3.240000	01 May 2029		
	140,000.000	Local		101.373607	141,923.05	108.610545	152,054.76	10,131.71	0.05
Original Face:	140,000.000	Base		101.373607	141,923.05	108.610545	152,054.76	10,131.71	0.05

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



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3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16					3.160000	01 May 2029		
	79,678.010	Local		100.705276	80,239.96	107.596990	85,731.14	5,491.18	0.03
Original Face:	80,000.000	Base		100.705276	80,239.96	107.596990	85,731.14	5,491.18	0.03
3140HTWS4	FNMA POOL BL2456 FN 05/29 FIXED 3.26					3.260000	01 May 2029		
	79,547.200	Local		101.415135	80,672.90	108.213044	86,080.45	5,407.55	0.03
Original Face:	80,000.000	Base		101.415135	80,672.90	108.213044	86,080.45	5,407.55	0.03
3140HTWT2	FNMA POOL BL2457 FN 05/29 FIXED 3.26					3.260000	01 May 2029		
	50,000.000	Local		101.381140	50,690.57	108.619005	54,309.50	3,618.93	0.02
Original Face:	50,000.000	Base		101.381140	50,690.57	108.619005	54,309.50	3,618.93	0.02
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	652,570.580	Local		97.090928	633,586.83	102.782583	670,728.90	37,142.07	0.23
Original Face:	800,000.000	Base		97.090928	633,586.83	102.782583	670,728.90	37,142.07	0.23
3140J72F1	FNMA POOL BM3473 FN 11/47 FIXED VAR					3.500000	01 Nov 2047		
	186,847.330	Local		98.504865	184,053.71	105.156313	196,481.76	12,428.05	0.07
Original Face:	200,000.000	Base		98.504865	184,053.71	105.156313	196,481.76	12,428.05	0.07
3140J9CR0	FNMA POOL BM4579 FN 04/47 FIXED VAR					3.000000	01 Apr 2047		
	282,648.260	Local		95.644399	270,337.23	102.655221	290,153.20	19,815.97	0.10
Original Face:	300,000.000	Base		95.644399	270,337.23	102.655221	290,153.20	19,815.97	0.10
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR					3.500000	01 Mar 2043		
	262,406.390	Local		102.075163	267,851.75	105.272400	276,241.50	8,389.75	0.10
Original Face:	300,000.000	Base		102.075163	267,851.75	105.272400	276,241.50	8,389.75	0.10
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR					3.500000	01 Dec 2046		
	363,163.260	Local		102.079828	370,716.43	105.029337	381,427.96	10,711.53	0.13
Original Face:	400,000.000	Base		102.079828	370,716.43	105.029337	381,427.96	10,711.53	0.13
3140J9PC9	FNMA POOL BM4918 FN 11/48 FIXED VAR					4.000000	01 Nov 2048		
	4,596,651.200	Local		100.570265	4,622,864.28	103.932888	4,777,432.34	154,568.06	1.64
Original Face:	5,000,000.000	Base		100.570265	4,622,864.28	103.932888	4,777,432.34	154,568.06	1.64
3140JAD39	FNMA POOL BM5521 FN 07/48 FIXED VAR					3.500000	01 Jul 2048		
	724,791.890	Local		100.582547	729,014.14	103.793269	752,285.20	23,271.06	0.26
Original Face:	800,000.000	Base		100.582547	729,014.14	103.793269	752,285.20	23,271.06	0.26

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3140JNA26	FNMA POOL BN5424 FN 04/49 FIXED 3.5					3.500000	01 Apr 2049		
	1,260,699.250	Local		101.187585	1,275,671.13	103.155419	1,300,479.59	24,808.46	0.45
Original Face:	1,300,000.000	Base		101.187585	1,275,671.13	103.155419	1,300,479.59	24,808.46	0.45
3140JSTQ2	FNMA POOL BN9558 FN 07/49 FIXED 3					3.000000	01 Jul 2049		
	98,845.660	Local		100.575534	99,414.55	101.542391	100,370.25	955.70	0.03
Original Face:	100,000.000	Base		100.575534	99,414.55	101.542391	100,370.25	955.70	0.03
3140JXNY0	FNMA POOL BO3106 FN 10/49 FIXED 3					3.000000	01 Oct 2049		
	100,000.000	Local		101.858700	101,858.70	101.832046	101,832.05	-26.65	0.04
Original Face:	100,000.000	Base		101.858700	101,858.70	101.832046	101,832.05	-26.65	0.04
3140JYGZ3	FNMA POOL BO3815 FN 08/49 FIXED 3					3.000000	01 Aug 2049		
	99,208.730	Local		100.801089	100,003.48	101.524604	100,721.27	717.79	0.03
Original Face:	100,000.000	Base		100.801089	100,003.48	101.524604	100,721.27	717.79	0.03
3140Q75U7	FNMA POOL CA0858 FN 12/47 FIXED 3.5					3.500000	01 Dec 2047		
	354,655.540	Local		101.835843	361,166.46	103.442383	366,864.14	5,697.68	0.13
Original Face:	400,000.000	Base		101.835843	361,166.46	103.442383	366,864.14	5,697.68	0.13
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5					5.000000	01 Nov 2048		
	3,254,909.360	Local		104.487050	3,400,958.78	107.287732	3,492,118.43	91,159.65	1.20
Original Face:	4,000,000.000	Base		104.487050	3,400,958.78	107.287732	3,492,118.43	91,159.65	1.20
3140QA2D1	FNMA POOL CA3471 FN 05/49 FIXED 3.5					3.500000	01 May 2049		
	195,668.100	Local		100.875299	197,380.78	103.755432	203,016.28	5,635.50	0.07
Original Face:	200,000.000	Base		100.875299	197,380.78	103.755432	203,016.28	5,635.50	0.07
3140QA2L3	FNMA POOL CA3478 FN 05/49 FIXED 3.5					3.500000	01 May 2049		
	196,533.630	Local		100.844441	198,193.24	103.152694	202,729.73	4,536.49	0.07
Original Face:	200,000.000	Base		100.844441	198,193.24	103.152694	202,729.73	4,536.49	0.07
3140QBBC1	FNMA POOL CA3634 FN 06/49 FIXED 3.5					3.500000	01 Jun 2049		
	198,290.830	Local		101.631871	201,526.68	104.027317	206,276.63	4,749.95	0.07
Original Face:	200,000.000	Base		101.631871	201,526.68	104.027317	206,276.63	4,749.95	0.07
3140QBBF4	FNMA POOL CA3637 FN 06/49 FIXED 3.5					3.500000	01 Jun 2049		
	197,285.640	Local		101.817497	200,871.30	103.152648	203,505.36	2,634.06	0.07
Original Face:	200,000.000	Base		101.817497	200,871.30	103.152648	203,505.36	2,634.06	0.07

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	Units								
3140QBG79	FNMA POOL CA3809 FN 07/49 FIXED 3					3.000000	01 Jul 2049		
	98,972.640	Local	101.163524	100,124.21	102.303090	101,252.07	1,127.86	0.03	
Original Face:	100,000.000	Base	101.163524	100,124.21	102.303090	101,252.07	1,127.86	0.03	
3140QBMD7	FNMA POOL CA3955 FN 08/49 FIXED 3.5					3.500000	01 Aug 2049		
	98,530.060	Local	103.571895	102,049.45	103.142445	101,626.31	-423.14	0.03	
Original Face:	100,000.000	Base	103.571895	102,049.45	103.142445	101,626.31	-423.14	0.03	
3140QBPB8	FNMA POOL CA4017 FN 08/49 FIXED 3					3.000000	01 Aug 2049		
	198,511.800	Local	102.370867	203,218.25	101.635106	201,757.68	-1,460.57	0.07	
Original Face:	200,000.000	Base	102.370867	203,218.25	101.635106	201,757.68	-1,460.57	0.07	
3140QBQ84	FNMA POOL CA4078 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	99,842.340	Local	102.199307	102,038.18	101.524604	101,364.54	-673.64	0.03	
Original Face:	100,000.000	Base	102.199307	102,038.18	101.524604	101,364.54	-673.64	0.03	
3140QBR83	FNMA POOL CA4110 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	398,743.820	Local	102.589251	409,068.30	102.303119	407,927.36	-1,140.94	0.14	
Original Face:	400,000.000	Base	102.589251	409,068.30	102.303119	407,927.36	-1,140.94	0.14	
3140QBSK5	FNMA POOL CA4121 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	399,132.760	Local	102.363083	408,564.60	102.030630	407,237.67	-1,326.93	0.14	
Original Face:	400,000.000	Base	102.363083	408,564.60	102.030630	407,237.67	-1,326.93	0.14	
3140QBSX7	FNMA POOL CA4133 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	199,497.210	Local	103.025987	205,533.97	102.611999	204,708.08	-825.89	0.07	
Original Face:	200,000.000	Base	103.025987	205,533.97	102.611999	204,708.08	-825.89	0.07	
3140QBSY5	FNMA POOL CA4134 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
	299,730.590	Local	102.620443	307,584.86	102.179574	306,263.44	-1,321.42	0.11	
Original Face:	300,000.000	Base	102.620443	307,584.86	102.179574	306,263.44	-1,321.42	0.11	
3140X4DG8	FNMA POOL FM1002 FN 01/48 FIXED VAR					3.500000	01 Jan 2048		
	477,105.110	Local	102.048475	486,878.49	104.209726	497,189.93	10,311.44	0.17	
Original Face:	500,000.000	Base	102.048475	486,878.49	104.209726	497,189.93	10,311.44	0.17	
3140X4P34	FNMA POOL FM1341 FN 08/49 FIXED VAR					3.000000	01 Aug 2049		
	99,694.540	Local	102.417675	102,104.83	101.747093	101,436.30	-668.53	0.03	
Original Face:	100,000.000	Base	102.417675	102,104.83	101.747093	101,436.30	-668.53	0.03	

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3140X4U53	FNMA POOL FM1503 09/49 3					3.000000	01 Sep 2049		
	100,000.000	Local		101.593750	101,593.75	102.071858	102,071.86	478.11	0.04
Original Face:	100,000.000	Base		101.593750	101,593.75	102.071858	102,071.86	478.11	0.04
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR					3.000000	01 Sep 2047		
	882,651.870	Local		98.345279	868,046.44	102.608946	905,679.78	37,633.34	0.31
Original Face:	1,000,000.000	Base		98.345279	868,046.44	102.608946	905,679.78	37,633.34	0.31
31418CDL5	FNMA POOL MA2806 FN 11/46 FIXED 3					3.000000	01 Nov 2046		
	310,755.270	Local		95.632315	297,182.46	102.424555	318,289.70	21,107.24	0.11
Original Face:	400,000.000	Base		95.632315	297,182.46	102.424555	318,289.70	21,107.24	0.11
31418DCY6	FNMA POOL MA3686 FN 06/49 FIXED 3.5					3.500000	01 Jun 2049		
	2,616,584.260	Local		101.588333	2,658,144.34	102.762082	2,688,856.46	30,712.12	0.93
Original Face:	2,700,000.000	Base		101.588333	2,658,144.34	102.762082	2,688,856.46	30,712.12	0.93
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
	250,000.000	Local		127.013196	317,532.99	141.490540	353,726.35	36,193.36	0.12
		Base		127.013196	317,532.99	141.490540	353,726.35	36,193.36	0.12
337932AF4	FIRSTENERGY CORP SR UNSECURED 03/23 4.25					4.250000	15 Mar 2023		
	200,000.000	Local		101.128570	202,257.14	105.770276	211,540.55	9,283.41	0.07
		Base		101.128570	202,257.14	105.770276	211,540.55	9,283.41	0.07
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9					3.900000	15 Jul 2027		
	250,000.000	Local		98.081340	245,203.35	106.558787	266,396.97	21,193.62	0.09
		Base		98.081340	245,203.35	106.558787	266,396.97	21,193.62	0.09
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85					4.850000	15 Jul 2047		
	60,000.000	Local		104.609717	62,765.83	119.560926	71,736.56	8,970.73	0.02
		Base		104.609717	62,765.83	119.560926	71,736.56	8,970.73	0.02
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75					4.750000	15 Jan 2043		
	10,000.000	Local		100.640700	10,064.07	86.895168	8,689.52	-1,374.55	0.00
		Base		100.640700	10,064.07	86.895168	8,689.52	-1,374.55	0.00
35137LAC9	FOX CORP SR UNSECURED 144A 01/29 4.709					4.709000	25 Jan 2029		
	20,000.000	Local		101.318900	20,263.78	114.224060	22,844.81	2,581.03	0.01
		Base		101.318900	20,263.78	114.224060	22,844.81	2,581.03	0.01

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35137LAD7	FOX CORP SR UNSECURED 144A 01/39 5.476					5.476000	25 Jan 2039		
	50,000.000	Local		105.781040	52,890.52	122.567619	61,283.81	8,393.29	0.02
		Base		105.781040	52,890.52	122.567619	61,283.81	8,393.29	0.02
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	82,700.100	Local		100.153809	82,827.30	103.349052	85,469.77	2,642.47	0.03
Original Face:	200,000.000	Base		100.153809	82,827.30	103.349052	85,469.77	2,642.47	0.03
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042		
	91,688.770	Local		99.343344	91,086.69	102.916223	94,362.62	3,275.93	0.03
Original Face:	300,000.000	Base		99.343344	91,086.69	102.916223	94,362.62	3,275.93	0.03
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042		
	186,236.530	Local		102.191917	190,318.68	102.916385	191,667.90	1,349.22	0.07
Original Face:	500,000.000	Base		102.191917	190,318.68	102.916385	191,667.90	1,349.22	0.07
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5					3.500000	20 Mar 2045		
	36,784.510	Local		101.826611	37,456.42	104.595487	38,474.94	1,018.52	0.01
Original Face:	100,000.000	Base		101.826611	37,456.42	104.595487	38,474.94	1,018.52	0.01
36179QGC9	GNMA II POOL MA1995 G2 06/44 FIXED 3.5					3.500000	20 Jun 2044		
	686,861.650	Local		99.060996	680,411.99	105.150846	722,240.84	41,828.85	0.25
Original Face:	2,200,000.000	Base		99.060996	680,411.99	105.150846	722,240.84	41,828.85	0.25
36179SB89	GNMA II POOL MA3663 G2 05/46 FIXED 3.5					3.500000	20 May 2046		
	391,161.480	Local		101.735828	397,951.37	104.424531	408,468.54	10,517.17	0.14
Original Face:	700,000.000	Base		101.735828	397,951.37	104.424531	408,468.54	10,517.17	0.14
36179SLS4	GNMA II POOL MA3937 G2 09/46 FIXED 3.5					3.500000	20 Sep 2046		
	124,588.740	Local		103.936744	129,493.48	104.228597	129,857.10	363.62	0.04
Original Face:	200,000.000	Base		103.936744	129,493.48	104.228597	129,857.10	363.62	0.04
36179T4P7	GNMA II POOL MA5330 G2 07/48 FIXED 4					4.000000	20 Jul 2048		
	1,046,590.040	Local		102.979230	1,077,770.36	104.084230	1,089,335.18	11,564.82	0.37
Original Face:	1,319,660.000	Base		102.979230	1,077,770.36	104.084230	1,089,335.18	11,564.82	0.37
36179T7K5	GNMA II POOL MA5398 G2 08/48 FIXED 4					4.000000	20 Aug 2048		
	159,592.830	Local		104.526106	166,816.17	104.142756	166,204.37	-611.80	0.06
Original Face:	200,000.000	Base		104.526106	166,816.17	104.142756	166,204.37	-611.80	0.06

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WESTERN ASSET MANAGEMENT COMPANY  
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36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4				4.000000	20 Jun 2047		
		192,920.430	Local 104.997304	202,561.25	104.708840	202,004.74	-556.51	0.07
Original Face:		300,000.000	Base 104.997304	202,561.25	104.708840	202,004.74	-556.51	0.07
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
		71,658.910	Local 103.485875	74,156.85	104.464792	74,858.33	701.48	0.03
Original Face:		100,000.000	Base 103.485875	74,156.85	104.464792	74,858.33	701.48	0.03
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4				4.000000	20 Nov 2047		
		367,967.750	Local 103.998986	382,682.73	104.406027	384,180.51	1,497.78	0.13
Original Face:		500,000.000	Base 103.998986	382,682.73	104.406027	384,180.51	1,497.78	0.13
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4				4.000000	20 Dec 2047		
		223,948.860	Local 103.182807	231,076.72	104.355433	233,702.80	2,626.08	0.08
Original Face:		300,000.000	Base 103.182807	231,076.72	104.355433	233,702.80	2,626.08	0.08
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048		
		252,821.330	Local 103.517342	261,713.92	103.663466	262,083.35	369.43	0.09
Original Face:		300,000.000	Base 103.517342	261,713.92	103.663466	262,083.35	369.43	0.09
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4				4.000000	20 Feb 2048		
		152,636.930	Local 104.619662	159,688.24	104.224484	159,085.05	-603.19	0.05
Original Face:		200,000.000	Base 104.619662	159,688.24	104.224484	159,085.05	-603.19	0.05
36179TT96	GNMA II POOL MA5076 G2 03/48 FIXED 3				3.000000	20 Mar 2048		
		1,531,665.810	Local 97.097149	1,487,203.84	102.745537	1,573,718.26	86,514.42	0.54
Original Face:		1,746,993.000	Base 97.097149	1,487,203.84	102.745537	1,573,718.26	86,514.42	0.54
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4				4.000000	20 Mar 2048		
		76,598.040	Local 104.186635	79,804.92	104.547757	80,081.53	276.61	0.03
Original Face:		100,000.000	Base 104.186635	79,804.92	104.547757	80,081.53	276.61	0.03
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4				4.000000	20 Apr 2048		
		153,634.650	Local 104.155534	160,018.99	103.998091	159,777.10	-241.89	0.05
Original Face:		200,000.000	Base 104.155534	160,018.99	103.998091	159,777.10	-241.89	0.05
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5				4.500000	20 Jun 2048		
		454,828.490	Local 104.604448	475,770.83	104.865786	476,959.47	1,188.64	0.16
Original Face:		642,735.000	Base 104.604448	475,770.83	104.865786	476,959.47	1,188.64	0.16

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36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5					4.500000	20 Sep 2048		
	591,282.550	Local	104.537110	618,109.69	105.063177	621,220.23	3,110.54	0.21	
Original Face:	800,000.000	Base	104.537110	618,109.69	105.063177	621,220.23	3,110.54	0.21	
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5					4.500000	20 Jan 2049		
	1,096,616.520	Local	104.021694	1,140,719.08	104.599590	1,147,056.38	6,337.30	0.39	
Original Face:	1,207,165.920	Base	104.021694	1,140,719.08	104.599590	1,147,056.38	6,337.30	0.39	
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5					5.000000	20 Jan 2049		
	707,043.740	Local	104.284697	737,338.42	105.545759	746,254.68	8,916.26	0.26	
Original Face:	800,000.000	Base	104.284697	737,338.42	105.545759	746,254.68	8,916.26	0.26	
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5					3.500000	20 Feb 2049		
	284,683.480	Local	103.188000	293,759.19	103.629315	295,015.54	1,256.35	0.10	
Original Face:	300,000.000	Base	103.188000	293,759.19	103.629315	295,015.54	1,256.35	0.10	
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5					4.500000	20 Mar 2049		
	192,218.450	Local	103.843143	199,605.68	104.599590	201,059.71	1,454.03	0.07	
Original Face:	200,000.000	Base	103.843143	199,605.68	104.599590	201,059.71	1,454.03	0.07	
36179USU7	GNMA II POOL MA5931 G2 05/49 FIXED 4					4.000000	20 May 2049		
	98,766.770	Local	104.051545	102,768.35	104.127469	102,843.34	74.99	0.04	
Original Face:	100,000.000	Base	104.051545	102,768.35	104.127469	102,843.34	74.99	0.04	
36179UZT2	GNMA II POOL MA6154 G2 09/49 FIXED 3.5					3.500000	20 Sep 2049		
	400,000.000	Local	103.630530	414,522.12	103.756060	415,024.24	502.12	0.14	
Original Face:	400,000.000	Base	103.630530	414,522.12	103.756060	415,024.24	502.12	0.14	
3617HPBW3	GNMA II POOL BJ1853 G2 09/48 FIXED 4.5					4.500000	20 Sep 2048		
	64,441.790	Local	102.429340	66,007.30	103.615547	66,771.71	764.41	0.02	
Original Face:	100,000.000	Base	102.429340	66,007.30	103.615547	66,771.71	764.41	0.02	
3622A3CG3	GNMA POOL 784571 GN 06/48 FIXED 3.5					3.500000	15 Jun 2048		
	1,536,907.010	Local	99.138092	1,523,660.29	105.077903	1,614,949.66	91,289.37	0.56	
Original Face:	1,800,000.000	Base	99.138092	1,523,660.29	105.077903	1,614,949.66	91,289.37	0.56	
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5					3.500000	20 Apr 2048		
	1,227,099.620	Local	101.906964	1,250,499.97	105.046796	1,289,028.83	38,528.86	0.44	
Original Face:	1,300,000.000	Base	101.906964	1,250,499.97	105.046796	1,289,028.83	38,528.86	0.44	

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36250HAM5	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC26 C				4.510223	10 Nov 2047			
		0.000	Local	0.000000	0.11	0.000000	0.00	-0.11	0.00
			Base	0.000000	0.11	0.000000	0.00	-0.11	0.00
36250PAD7	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC32 A4				3.764000	10 Jul 2048			
		80,000.000	Local	105.635525	84,508.42	108.024100	86,419.28	1,910.86	0.03
Original Face:		80,000.000	Base	105.635525	84,508.42	108.024100	86,419.28	1,910.86	0.03
36251PAD6	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 A4				2.850000	10 Oct 2049			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
36257XAA9	GS MORTGAGE SECURITIES TRUST GSMS 2019 SOHO A 144A				3.100000	15 Jun 2036			
		890,000.000	Local	100.000000	890,000.00	100.093290	890,830.28	830.28	0.31
Original Face:		890,000.000	Base	100.000000	890,000.00	100.093290	890,830.28	830.28	0.31
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5				4.500000	11 Mar 2044			
		20,000.000	Local	111.297950	22,259.59	107.114689	21,422.94	-836.65	0.01
			Base	111.297950	22,259.59	107.114689	21,422.94	-836.65	0.01
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875000	10 Jan 2039			
		390,000.000	Local	124.665392	486,195.03	132.293840	515,945.98	29,750.95	0.18
			Base	124.665392	486,195.03	132.293840	515,945.98	29,750.95	0.18
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65				4.650000	17 Oct 2021			
		20,000.000	Local	105.680250	21,136.05	104.022580	20,804.52	-331.53	0.01
			Base	105.680250	21,136.05	104.022580	20,804.52	-331.53	0.01
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75				6.750000	15 Mar 2032			
		70,000.000	Local	105.230400	73,661.28	125.751796	88,026.26	14,364.98	0.03
			Base	105.230400	73,661.28	125.751796	88,026.26	14,364.98	0.03
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.250000	02 Oct 2043			
		20,000.000	Local	98.943450	19,788.69	109.553189	21,910.64	2,121.95	0.01
			Base	98.943450	19,788.69	109.553189	21,910.64	2,121.95	0.01
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049			
		80,000.000	Local	94.162288	75,329.83	107.140482	85,712.39	10,382.56	0.03
			Base	94.162288	75,329.83	107.140482	85,712.39	10,382.56	0.03

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37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45				3.450000	10 Apr 2022			
		10,000.000	Local	100.473000	10,047.30	101.728681	10,172.87	125.57	0.00
			Base	100.473000	10,047.30	101.728681	10,172.87	125.57	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7				3.700000	01 Apr 2024			
		10,000.000	Local	101.745700	10,174.57	105.857525	10,585.75	411.18	0.00
			Base	101.745700	10,174.57	105.857525	10,585.75	411.18	0.00
375558BB8	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55				2.550000	01 Sep 2020			
		10,000.000	Local	99.607500	9,960.75	100.481975	10,048.20	87.45	0.00
			Base	99.607500	9,960.75	100.481975	10,048.20	87.45	0.00
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.750000	01 Mar 2046			
		60,000.000	Local	102.116183	61,269.71	119.024643	71,414.79	10,145.08	0.02
			Base	102.116183	61,269.71	119.024643	71,414.79	10,145.08	0.02
375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65				3.650000	01 Mar 2026			
		190,000.000	Local	98.146589	186,478.52	107.182654	203,647.04	17,168.52	0.07
			Base	98.146589	186,478.52	107.182654	203,647.04	17,168.52	0.07
375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85				1.850000	20 Sep 2019			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4				4.000000	27 Mar 2027			
		10,000.000	Local	95.541000	9,554.10	102.787877	10,278.79	724.69	0.00
			Base	95.541000	9,554.10	102.787877	10,278.79	724.69	0.00
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875				3.875000	27 Oct 2027			
		250,000.000	Local	92.898480	232,246.20	101.810000	254,525.00	22,278.80	0.09
			Base	92.898480	232,246.20	101.810000	254,525.00	22,278.80	0.09
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125				4.125000	12 Mar 2024			
		80,000.000	Local	100.863788	80,691.03	104.895319	83,916.26	3,225.23	0.03
			Base	100.863788	80,691.03	104.895319	83,916.26	3,225.23	0.03
38021AAD4	GOAL CAPITAL FUNDING TRUST GOAL 2005 2 A4				2.332250	25 Aug 2044			
		322,912.540	Local	97.655164	315,340.77	97.735670	315,600.73	259.96	0.11
		Original Face: 330,000.000	Base	97.655164	315,340.77	97.735670	315,600.73	259.96	0.11

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38141EA58	GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375					5.375000	15 Mar 2020		
	40,000.000	Local		101.478225	40,591.29	101.437507	40,575.00	-16.29	0.01
		Base		101.478225	40,591.29	101.437507	40,575.00	-16.29	0.01
38141GGQ1	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25					5.250000	27 Jul 2021		
	110,000.000	Local		103.401636	113,741.80	105.387329	115,926.06	2,184.26	0.04
		Base		103.401636	113,741.80	105.387329	115,926.06	2,184.26	0.04
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.250000	21 Oct 2025		
	30,000.000	Local		103.380267	31,014.08	107.010245	32,103.07	1,088.99	0.01
		Base		103.380267	31,014.08	107.010245	32,103.07	1,088.99	0.01
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.750000	21 Oct 2045		
	150,000.000	Local		98.645527	147,968.29	119.985068	179,977.60	32,009.31	0.06
		Base		98.645527	147,968.29	119.985068	179,977.60	32,009.31	0.06
38141GWL4	GOLDMAN SACHS GROUP INC SR UNSECURED 06/28 VAR					3.691000	05 Jun 2028		
	40,000.000	Local		100.983825	40,393.53	104.891429	41,956.57	1,563.04	0.01
		Base		100.983825	40,393.53	104.891429	41,956.57	1,563.04	0.01
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2					3.200000	23 Feb 2023		
	120,000.000	Local		96.964242	116,357.09	102.675345	123,210.41	6,853.32	0.04
		Base		96.964242	116,357.09	102.675345	123,210.41	6,853.32	0.04
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR					4.223000	01 May 2029		
	490,000.000	Local		97.682927	478,646.34	109.159002	534,879.11	56,232.77	0.18
		Base		97.682927	478,646.34	109.159002	534,879.11	56,232.77	0.18
38141GXE9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625					3.625000	20 Feb 2024		
	290,000.000	Local		99.891841	289,686.34	104.803894	303,931.29	14,244.95	0.10
		Base		99.891841	289,686.34	104.803894	303,931.29	14,244.95	0.10
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.500000	16 Nov 2026		
	80,000.000	Local		98.821375	79,057.10	103.884926	83,107.94	4,050.84	0.03
		Base		98.821375	79,057.10	103.884926	83,107.94	4,050.84	0.03
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.150000	22 May 2045		
	240,000.000	Local		106.165542	254,797.30	118.680084	284,832.20	30,034.90	0.10
		Base		106.165542	254,797.30	118.680084	284,832.20	30,034.90	0.10

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38148YAC2	GOLDMAN SACHS GROUP INC SR UNSECURED 10/22 VAR				2.876000	31 Oct 2022			
		90,000.000	Local 100.000000	90,000.00	101.141185	91,027.07	1,027.07	0.03	
			Base 100.000000	90,000.00	101.141185	91,027.07	1,027.07	0.03	
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA				2.658500	20 Oct 2064			
		1,184,641.880	Local 100.030718	1,185,005.78	99.824790	1,182,566.27	-2,439.51	0.41	
Original Face:		2,000,000.000	Base 100.030718	1,185,005.78	99.824790	1,182,566.27	-2,439.51	0.41	
38378MVC6	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 53 OI				3.500000	20 Apr 2043			
		70,756.460	Local 7.916860	5,601.69	12.762450	9,030.26	3,428.57	0.00	
Original Face:		200,000.000	Base 7.916860	5,601.69	12.762450	9,030.26	3,428.57	0.00	
38380MCG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 108 A				3.250000	16 May 2059			
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00	
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00	
38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB				3.150000	16 Jun 2060			
		49,941.100	Local 98.452057	49,168.04	102.032000	50,955.90	1,787.86	0.02	
Original Face:		50,000.000	Base 98.452057	49,168.04	102.032000	50,955.90	1,787.86	0.02	
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR				4.583000	19 Jun 2029			
		480,000.000	Local 99.936638	479,695.86	110.757273	531,634.91	51,939.05	0.18	
			Base 99.936638	479,695.86	110.757273	531,634.91	51,939.05	0.18	
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR				3.973000	22 May 2030			
		300,000.000	Local 100.000000	300,000.00	106.769173	320,307.52	20,307.52	0.11	
			Base 100.000000	300,000.00	106.769173	320,307.52	20,307.52	0.11	
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8				3.800000	15 Nov 2025			
		30,000.000	Local 98.964533	29,689.36	105.922317	31,776.70	2,087.34	0.01	
			Base 98.964533	29,689.36	105.922317	31,776.70	2,087.34	0.01	
41161PSL8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005 9 2A1B				2.414250	20 Jun 2035			
		72,215.390	Local 97.348654	70,300.71	99.959370	72,186.05	1,885.34	0.02	
Original Face:		1,220,000.000	Base 97.348654	70,300.71	99.959370	72,186.05	1,885.34	0.02	
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854				4.854000	27 Apr 2035			
		110,000.000	Local 102.000400	112,200.44	118.386627	130,225.29	18,024.85	0.04	
			Base 102.000400	112,200.44	118.386627	130,225.29	18,024.85	0.04	

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WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054					5.054000	27 Apr 2045		
	10,000.000	Local		110.323000	11,032.30	125.470125	12,547.01	1,514.71	0.00
		Base		110.323000	11,032.30	125.470125	12,547.01	1,514.71	0.00
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.950000	01 Oct 2044		
	50,000.000	Local		102.743120	51,371.56	116.011848	58,005.92	6,634.36	0.02
		Base		102.743120	51,371.56	116.011848	58,005.92	6,634.36	0.02
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.950000	15 Mar 2027		
	130,000.000	Local		98.881708	128,546.22	106.135556	137,976.22	9,430.00	0.05
		Base		98.881708	128,546.22	106.135556	137,976.22	9,430.00	0.05
45866FAJ3	INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.75					3.750000	21 Sep 2028		
	60,000.000	Local		100.330867	60,198.52	109.776620	65,865.97	5,667.45	0.02
		Base		100.330867	60,198.52	109.776620	65,865.97	5,667.45	0.02
459200JY8	IBM CORP SR UNSECURED 05/24 3					3.000000	15 May 2024		
	160,000.000	Local		99.644906	159,431.85	103.680647	165,889.04	6,457.19	0.06
		Base		99.644906	159,431.85	103.680647	165,889.04	6,457.19	0.06
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625000	15 Jan 2022		
	230,000.000	Local		109.699157	252,308.06	113.500900	261,052.07	8,744.01	0.09
		Base		109.699157	252,308.06	113.500900	261,052.07	8,744.01	0.09
46115HAD9	INTESA SANPAOLO SPA SR UNSECURED 144A 02/21 6.5					6.500000	24 Feb 2021		
	170,000.000	Local		103.519829	175,983.71	105.037732	178,564.14	2,580.43	0.06
		Base		103.519829	175,983.71	105.037732	178,564.14	2,580.43	0.06
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125					3.125000	14 Jul 2022		
	250,000.000	Local		98.148180	245,370.45	100.387610	250,969.03	5,598.58	0.09
		Base		98.148180	245,370.45	100.387610	250,969.03	5,598.58	0.09
46625HHU7	JPMORGAN CHASE + CO SR UNSECURED 10/20 4.25					4.250000	15 Oct 2020		
	30,000.000	Local		102.231100	30,669.33	102.324281	30,697.28	27.95	0.01
		Base		102.231100	30,669.33	102.324281	30,697.28	27.95	0.01
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.950000	01 Jun 2045		
	60,000.000	Local		103.665467	62,199.28	124.560303	74,736.18	12,536.90	0.03
		Base		103.665467	62,199.28	124.560303	74,736.18	12,536.90	0.03

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46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25					4.250000	01 Oct 2027		
	220,000.000	Local		98.644727	217,018.40	109.863657	241,700.05	24,681.65	0.08
		Base		98.644727	217,018.40	109.863657	241,700.05	24,681.65	0.08
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625000	01 Dec 2027		
	80,000.000	Local		99.891300	79,913.04	105.279822	84,223.86	4,310.82	0.03
		Base		99.891300	79,913.04	105.279822	84,223.86	4,310.82	0.03
46644FAD3	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C28 A4					3.227400	15 Oct 2048		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					3.509000	23 Jan 2029		
	10,000.000	Local		100.000000	10,000.00	105.703867	10,570.39	570.39	0.00
		Base		100.000000	10,000.00	105.703867	10,570.39	570.39	0.00
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR					4.203000	23 Jul 2029		
	240,000.000	Local		99.288571	238,292.57	110.829743	265,991.38	27,698.81	0.09
		Base		99.288571	238,292.57	110.829743	265,991.38	27,698.81	0.09
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR					4.452000	05 Dec 2029		
	120,000.000	Local		100.484950	120,581.94	113.042170	135,650.60	15,068.66	0.05
		Base		100.484950	120,581.94	113.042170	135,650.60	15,068.66	0.05
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					4.023000	05 Dec 2024		
	190,000.000	Local		100.000000	190,000.00	106.626730	202,590.79	12,590.79	0.07
		Base		100.000000	190,000.00	106.626730	202,590.79	12,590.79	0.07
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.700000	01 Mar 2046		
	30,000.000	Local		94.125800	28,237.74	112.853287	33,855.99	5,618.25	0.01
		Base		94.125800	28,237.74	112.853287	33,855.99	5,618.25	0.01
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
	30,000.000	Local		98.978400	29,693.52	111.476573	33,442.97	3,749.45	0.01
		Base		98.978400	29,693.52	111.476573	33,442.97	3,749.45	0.01
486661AF8	REPUBLIC OF KAZAKHSTAN SR UNSECURED 144A 10/44 4.875					4.875000	14 Oct 2044		
	260,000.000	Local		100.117742	260,306.13	120.250000	312,650.00	52,343.87	0.11
		Base		100.117742	260,306.13	120.250000	312,650.00	52,343.87	0.11

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48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		
	340,000.000	Local	101.219132	344,145.05	112.375000	382,075.00	37,929.95	0.13	
		Base	101.219132	344,145.05	112.375000	382,075.00	37,929.95	0.13	
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5					3.500000	01 Mar 2021		
	50,000.000	Local	99.984020	49,992.01	101.511879	50,755.94	763.93	0.02	
		Base	99.984020	49,992.01	101.511879	50,755.94	763.93	0.02	
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25					4.250000	01 Sep 2024		
	30,000.000	Local	101.894333	30,568.30	107.225194	32,167.56	1,599.26	0.01	
		Base	101.894333	30,568.30	107.225194	32,167.56	1,599.26	0.01	
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375					4.375000	01 Jun 2046		
	10,000.000	Local	89.675300	8,967.53	95.473923	9,547.39	579.86	0.00	
		Base	89.675300	8,967.53	95.473923	9,547.39	579.86	0.00	
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
	110,000.000	Local	91.328391	100,461.23	98.938561	108,832.42	8,371.19	0.04	
		Base	91.328391	100,461.23	98.938561	108,832.42	8,371.19	0.04	
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.950000	15 Jul 2025		
	10,000.000	Local	104.694900	10,469.49	104.672287	10,467.23	-2.26	0.00	
		Base	104.694900	10,469.49	104.672287	10,467.23	-2.26	0.00	
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027		
	300,000.000	Local	97.518533	292,555.60	107.726000	323,178.00	30,622.40	0.11	
		Base	97.518533	292,555.60	107.726000	323,178.00	30,622.40	0.11	
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
	220,000.000	Local	99.923468	219,831.63	101.853287	224,077.23	4,245.60	0.08	
		Base	99.923468	219,831.63	101.853287	224,077.23	4,245.60	0.08	
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375					4.375000	22 Mar 2028		
	260,000.000	Local	97.910885	254,568.30	108.750480	282,751.25	28,182.95	0.10	
		Base	97.910885	254,568.30	108.750480	282,751.25	28,182.95	0.10	
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.550000	15 Jan 2026		
	120,000.000	Local	98.852433	118,622.92	107.212617	128,655.14	10,032.22	0.04	
		Base	98.852433	118,622.92	107.212617	128,655.14	10,032.22	0.04	

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55336VAM2	MPLX LP SR UNSECURED 04/38 4.5					4.500000	15 Apr 2038		
	50,000.000	Local	94.927140	47,463.57	103.656587	51,828.29	4,364.72	0.02	
		Base	94.927140	47,463.57	103.656587	51,828.29	4,364.72	0.02	
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7					4.700000	15 Apr 2048		
	70,000.000	Local	92.352357	64,646.65	104.371597	73,060.12	8,413.47	0.03	
		Base	92.352357	64,646.65	104.371597	73,060.12	8,413.47	0.03	
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8					4.800000	15 Feb 2029		
	10,000.000	Local	100.410300	10,041.03	110.395647	11,039.56	998.53	0.00	
		Base	100.410300	10,041.03	110.395647	11,039.56	998.53	0.00	
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5					5.500000	15 Feb 2049		
	90,000.000	Local	98.689700	88,820.73	115.971644	104,374.48	15,553.75	0.04	
		Base	98.689700	88,820.73	115.971644	104,374.48	15,553.75	0.04	
57636QAB0	MASTERCARD INC SR UNSECURED 04/24 3.375					3.375000	01 Apr 2024		
	10,000.000	Local	104.204500	10,420.45	106.207368	10,620.74	200.29	0.00	
		Base	104.204500	10,420.45	106.207368	10,620.74	200.29	0.00	
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.700000	30 Jan 2026		
	60,000.000	Local	98.875683	59,325.41	107.337907	64,402.74	5,077.33	0.02	
		Base	98.875683	59,325.41	107.337907	64,402.74	5,077.33	0.02	
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875000	09 Dec 2045		
	60,000.000	Local	103.230083	61,938.05	120.916156	72,549.69	10,611.64	0.02	
		Base	103.230083	61,938.05	120.916156	72,549.69	10,611.64	0.02	
58013MFF6	MCDONALD S CORP SR UNSECURED 04/28 3.8					3.800000	01 Apr 2028		
	110,000.000	Local	100.092118	110,101.33	109.595553	120,555.11	10,453.78	0.04	
		Base	100.092118	110,101.33	109.595553	120,555.11	10,453.78	0.04	
585055BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5					3.500000	15 Mar 2025		
	23,000.000	Local	99.240217	22,825.25	107.339272	24,688.03	1,862.78	0.01	
		Base	99.240217	22,825.25	107.339272	24,688.03	1,862.78	0.01	
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625000	15 Mar 2045		
	17,000.000	Local	104.736235	17,805.16	128.374268	21,823.63	4,018.47	0.01	
		Base	104.736235	17,805.16	128.374268	21,823.63	4,018.47	0.01	

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5899296M5	MLCC MORTGAGE INVESTORS INC MLCC 2003 H A1					2.658380	25 Jan 2029		
	439,493.870	Local		99.064194	435,381.06	100.502820	441,703.73	6,322.67	0.15
Original Face:	20,000,000.000	Base		99.064194	435,381.06	100.502820	441,703.73	6,322.67	0.15
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					2.730250	25 Aug 2036		
	150,000.000	Local		94.669693	142,004.54	99.340160	149,010.24	7,005.70	0.05
Original Face:	150,000.000	Base		94.669693	142,004.54	99.340160	149,010.24	7,005.70	0.05
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.400000	15 Dec 2066		
	110,000.000	Local		105.835373	116,418.91	118.590500	130,449.55	14,030.64	0.04
		Base		105.835373	116,418.91	118.590500	130,449.55	14,030.64	0.04
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.700000	12 Feb 2025		
	10,000.000	Local		98.172600	9,817.26	103.675093	10,367.51	550.25	0.00
		Base		98.172600	9,817.26	103.675093	10,367.51	550.25	0.00
594918BJ2	MICROSOFT CORP SR UNSECURED 11/25 3.125					3.125000	03 Nov 2025		
	340,000.000	Local		97.818062	332,581.41	106.327934	361,514.98	28,933.57	0.12
		Base		97.818062	332,581.41	106.327934	361,514.98	28,933.57	0.12
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7					3.700000	08 Aug 2046		
	70,000.000	Local		98.220400	68,754.28	113.812440	79,668.71	10,914.43	0.03
		Base		98.220400	68,754.28	113.812440	79,668.71	10,914.43	0.03
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875000	06 Feb 2024		
	220,000.000	Local		97.992286	215,583.03	104.172313	229,179.09	13,596.06	0.08
		Base		97.992286	215,583.03	104.172313	229,179.09	13,596.06	0.08
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.300000	06 Feb 2027		
	20,000.000	Local		99.563300	19,912.66	107.877983	21,575.60	1,662.94	0.01
		Base		99.563300	19,912.66	107.877983	21,575.60	1,662.94	0.01
595620AT2	MIDAMERICAN ENERGY CO 1ST MORTGAGE 04/29 3.65					3.650000	15 Apr 2029		
	130,000.000	Local		99.916262	129,891.14	110.212227	143,275.90	13,384.76	0.05
		Base		99.916262	129,891.14	110.212227	143,275.90	13,384.76	0.05
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR					4.431000	23 Jan 2030		
	50,000.000	Local		100.000000	50,000.00	112.316244	56,158.12	6,158.12	0.02
		Base		100.000000	50,000.00	112.316244	56,158.12	6,158.12	0.02

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61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR					3.772000	24 Jan 2029		
	210,000.000	Local		96.265186	202,156.89	106.877776	224,443.33	22,286.44	0.08
		Base		96.265186	202,156.89	106.877776	224,443.33	22,286.44	0.08
61760VAP8	MORGAN STANLEY CAPITAL I TRUST MSC 2012 C4 A4					3.244000	15 Mar 2045		
	70,000.000	Local		103.704400	72,593.08	102.013320	71,409.32	-1,183.76	0.02
	Original Face: 70,000.000	Base		103.704400	72,593.08	102.013320	71,409.32	-1,183.76	0.02
61765TAF0	MORGAN STANLEY BAML TRUST MSBAM 2015 C25 A5					3.635000	15 Oct 2048		
	80,000.000	Local		100.542050	80,433.64	107.327740	85,862.19	5,428.55	0.03
	Original Face: 80,000.000	Base		100.542050	80,433.64	107.327740	85,862.19	5,428.55	0.03
64828EAA3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A1 144A					2.491880	25 Sep 2059		
	450,000.000	Local		99.999991	449,999.96	100.022640	450,101.88	101.92	0.15
	Original Face: 450,000.000	Base		99.999991	449,999.96	100.022640	450,101.88	101.92	0.15
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A					4.000000	25 Apr 2057		
	580,485.450	Local		102.578147	595,451.22	103.613290	601,460.07	6,008.85	0.21
	Original Face: 970,000.000	Base		102.578147	595,451.22	103.613290	601,460.07	6,008.85	0.21
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15					4.150000	15 Dec 2021		
	60,000.000	Local		102.939433	61,763.66	103.883008	62,329.80	566.14	0.02
		Base		102.939433	61,763.66	103.883008	62,329.80	566.14	0.02
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95					4.950000	15 Aug 2047		
	70,000.000	Local		95.742757	67,019.93	109.146982	76,402.89	9,382.96	0.03
		Base		95.742757	67,019.93	109.146982	76,402.89	9,382.96	0.03
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93					2.930000	15 Jan 2025		
	130,000.000	Local		96.046208	124,860.07	103.084319	134,009.61	9,149.54	0.05
		Base		96.046208	124,860.07	103.084319	134,009.61	9,149.54	0.05
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
	60,000.000	Local		94.536550	56,721.93	104.949739	62,969.84	6,247.91	0.02
		Base		94.536550	56,721.93	104.949739	62,969.84	6,247.91	0.02
666807BQ4	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55					2.550000	15 Oct 2022		
	80,000.000	Local		97.440800	77,952.64	101.337488	81,069.99	3,117.35	0.03
		Base		97.440800	77,952.64	101.337488	81,069.99	3,117.35	0.03

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67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.500000	22 Oct 2025		
	200,000.000	Local		95.682185	191,364.37	105.000000	210,000.00	18,635.63	0.07
		Base		95.682185	191,364.37	105.000000	210,000.00	18,635.63	0.07
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.400000	15 Apr 2046		
	10,000.000	Local		99.036500	9,903.65	101.855515	10,185.55	281.90	0.00
		Base		99.036500	9,903.65	101.855515	10,185.55	281.90	0.00
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.100000	15 Feb 2047		
	40,000.000	Local		96.391300	38,556.52	97.499120	38,999.65	443.13	0.01
		Base		96.391300	38,556.52	97.499120	38,999.65	443.13	0.01
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.000000	15 Feb 2027		
	220,000.000	Local		95.453350	209,997.37	99.209307	218,260.48	8,263.11	0.08
		Base		95.453350	209,997.37	99.209307	218,260.48	8,263.11	0.08
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2					4.200000	15 Mar 2048		
	60,000.000	Local		97.337383	58,402.43	99.088831	59,453.30	1,050.87	0.02
		Base		97.337383	58,402.43	99.088831	59,453.30	1,050.87	0.02
674599CP8	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/22 2.7					2.700000	15 Aug 2022		
	70,000.000	Local		99.898029	69,928.62	100.930541	70,651.38	722.76	0.02
		Base		99.898029	69,928.62	100.930541	70,651.38	722.76	0.02
674599CU7	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/21 2.6					2.600000	13 Aug 2021		
	50,000.000	Local		99.918300	49,959.15	100.651355	50,325.68	366.53	0.02
		Base		99.918300	49,959.15	100.651355	50,325.68	366.53	0.02
674599CW3	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/24 2.9					2.900000	15 Aug 2024		
	40,000.000	Local		99.873575	39,949.43	100.748344	40,299.34	349.91	0.01
		Base		99.873575	39,949.43	100.748344	40,299.34	349.91	0.01
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95					6.950000	01 Jul 2024		
	70,000.000	Local		117.038771	81,927.14	117.302103	82,111.47	184.33	0.03
		Base		117.038771	81,927.14	117.302103	82,111.47	184.33	0.03
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55					5.550000	15 Mar 2026		
	60,000.000	Local		111.674883	67,004.93	112.786708	67,672.02	667.09	0.02
		Base		111.674883	67,004.93	112.786708	67,672.02	667.09	0.02

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674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875					7.875000	15 Sep 2031		
	140,000.000	Local		136.850821	191,591.15	135.055102	189,077.14	-2,514.01	0.07
		Base		136.850821	191,591.15	135.055102	189,077.14	-2,514.01	0.07
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5					4.500000	15 Jul 2044		
	310,000.000	Local		100.618365	311,916.93	101.988928	316,165.68	4,248.75	0.11
		Base		100.618365	311,916.93	101.988928	316,165.68	4,248.75	0.11
69369EAD1	PERTAMINA PERSERO PT SR UNSECURED 144A 05/42 6					6.000000	03 May 2042		
	210,000.000	Local		98.400786	206,641.65	121.371899	254,880.99	48,239.34	0.09
		Base		98.400786	206,641.65	121.371899	254,880.99	48,239.34	0.09
698299AW4	REPUBLIC OF PANAMA SR UNSECURED 01/36 6.7					6.700000	26 Jan 2036		
	370,000.000	Local		121.512043	449,594.56	142.251000	526,328.70	76,734.14	0.18
	Original Face: 370,000.000	Base		121.512043	449,594.56	142.251000	526,328.70	76,734.14	0.18
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55					6.550000	14 Mar 2037		
	220,000.000	Local		123.874868	272,524.71	146.126000	321,477.20	48,952.49	0.11
		Base		123.874868	272,524.71	146.126000	321,477.20	48,952.49	0.11
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625					5.625000	18 Nov 2050		
	120,000.000	Local		119.431533	143,317.84	146.501000	175,801.20	32,483.36	0.06
		Base		119.431533	143,317.84	146.501000	175,801.20	32,483.36	0.06
71568PAF6	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/48 6.15					6.150000	21 May 2048		
	440,000.000	Local		100.004943	440,021.75	128.065799	563,489.52	123,467.77	0.19
		Base		100.004943	440,021.75	128.065799	563,489.52	123,467.77	0.19
71654QBX9	PETROLEOS MEXICANOS COMPANY GUAR 01/46 5.625					5.625000	23 Jan 2046		
	540,000.000	Local		84.614172	456,916.53	85.100000	459,540.00	2,623.47	0.16
		Base		84.614172	456,916.53	85.100000	459,540.00	2,623.47	0.16
716564AA7	PETROLEOS DEL PERU SA SR UNSECURED 144A 06/32 4.75					4.750000	19 Jun 2032		
	430,000.000	Local		94.722174	407,305.35	109.625000	471,387.50	64,082.15	0.16
		Base		94.722174	407,305.35	109.625000	471,387.50	64,082.15	0.16
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.500000	20 Mar 2042		
	40,000.000	Local		100.193550	40,077.42	111.011742	44,404.70	4,327.28	0.02
		Base		100.193550	40,077.42	111.011742	44,404.70	4,327.28	0.02

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718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.500000	22 Aug 2022		
	10,000.000	Local		101.101700	10,110.17	100.949903	10,094.99	-15.18	0.00
		Base		101.101700	10,110.17	100.949903	10,094.99	-15.18	0.00
718172CC1	PHILIP MORRIS INTL INC SR UNSECURED 11/19 1.875					1.875000	01 Nov 2019		
	20,000.000	Local		99.991600	19,998.32	99.979747	19,995.95	-2.37	0.01
		Base		99.991600	19,998.32	99.979747	19,995.95	-2.37	0.01
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5					2.500000	02 Nov 2022		
	240,000.000	Local		97.387050	233,728.92	100.892033	242,140.88	8,411.96	0.08
		Base		97.387050	233,728.92	100.892033	242,140.88	8,411.96	0.08
74727PBA8	STATE OF QATAR SR UNSECURED 144A 03/29 4					4.000000	14 Mar 2029		
	250,000.000	Local		99.664788	249,161.97	110.750000	276,875.00	27,713.03	0.10
		Base		99.664788	249,161.97	110.750000	276,875.00	27,713.03	0.10
74952PAJ6	RETL RETL 2019 RVP C 144A					4.127500	15 Mar 2036		
	860,000.000	Local		100.000000	860,000.00	100.311820	862,681.65	2,681.65	0.30
	Original Face:	860,000.000	Base	100.000000	860,000.00	100.311820	862,681.65	2,681.65	0.30
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5					2.500000	15 Aug 2024		
	50,000.000	Local		99.844500	49,922.25	101.062164	50,531.08	608.83	0.02
		Base		99.844500	49,922.25	101.062164	50,531.08	608.83	0.02
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.100000	18 Jun 2050		
	250,000.000	Local		99.342372	248,355.93	119.001000	297,502.50	49,146.57	0.10
	Original Face:	31,999.070	Base	99.342372	248,355.93	119.001000	297,502.50	49,146.57	0.10
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15					6.150000	15 Sep 2043		
	130,000.000	Local		115.564677	150,234.08	112.819152	146,664.90	-3,569.18	0.05
		Base		115.564677	150,234.08	112.819152	146,664.90	-3,569.18	0.05
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.850000	15 Aug 2045		
	10,000.000	Local		123.375100	12,337.51	110.657573	11,065.76	-1,271.75	0.00
		Base		123.375100	12,337.51	110.657573	11,065.76	-1,271.75	0.00
780097BJ9	ROYAL BK SCOTLND GRP PLC SR UNSECURED 06/24 VAR					4.519000	25 Jun 2024		
	320,000.000	Local		99.553438	318,571.00	105.163443	336,523.02	17,952.02	0.12
		Base		99.553438	318,571.00	105.163443	336,523.02	17,952.02	0.12

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78013GKN4	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.15					2.150000	26 Oct 2020		
	10,000.000	Local	99.110300	9,911.03	100.177689	10,017.77	106.74	0.00	
		Base	99.110300	9,911.03	100.177689	10,017.77	106.74	0.00	
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2					3.200000	30 Apr 2021		
	120,000.000	Local	99.876717	119,852.06	101.881049	122,257.26	2,405.20	0.04	
		Base	99.876717	119,852.06	101.881049	122,257.26	2,405.20	0.04	
784428AF1	SLC STUDENT LOAN TRUST SLCLT 2006 2 A6					1.748490	15 Sep 2039		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
78443BAG1	SLM STUDENT LOAN TRUST SLMA 2006 10 A6					2.432750	25 Mar 2044		
	250,000.000	Local	96.788752	241,971.88	95.337470	238,343.68	-3,628.20	0.08	
Original Face:	250,000.000	Base	96.788752	241,971.88	95.337470	238,343.68	-3,628.20	0.08	
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4					2.940880	15 Jun 2039		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00	
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00	
78445JAA5	SLM STUDENT LOAN TRUST SLMA 2008 9 A					3.775500	25 Apr 2023		
	533,793.850	Local	101.257615	540,506.92	100.590030	536,943.39	-3,563.53	0.18	
Original Face:	4,000,000.000	Base	101.257615	540,506.92	100.590030	536,943.39	-3,563.53	0.18	
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25					3.250000	11 Apr 2023		
	140,000.000	Local	99.372679	139,121.75	104.319321	146,047.05	6,925.30	0.05	
		Base	99.372679	139,121.75	104.319321	146,047.05	6,925.30	0.05	
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7					3.700000	11 Apr 2028		
	160,000.000	Local	98.454163	157,526.66	109.760094	175,616.15	18,089.49	0.06	
		Base	98.454163	157,526.66	109.760094	175,616.15	18,089.49	0.06	
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125					5.125000	08 Aug 2025		
	240,000.000	Local	99.643754	239,145.01	109.792000	263,500.80	24,355.79	0.09	
		Base	99.643754	239,145.01	109.792000	263,500.80	24,355.79	0.09	
80283LAN3	SANTANDER UK PLC SR UNSECURED 03/20 2.375					2.375000	16 Mar 2020		
	10,000.000	Local	99.665700	9,966.57	100.075173	10,007.52	40.95	0.00	
		Base	99.665700	9,966.57	100.075173	10,007.52	40.95	0.00	

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80382UAR4	STRUCTURED ASSET SECURITIES CO SASC 2004 GEL3 A					2.978380	25 Aug 2034		
	494,141.990	Local		99.882208	493,559.93	99.728100	492,798.42	-761.51	0.17
Original Face:	29,871,000.000	Base		99.882208	493,559.93	99.728100	492,798.42	-761.51	0.17
822582AM4	SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375					4.375000	25 Mar 2020		
	30,000.000	Local		101.274567	30,382.37	101.139079	30,341.72	-40.65	0.01
		Base		101.274567	30,382.37	101.139079	30,341.72	-40.65	0.01
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.000000	10 May 2046		
	150,000.000	Local		96.182567	144,273.85	115.121281	172,681.92	28,408.07	0.06
		Base		96.182567	144,273.85	115.121281	172,681.92	28,408.07	0.06
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875					2.875000	10 May 2026		
	120,000.000	Local		96.882567	116,259.08	104.066595	124,879.91	8,620.83	0.04
		Base		96.882567	116,259.08	104.066595	124,879.91	8,620.83	0.04
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375000	10 Apr 2024		
	200,000.000	Local		100.808085	201,616.17	107.819208	215,638.42	14,022.25	0.07
		Base		100.808085	201,616.17	107.819208	215,638.42	14,022.25	0.07
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1					2.980000	01 Apr 2039		
	110,000.000	Local		100.000000	110,000.00	103.671260	114,038.39	4,038.39	0.04
Original Face:	110,000.000	Base		100.000000	110,000.00	103.671260	114,038.39	4,038.39	0.04
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1					2.690000	01 Jul 2044		
	60,000.000	Local		100.000000	60,000.00	103.583950	62,150.37	2,150.37	0.02
Original Face:	60,000.000	Base		100.000000	60,000.00	103.583950	62,150.37	2,150.37	0.02
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845000	10 Mar 2027		
	111,465.830	Local		100.000000	111,465.83	102.911500	114,711.16	3,245.33	0.04
Original Face:	130,000.000	Base		100.000000	111,465.83	102.911500	114,711.16	3,245.33	0.04
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1					3.113000	10 Mar 2029		
	276,999.520	Local		100.000000	276,999.52	103.240000	285,974.30	8,974.78	0.10
Original Face:	280,000.000	Base		100.000000	276,999.52	103.240000	285,974.30	8,974.78	0.10
83192CAC1	SMB PRIVATE EDUCATION LOAN TRU SMB 2019 B A2B 144A					3.027500	15 Jun 2037		
	490,000.000	Local		100.000000	490,000.00	100.123380	490,604.56	604.56	0.17
Original Face:	490,000.000	Base		100.000000	490,000.00	100.123380	490,604.56	604.56	0.17

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# Holdings

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



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
	370,000.000	Local		99.285830	367,357.57	112.662345	416,850.68	49,493.11	0.14
		Base		99.285830	367,357.57	112.662345	416,850.68	49,493.11	0.14
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.000000	22 Jan 2024		
	480,000.000	Local		101.703544	488,177.01	108.289000	519,787.20	31,610.19	0.18
		Base		101.703544	488,177.01	108.289000	519,787.20	31,610.19	0.18
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6					6.000000	15 Jan 2029		
	260,000.000	Local		103.777946	269,822.66	108.700000	282,620.00	12,797.34	0.10
		Base		103.777946	269,822.66	108.700000	282,620.00	12,797.34	0.10
87938WAW7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213000	08 Mar 2047		
	150,000.000	Local		103.260220	154,890.33	116.320945	174,481.42	19,591.09	0.06
		Base		103.260220	154,890.33	116.320945	174,481.42	19,591.09	0.06
88032WAG1	TENCENT HOLDINGS LTD SR UNSECURED 144A 01/28 3.595					3.595000	19 Jan 2028		
	370,000.000	Local		93.365168	345,451.12	104.305000	385,928.50	40,477.38	0.13
		Base		93.365168	345,451.12	104.305000	385,928.50	40,477.38	0.13
882508BD5	TEXAS INSTRUMENTS INC SR UNSECURED 05/48 4.15					4.150000	15 May 2048		
	110,000.000	Local		100.414900	110,456.39	122.550491	134,805.54	24,349.15	0.05
		Base		100.414900	110,456.39	122.550491	134,805.54	24,349.15	0.05
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375					2.375000	26 Aug 2029		
	210,000.000	Local		99.020810	207,943.70	99.466151	208,878.92	935.22	0.07
		Base		99.020810	207,943.70	99.466151	208,878.92	935.22	0.07
88732JAX6	TIME WARNER CABLE LLC SR SECURED 02/21 4.125					4.125000	15 Feb 2021		
	20,000.000	Local		101.692750	20,338.55	101.800878	20,360.18	21.63	0.01
		Base		101.692750	20,338.55	101.800878	20,360.18	21.63	0.01
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875000	15 Nov 2040		
	20,000.000	Local		108.688700	21,737.74	111.838393	22,367.68	629.94	0.01
		Base		108.688700	21,737.74	111.838393	22,367.68	629.94	0.01
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25					3.250000	11 Jun 2021		
	80,000.000	Local		99.952500	79,962.00	102.101617	81,681.29	1,719.29	0.03
		Base		99.952500	79,962.00	102.101617	81,681.29	1,719.29	0.03

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893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.450000	01 Aug 2042		
	60,000.000	Local		97.517883	58,510.73	106.280854	63,768.51	5,257.78	0.02
		Base		97.517883	58,510.73	106.280854	63,768.51	5,257.78	0.02
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.850000	01 Feb 2026		
	30,000.000	Local		119.043100	35,712.93	126.839831	38,051.95	2,339.02	0.01
		Base		119.043100	35,712.93	126.839831	38,051.95	2,339.02	0.01
902613AA6	UBS GROUP AG SR UNSECURED 144A 08/30 VAR					3.126000	13 Aug 2030		
	200,000.000	Local		100.000000	200,000.00	100.681281	201,362.56	1,362.56	0.07
		Base		100.000000	200,000.00	100.681281	201,362.56	1,362.56	0.07
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	110,000.000	Local		99.824355	109,806.79	107.697634	118,467.40	8,660.61	0.04
		Base		99.824355	109,806.79	107.697634	118,467.40	8,660.61	0.04
907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5					4.500000	10 Sep 2048		
	140,000.000	Local		100.167864	140,235.01	119.323664	167,053.13	26,818.12	0.06
		Base		100.167864	140,235.01	119.323664	167,053.13	26,818.12	0.06
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95					3.950000	10 Sep 2028		
	70,000.000	Local		100.121943	70,085.36	110.311050	77,217.74	7,132.38	0.03
		Base		100.121943	70,085.36	110.311050	77,217.74	7,132.38	0.03
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	1,350,000.000	Local		94.405135	1,274,469.32	108.250000	1,461,375.00	186,905.68	0.50
		Base		94.405135	1,274,469.32	108.250000	1,461,375.00	186,905.68	0.50
912810RD2	US TREASURY N/B 11/43 3.75					3.750000	15 Nov 2043		
	20,000.000	Local		131.772650	26,354.53	131.535156	26,307.03	-47.50	0.01
		Base		131.772650	26,354.53	131.535156	26,307.03	-47.50	0.01
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 Feb 2044		
	1,450,000.000	Local		128.973343	1,870,113.48	129.273438	1,874,464.85	4,351.37	0.64
		Base		128.973343	1,870,113.48	129.273438	1,874,464.85	4,351.37	0.64
912810RF7	TSY INFL IX N/B 02/44 1.375					1.375000	15 Feb 2044		
	1,298,967.600	Local		113.777485	1,477,932.66	119.087160	1,546,903.62	68,970.96	0.53
	Original Face:		Base	113.777485	1,477,932.66	119.087160	1,546,903.62	68,970.96	0.53

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912810RN0	US TREASURY N/B 08/45 2.875	340,000.000	Local	97.791150	332,489.91	2.875000	15 Aug 2045	59,293.68	0.13
			Base	97.791150	332,489.91	115.230469	391,783.59		0.13
912810RY6	US TREASURY N/B 08/47 2.75	1,850,000.000	Local	97.361305	1,801,184.14	2.750000	15 Aug 2047	292,784.61	0.72
			Base	97.361305	1,801,184.14	113.187500	2,093,968.75		0.72
912810RZ3	US TREASURY N/B 11/47 2.75	400,000.000	Local	98.353003	393,412.01	2.750000	15 Nov 2047	59,634.87	0.16
			Base	98.353003	393,412.01	113.261719	453,046.88		0.16
912810SC3	US TREASURY N/B 05/48 3.125	1,150,000.000	Local	121.527821	1,397,569.94	3.125000	15 May 2048	219.12	0.48
			Base	121.527821	1,397,569.94	121.546875	1,397,789.06		0.48
912810SG4	TSY INFL IX N/B 02/49 1	1,366,210.400	Local	100.055548	1,366,969.30	1.000000	15 Feb 2049	166,180.66	0.53
			Base	100.055548	1,366,969.30	112.219169	1,533,149.96		0.53
Original Face:		1,340,000.000	Local	100.055548	1,366,969.30	1.000000	15 Feb 2049	166,180.66	0.53
			Base	100.055548	1,366,969.30	112.219169	1,533,149.96		0.53
912810SH2	US TREASURY N/B 05/49 2.875	2,210,000.000	Local	109.137341	2,411,935.23	2.875000	15 May 2049	165,563.59	0.89
			Base	109.137341	2,411,935.23	116.628906	2,577,498.82		0.89
9128284Z0	US TREASURY N/B 08/25 2.75	770,000.000	Local	99.491640	766,085.63	2.750000	31 Aug 2025	53,422.97	0.28
			Base	99.491640	766,085.63	106.429688	819,508.60		0.28
9128285C0	US TREASURY N/B 09/25 3	440,000.000	Local	99.814736	439,184.84	3.000000	30 Sep 2025	35,705.79	0.16
			Base	99.814736	439,184.84	107.929688	474,890.63		0.16
9128286C9	US TREASURY N/B 02/22 2.5	10,000.000	Local	100.125900	10,012.59	2.500000	15 Feb 2022	189.36	0.00
			Base	100.125900	10,012.59	102.019531	10,201.95		0.00
9128286T2	US TREASURY N/B 05/29 2.375	260,000.000	Local	102.710269	267,046.70	2.375000	15 May 2029	9,061.11	0.09
			Base	102.710269	267,046.70	106.195312	276,107.81		0.09

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9128286U9	US TREASURY N/B 05/22 2.125		10,000.000	Local	100.850200	10,085.02	2.125000	15 May 2022	45.84	0.00
				Base	100.850200	10,085.02	101.308594	10,130.86	45.84	0.00
912828G38	US TREASURY N/B 11/24 2.25		1,420,000.000	Local	99.528756	1,413,308.33	2.250000	15 Nov 2024	53,119.01	0.50
				Base	99.528756	1,413,308.33	103.269531	1,466,427.34	53,119.01	0.50
912828M56	US TREASURY N/B 11/25 2.25		140,000.000	Local	101.696536	142,375.15	2.250000	15 Nov 2025	2,814.69	0.05
				Base	101.696536	142,375.15	103.707031	145,189.84	2,814.69	0.05
912828Y79	US TREASURY N/B 07/25 2.875		430,000.000	Local	99.707170	428,740.83	2.875000	31 Jul 2025	31,594.33	0.16
				Base	99.707170	428,740.83	107.054688	460,335.16	31,594.33	0.16
912828YB0	US TREASURY N/B 08/29 1.625		80,000.000	Local	99.390775	79,512.62	1.625000	15 Aug 2029	118.63	0.03
				Base	99.390775	79,512.62	99.539062	79,631.25	118.63	0.03
913017CY3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/28 4.125		100,000.000	Local	99.648010	99,648.01	4.125000	16 Nov 2028	13,490.58	0.04
				Base	99.648010	99,648.01	113.138591	113,138.59	13,490.58	0.04
913017DD8	UNITED TECHNOLOGIES CORP SR UNSECURED 08/25 3.95		80,000.000	Local	99.432813	79,546.25	3.950000	16 Aug 2025	8,098.07	0.03
				Base	99.432813	79,546.25	109.555394	87,644.32	8,098.07	0.03
91324PBN1	UNITEDHEALTH GROUP INC SR UNSECURED 10/40 5.7		50,000.000	Local	117.513960	58,756.98	5.700000	15 Oct 2040	7,491.61	0.02
				Base	117.513960	58,756.98	132.497185	66,248.59	7,491.61	0.02
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875		10,000.000	Local	99.333200	9,933.32	2.875000	15 Dec 2021	258.00	0.00
				Base	99.333200	9,933.32	101.913177	10,191.32	258.00	0.00
91324PCM2	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7		10,000.000	Local	99.845400	9,984.54	2.700000	15 Jul 2020	71.45	0.00
				Base	99.845400	9,984.54	100.559858	10,055.99	71.45	0.00

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91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
	50,000.000	Local		101.922560	50,961.28	107.522662	53,761.33	2,800.05	0.02
		Base		101.922560	50,961.28	107.522662	53,761.33	2,800.05	0.02
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875					3.875000	15 Dec 2028		
	40,000.000	Local		101.572275	40,628.91	110.099027	44,039.61	3,410.70	0.02
		Base		101.572275	40,628.91	110.099027	44,039.61	3,410.70	0.02
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7					3.700000	15 Aug 2049		
	20,000.000	Local		101.445550	20,289.11	105.876112	21,175.22	886.11	0.01
		Base		101.445550	20,289.11	105.876112	21,175.22	886.11	0.01
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875					3.875000	15 Aug 2059		
	30,000.000	Local		100.086133	30,025.84	106.035690	31,810.71	1,784.87	0.01
		Base		100.086133	30,025.84	106.035690	31,810.71	1,784.87	0.01
917288BK7	REPUBLICA ORIENT URUGUAY SR UNSECURED 01/31 4.375					4.375000	23 Jan 2031		
	350,000.000	Local		99.476566	348,167.98	110.351000	386,228.50	38,060.52	0.13
	Original Face: 40,000.000	Base		99.476566	348,167.98	110.351000	386,228.50	38,060.52	0.13
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	390,000.000	Local		111.244528	433,853.66	127.376000	496,766.40	62,912.74	0.17
		Base		111.244528	433,853.66	127.376000	496,766.40	62,912.74	0.17
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.250000	10 Aug 2026		
	200,000.000	Local		107.850830	215,701.66	115.250000	230,500.00	14,798.34	0.08
		Base		107.850830	215,701.66	115.250000	230,500.00	14,798.34	0.08
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85					3.850000	01 Nov 2042		
	30,000.000	Local		87.739433	26,321.83	106.706687	32,012.01	5,690.18	0.01
		Base		87.739433	26,321.83	106.706687	32,012.01	5,690.18	0.01
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862					4.862000	21 Aug 2046		
	10,000.000	Local		103.384200	10,338.42	122.138359	12,213.84	1,875.42	0.00
		Base		103.384200	10,338.42	122.138359	12,213.84	1,875.42	0.00
92343VDD3	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625					2.625000	15 Aug 2026		
	50,000.000	Local		91.545360	45,772.68	101.311738	50,655.87	4,883.19	0.02
		Base		91.545360	45,772.68	101.311738	50,655.87	4,883.19	0.02

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92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.250000	16 Mar 2037		
	30,000.000	Local		103.853000	31,155.90	123.806205	37,141.86	5,985.96	0.01
		Base		103.853000	31,155.90	123.806205	37,141.86	5,985.96	0.01
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.500000	16 Mar 2047		
	30,000.000	Local		110.728800	33,218.64	131.981847	39,594.55	6,375.91	0.01
		Base		110.728800	33,218.64	131.981847	39,594.55	6,375.91	0.01
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125000	16 Mar 2027		
	230,000.000	Local		99.459613	228,757.11	110.417445	253,960.12	25,203.01	0.09
		Base		99.459613	228,757.11	110.417445	253,960.12	25,203.01	0.09
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5					4.500000	10 Aug 2033		
	140,000.000	Local		101.494757	142,092.66	116.114074	162,559.70	20,467.04	0.06
		Base		101.494757	142,092.66	116.114074	162,559.70	20,467.04	0.06
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376					3.376000	15 Feb 2025		
	200,000.000	Local		97.097630	194,195.26	105.486712	210,973.42	16,778.16	0.07
		Base		97.097630	194,195.26	105.486712	210,973.42	16,778.16	0.07
92343VES9	VERIZON COMMUNICATIONS SR UNSECURED 02/29 3.875					3.875000	08 Feb 2029		
	50,000.000	Local		99.821140	49,910.57	109.736489	54,868.24	4,957.67	0.02
		Base		99.821140	49,910.57	109.736489	54,868.24	4,957.67	0.02
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.150000	14 Dec 2025		
	250,000.000	Local		97.300984	243,252.46	106.587334	266,468.34	23,215.88	0.09
		Base		97.300984	243,252.46	106.587334	266,468.34	23,215.88	0.09
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.300000	14 Dec 2045		
	10,000.000	Local		110.723700	11,072.37	124.094483	12,409.45	1,337.08	0.00
		Base		110.723700	11,072.37	124.094483	12,409.45	1,337.08	0.00
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375					4.375000	30 May 2028		
	120,000.000	Local		97.450167	116,940.20	110.450357	132,540.43	15,600.23	0.05
		Base		97.450167	116,940.20	110.450357	132,540.43	15,600.23	0.05
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.569750	29 Mar 2049		
	60,000.000	Local		100.096483	60,057.89	100.375000	60,225.00	167.11	0.02
		Base		100.096483	60,057.89	100.375000	60,225.00	167.11	0.02

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931142EE9	WALMART INC SR UNSECURED 06/28 3.7					3.700000	26 Jun 2028		
	220,000.000	Local		99.857750	219,687.05	110.829848	243,825.67	24,138.62	0.08
		Base		99.857750	219,687.05	110.829848	243,825.67	24,138.62	0.08
931142EM1	WALMART INC SR UNSECURED 07/26 3.05					3.050000	08 Jul 2026		
	10,000.000	Local		99.875300	9,987.53	105.942782	10,594.28	606.75	0.00
		Base		99.875300	9,987.53	105.942782	10,594.28	606.75	0.00
94106LBG3	WASTE MANAGEMENT INC COMPANY GUAR 06/29 3.45					3.450000	15 Jun 2029		
	30,000.000	Local		100.747467	30,224.24	107.992641	32,397.79	2,173.55	0.01
		Base		100.747467	30,224.24	107.992641	32,397.79	2,173.55	0.01
94106LBH1	WASTE MANAGEMENT INC COMPANY GUAR 06/26 3.2					3.200000	15 Jun 2026		
	50,000.000	Local		99.974120	49,987.06	105.446952	52,723.48	2,736.42	0.02
		Base		99.974120	49,987.06	105.446952	52,723.48	2,736.42	0.02
94106LBJ7	WASTE MANAGEMENT INC COMPANY GUAR 07/39 4					4.000000	15 Jul 2039		
	50,000.000	Local		101.223300	50,611.65	113.582228	56,791.11	6,179.46	0.02
		Base		101.223300	50,611.65	113.582228	56,791.11	6,179.46	0.02
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15					4.150000	15 Jul 2049		
	40,000.000	Local		101.422825	40,569.13	116.534085	46,613.63	6,044.50	0.02
		Base		101.422825	40,569.13	116.534085	46,613.63	6,044.50	0.02
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.450000	13 Feb 2023		
	60,000.000	Local		101.624700	60,974.82	103.270454	61,962.27	987.45	0.02
		Base		101.624700	60,974.82	103.270454	61,962.27	987.45	0.02
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.300000	22 Jul 2027		
	260,000.000	Local		100.336612	260,875.19	109.561595	284,860.15	23,984.96	0.10
		Base		100.336612	260,875.19	109.561595	284,860.15	23,984.96	0.10
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.400000	14 Jun 2046		
	50,000.000	Local		100.200200	50,100.10	112.287104	56,143.55	6,043.45	0.02
		Base		100.200200	50,100.10	112.287104	56,143.55	6,043.45	0.02
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.750000	07 Dec 2046		
	310,000.000	Local		98.397213	305,031.36	118.056000	365,973.60	60,942.24	0.13
		Base		98.397213	305,031.36	118.056000	365,973.60	60,942.24	0.13

& 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 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
94989AAU9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 A5					3.405000	15 Dec 2047		
	120,000.000	Local	102.491342	122,989.61	105.410120	126,492.14		3,502.53	0.04
Original Face:	120,000.000	Base	102.491342	122,989.61	105.410120	126,492.14		3,502.53	0.04
95000FAT3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C35 A4					2.931000	15 Jul 2048		
	0.000	Local	0.000000	-0.01	0.000000	0.00		0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00		0.01	0.00
95000U2A0	WELLS FARGO + COMPANY SR UNSECURED 05/28 VAR					3.584000	22 May 2028		
	400,000.000	Local	95.809155	383,236.62	105.937458	423,749.83		40,513.21	0.15
		Base	95.809155	383,236.62	105.937458	423,749.83		40,513.21	0.15
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	70,000.000	Local	99.841943	69,889.36	105.813981	74,069.79		4,180.43	0.03
		Base	99.841943	69,889.36	105.813981	74,069.79		4,180.43	0.03
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
	260,000.000	Local	99.832042	259,563.31	110.878064	288,282.97		28,719.66	0.10
		Base	99.832042	259,563.31	110.878064	288,282.97		28,719.66	0.10
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	100,000.000	Local	119.958130	119,958.13	131.385168	131,385.17		11,427.04	0.05
		Base	119.958130	119,958.13	131.385168	131,385.17		11,427.04	0.05
96950FAD6	WILLIAMS COMPANIES INC SR UNSECURED 03/20 5.25					5.250000	15 Mar 2020		
	10,000.000	Local	100.909900	10,090.99	101.301806	10,130.18		39.19	0.00
		Base	100.909900	10,090.99	101.301806	10,130.18		39.19	0.00
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.950000	01 Apr 2037		
	110,000.000	Local	118.984155	130,882.57	135.833853	149,417.24		18,534.67	0.05
		Base	118.984155	130,882.57	135.833853	149,417.24		18,534.67	0.05
M8489SAF4	STATE OF QATAR SR UNSECURED REGS 04/23 3.875					3.875000	23 Apr 2023		
	610,000.000	Local	100.371393	612,265.50	105.750000	645,075.00		32,809.50	0.22
		Base	100.371393	612,265.50	105.750000	645,075.00		32,809.50	0.22
X74359AC8	RUSSIAN FEDERATION SR UNSECURED REGS 09/43 5.875					5.875000	16 Sep 2043		
	600,000.000	Local	106.330967	637,985.80	127.021800	762,130.80		124,145.00	0.26
		Base	106.330967	637,985.80	127.021800	762,130.80		124,145.00	0.26

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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 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Y20721BH1	REPUBLIC OF INDONESIA SR UNSECURED REGS 10/23 5.375				5.375000	17 Oct 2023			
		720,000.000	Local	105.304675	758,193.66	110.345678	794,488.88	36,295.22	0.27
			Base	105.304675	758,193.66	110.345678	794,488.88	36,295.22	0.27
<b>US DOLLAR Total</b>									
		144,564,969.490	Local		145,111,555.44		152,917,631.15	7,806,075.71	52.61
Original Face:		187,234,769.010	Base		145,111,555.44		152,917,631.15	7,806,075.71	52.61
<b>FIXED INCOME Total</b>									
		144,564,969.490	Base		145,111,555.44		152,917,631.15	7,806,075.71	52.61
Original Face:		187,234,769.010							

# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

ADI1753P4	IMM EUR FUT OPT DEC19C 97.375 DEC19 97.375 CALL					16 Dec 2019		
80,000.000		32.000	Local 0.125840	10,067.20	0.665000	53,200.00	43,132.80	0.02
			Base 0.125840	10,067.20	0.665000	53,200.00	43,132.80	0.02

ADI1DN5Q4	IMM EUR FUT OPT DEC19C 98.125 DEC19 98.125 CALL					16 Dec 2019		
80,000.000		32.000	Local 0.060840	4,867.20	0.077500	6,200.00	1,332.80	0.00
			Base 0.060840	4,867.20	0.077500	6,200.00	1,332.80	0.00

ADI1DX7P2	US 10YR FUT OPTN NOV19C 130 OCT19 130 CALL					25 Oct 2019		
33,000.000		33.000	Local 0.646143	21,322.72	0.843750	27,843.75	6,521.03	0.01
			Base 0.646143	21,322.72	0.843750	27,843.75	6,521.03	0.01

ADI1F8LR5	US 10YR FUT OPTN NOV19C 130.5 OCT19 130.5 CALL					25 Oct 2019		
8,000.000		8.000	Local 0.657980	5,263.84	0.593750	4,750.00	-513.84	0.00
			Base 0.657980	5,263.84	0.593750	4,750.00	-513.84	0.00

ADI1F8M78	US 10YR FUT OPTN NOV19C 131 OCT19 131 CALL					25 Oct 2019		
8,000.000		8.000	Local 0.782980	6,263.84	0.406250	3,250.00	-3,013.84	0.00
			Base 0.782980	6,263.84	0.406250	3,250.00	-3,013.84	0.00

ADI1FH4R4	US 10YR FUT OPTN NOV19C 129.5 OCT19 129.5 CALL					25 Oct 2019		
8,000.000		8.000	Local 0.720480	5,763.84	1.156250	9,250.00	3,486.16	0.00
			Base 0.720480	5,763.84	1.156250	9,250.00	3,486.16	0.00

<b>US DOLLAR Total</b>								
217,000.000		121.000	Local	53,548.64		104,493.75	50,945.11	0.04
			Base	53,548.64		104,493.75	50,945.11	0.04

## OPTIONS PURCHASED - CALLS Total

217,000.000		121.000	Base	53,548.64		104,493.75	50,945.11	0.04
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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

ADI1DTQ54	US 10YR FUT OPTN NOV19P 129 OCT19 129 PUT					25 Oct 2019			
26,000.000		26.000	Local	0.611105	15,888.73	0.218750	5,687.50	-10,201.23	0.00
			Base	0.611105	15,888.73	0.218750	5,687.50	-10,201.23	0.00

ADI1DZJT6	US 10YR FUT OPTN NOV19P 129.5 OCT19 129.5 PUT					25 Oct 2019			
14,000.000		14.000	Local	0.720480	10,086.72	0.343750	4,812.50	-5,274.22	0.00
			Base	0.720480	10,086.72	0.343750	4,812.50	-5,274.22	0.00

<b>US DOLLAR Total</b>									
40,000.000		40.000	Local		25,975.45		10,500.00	-15,475.45	0.00
			Base		25,975.45		10,500.00	-15,475.45	0.00

<b>OPTIONS PURCHASED - PUTS Total</b>									
40,000.000		40.000	Base		25,975.45		10,500.00	-15,475.45	0.00

# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

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

## OPTIONS WRITTEN - CALLS

US DOLLAR									Exchange Rate:	1.000000
ADI198G80	IMM EUR FUT OPT DEC19C 97.625 DEC19 97.625 CALL					16 Dec 2019				
-160,000.000		-64.000	Local	0.054160	-8,665.60	0.420000	-67,200.00	-58,534.40	0.02	
			Base	0.054160	-8,665.60	0.420000	-67,200.00	-58,534.40	0.02	
ADI1F3ZR1	US BOND FUTR OPTN NOV19C 166 OCT19 166 CALL					25 Oct 2019				
-4,000.000		-4.000	Local	0.310770	-1,243.08	0.468750	-1,875.00	-631.92	0.00	
			Base	0.310770	-1,243.08	0.468750	-1,875.00	-631.92	0.00	
ADI1F62J8	US 10YR FUT OPTN DEC19C 132 NOV19 132 CALL					22 Nov 2019				
-16,000.000		-16.000	Local	0.342020	-5,472.32	0.406250	-6,500.00	-1,027.68	0.00	
			Base	0.342020	-5,472.32	0.406250	-6,500.00	-1,027.68	0.00	
ADI1F8LW4	US 10YR FUT OPTN NOV19C 131.5 OCT19 131.5 CALL					25 Oct 2019				
-34,000.000		-34.000	Local	0.228509	-7,769.31	0.265625	-9,031.25	-1,261.94	0.00	
			Base	0.228509	-7,769.31	0.265625	-9,031.25	-1,261.94	0.00	
ADI1FBC31	US 10YR FUT OPTN NOV19C 134 OCT19 134 CALL					25 Oct 2019				
-9,000.000		-9.000	Local	0.232646	-2,093.81	0.031250	-281.25	1,812.56	0.00	
			Base	0.232646	-2,093.81	0.031250	-281.25	1,812.56	0.00	
ADI1FD7V1	US 10YR FUT OPTN DEC19C 135 NOV19 135 CALL					22 Nov 2019				
-26,000.000		-26.000	Local	0.185770	-4,830.02	0.093750	-2,437.50	2,392.52	0.00	
			Base	0.185770	-4,830.02	0.093750	-2,437.50	2,392.52	0.00	
ADI1FFF54	US 5YR FUTR OPTN NOV19C 121 OCT19 121 CALL					25 Oct 2019				
-26,000.000		-26.000	Local	0.143403	-3,728.47	0.031250	-812.50	2,915.97	0.00	
			Base	0.143403	-3,728.47	0.031250	-812.50	2,915.97	0.00	
ADI1FG546	US 10YR FUT OPTN DEC19C 134 NOV19 134 CALL					22 Nov 2019				
-16,000.000		-16.000	Local	0.217020	-3,472.32	0.140625	-2,250.00	1,222.32	0.00	
			Base	0.217020	-3,472.32	0.140625	-2,250.00	1,222.32	0.00	
AEI662569	9WR019507 SWAPTION 191209 1.35 CALL					09 Dec 2019				
-1,180,000.000		-1,180,000.000	Local	0.435000	-5,133.00	0.566366	-6,683.12	-1,550.12	0.00	
			Base	0.435000	-5,133.00	0.566366	-6,683.12	-1,550.12	0.00	

& Issue has redenominated but Local is not converted  
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# Holdings

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
AEI665356	9WR019606 SWAPTION RECEIVER 191209 1.35 CALL					09 Dec 2019		
-680,000.000	-680,000.000	Local	0.400000	-2,720.00	0.566366	-3,851.29	-1,131.29	0.00
		Base	0.400000	-2,720.00	0.566366	-3,851.29	-1,131.29	0.00
<b>US DOLLAR Total</b>								
-2,151,000.000	-1,860,195.000	Local		-45,127.93		-100,921.91	-55,793.98	0.03
		Base		-45,127.93		-100,921.91	-55,793.98	0.03
<b>OPTIONS WRITTEN - CALLS Total</b>								
-2,151,000.000	-1,860,195.000	Base		-45,127.93		-100,921.91	-55,793.98	0.03

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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 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

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

## OPTIONS WRITTEN - PUTS

US DOLLAR									Exchange Rate:	1.000000
ADI1DRPN0	US BOND FUTR OPTN NOV19P 155 OCT19 155 PUT					25 Oct 2019				
-4,000.000		-4.000	Local	0.310770	-1,243.08	0.078125	-312.50	930.58	0.00	
			Base	0.310770	-1,243.08	0.078125	-312.50	930.58	0.00	
ADI1F32B2	US 10YR FUT OPTN NOV19P 130 OCT19 130 PUT					25 Oct 2019				
-17,000.000		-17.000	Local	0.500108	-8,501.84	0.531250	-9,031.25	-529.41	0.00	
			Base	0.500108	-8,501.84	0.531250	-9,031.25	-529.41	0.00	
ADI1FD7S8	US 5YR FUTR OPTN NOV19P 118.7 OCT19 118.75 PUT					25 Oct 2019				
-26,000.000		-26.000	Local	0.173450	-4,509.71	0.242188	-6,296.89	-1,787.18	0.00	
			Base	0.173450	-4,509.71	0.242188	-6,296.89	-1,787.18	0.00	
ADI1FFC24	US 5YR FUTR OPTN NOV19P 119.2 OCT19 119.25 PUT					25 Oct 2019				
-8,000.000		-8.000	Local	0.306864	-2,454.91	0.476563	-3,812.50	-1,357.59	0.00	
			Base	0.306864	-2,454.91	0.476563	-3,812.50	-1,357.59	0.00	
ADI1FJ4L3	US BOND FUTR OPTN NOV19P 157 OCT19 157 PUT					25 Oct 2019				
-3,000.000		-3.000	Local	0.748270	-2,244.81	0.203125	-609.38	1,635.43	0.00	
			Base	0.748270	-2,244.81	0.203125	-609.38	1,635.43	0.00	
ADI1FMBF1	US 10YR FUT OPTN NOV19P 127.5 OCT19 127.5 PUT					25 Oct 2019				
-18,000.000		-18.000	Local	0.154520	-2,781.36	0.046875	-843.75	1,937.61	0.00	
			Base	0.154520	-2,781.36	0.046875	-843.75	1,937.61	0.00	
ADI1FMZ08	US BOND FUTR OPTN NOV19P 153 OCT19 153 PUT					25 Oct 2019				
-2,000.000		-2.000	Local	0.467020	-934.04	0.031250	-62.50	871.54	0.00	
			Base	0.467020	-934.04	0.031250	-62.50	871.54	0.00	
AEI662551	9WP027825 SWAPTION 191209 1.85 PUT					09 Dec 2019				
-1,180,000.000		-1,180,000.000	Local	0.550000	-6,490.00	0.328323	-3,874.21	2,615.79	0.00	
			Base	0.550000	-6,490.00	0.328323	-3,874.21	2,615.79	0.00	
AEI665364	9WP027940 SWAPTION PAYER 191209 1.85 PUT					09 Dec 2019				
-680,000.000		-680,000.000	Local	0.585000	-3,978.00	0.328323	-2,232.60	1,745.40	0.00	
			Base	0.585000	-3,978.00	0.328323	-2,232.60	1,745.40	0.00	

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Books Open

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# Holdings

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



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

**Base Currency: USD - US DOLLAR**

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

-1,938,000.000	-1,860,078.000	Local		-33,137.75		-27,075.58	6,062.17	0.01
		Base		-33,137.75		-27,075.58	6,062.17	0.01

**OPTIONS WRITTEN - PUTS Total**

-1,938,000.000	-1,860,078.000	Base		-33,137.75		-27,075.58	6,062.17	0.01
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**SWAPS FIXED INCOME**

US DOLLAR								Exchange Rate:	1.000000
99S156GF2	BWS029025 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.158130	15 Feb 2044			
	1,849,000.000	Local	99.996428	1,848,933.96	100.000000	1,849,000.00	66.04	0.64	
		Base	99.996428	1,848,933.96	100.000000	1,849,000.00	66.04	0.64	
99S156GG0	BWS029025 IRS USD P F 3.33000 2 CCPVANILLA				3.330000	15 Feb 2044			
	-1,849,000.000	Local	100.000000	-1,849,000.00	133.040434	-2,459,917.62	-610,917.62	0.85	
		Base	100.000000	-1,849,000.00	133.040434	-2,459,917.62	-610,917.62	0.85	
99S15UUF3	BWS029405 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.158130	15 May 2044			
	1,885,000.000	Local	100.075055	1,886,414.79	100.000000	1,885,000.00	-1,414.79	0.65	
		Base	100.075055	1,886,414.79	100.000000	1,885,000.00	-1,414.79	0.65	
99S15UUG1	BWS029405 IRS USD P F 3.00000 2 CCPVANILLA				3.000000	15 May 2044			
	-1,885,000.000	Local	100.000000	-1,885,000.00	126.489859	-2,384,333.84	-499,333.84	0.82	
		Base	100.000000	-1,885,000.00	126.489859	-2,384,333.84	-499,333.84	0.82	
99S15UUI7	SWS029421 IRS USD R F 3.00000 2 CCPVANILLA				3.000000	15 Feb 2036			
	2,572,000.000	Local	100.055109	2,573,417.41	119.403769	3,071,064.94	497,647.53	1.06	
		Base	100.055109	2,573,417.41	119.403769	3,071,064.94	497,647.53	1.06	
99S15UUJ5	SWS029421 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.158130	15 Feb 2036			
	-2,572,000.000	Local	100.000000	-2,572,000.00	100.000000	-2,572,000.00	0.00	0.88	
		Base	100.000000	-2,572,000.00	100.000000	-2,572,000.00	0.00	0.88	
99S17MA95	BWS030445 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.158130	15 Aug 2044			
	1,690,000.000	Local	99.573243	1,682,787.81	100.000000	1,690,000.00	7,212.19	0.58	
		Base	99.573243	1,682,787.81	100.000000	1,690,000.00	7,212.19	0.58	

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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 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S17MAA2	BWS030445 IRS USD P F 2.75000 2 CCPVANILLA				2.750000	15 Aug 2044			
		-1,690,000.000	Local	100.000000	-1,690,000.00	121.481622	-2,053,039.41	-363,039.41	0.71
			Base	100.000000	-1,690,000.00	121.481622	-2,053,039.41	-363,039.41	0.71
99S17OX96	BWS030403 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.255500	31 Jan 2026			
		7,979,000.000	Local	98.755642	7,879,712.70	100.000000	7,979,000.00	99,287.30	2.74
			Base	98.755642	7,879,712.70	100.000000	7,979,000.00	99,287.30	2.74
99S17OXA3	BWS030403 IRS USD P F 2.50000 2 CCPVANILLA				2.500000	31 Jan 2026			
		-7,979,000.000	Local	100.000000	-7,979,000.00	105.978070	-8,455,990.21	-476,990.21	2.91
			Base	100.000000	-7,979,000.00	105.978070	-8,455,990.21	-476,990.21	2.91
99S17SCL3	BWS030668 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.329880	31 Dec 2025			
		3,685,000.000	Local	100.471151	3,702,361.91	100.000000	3,685,000.00	-17,361.91	1.27
			Base	100.471151	3,702,361.91	100.000000	3,685,000.00	-17,361.91	1.27
99S17SCM1	BWS030668 IRS USD P F 2.25000 2 CCPVANILLA				2.250000	31 Dec 2025			
		-3,685,000.000	Local	100.000000	-3,685,000.00	104.428532	-3,848,191.40	-163,191.40	1.32
			Base	100.000000	-3,685,000.00	104.428532	-3,848,191.40	-163,191.40	1.32
99S187QU3	SWS030825 IRS USD R F 2.25000 2 CCPVANILLA				2.250000	26 Apr 2022			
		4,537,000.000	Local	100.019773	4,537,897.12	100.841996	4,575,201.36	37,304.24	1.57
			Base	100.019773	4,537,897.12	100.841996	4,575,201.36	37,304.24	1.57
99S187QV1	SWS030825 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.000000	26 Apr 2022			
		-4,537,000.000	Local	100.000000	-4,537,000.00	100.000000	-4,537,000.00	0.00	1.56
			Base	100.000000	-4,537,000.00	100.000000	-4,537,000.00	0.00	1.56
99S187QX7	BWS030841 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	26 Apr 2023			
		4,632,000.000	Local	100.006015	4,632,278.60	100.000000	4,632,000.00	-278.60	1.59
			Base	100.006015	4,632,278.60	100.000000	4,632,000.00	-278.60	1.59
99S187QY5	BWS030841 IRS USD P F 2.30000 2 CCPVANILLA				2.300000	26 Apr 2023			
		-4,632,000.000	Local	100.000000	-4,632,000.00	100.859881	-4,671,829.69	-39,829.69	1.61
			Base	100.000000	-4,632,000.00	100.859881	-4,671,829.69	-39,829.69	1.61
99S192P34	SWS031104 IRS USD R F 1.85000 2 CCPVANILLA				1.850000	15 Jun 2022			
		3,830,000.000	Local	99.976567	3,829,102.53	100.736795	3,858,219.25	29,116.72	1.33
			Base	99.976567	3,829,102.53	100.736795	3,858,219.25	29,116.72	1.33

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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 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S192P42	SWS031104 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.118500	15 Jun 2022		
		-3,830,000.00	Local 100.000000	-3,830,000.00	100.000000	-3,830,000.00	0.00	1.32
			Base 100.000000	-3,830,000.00	100.000000	-3,830,000.00	0.00	1.32
99S194Q05	BWS031120 IRS USD R V 03MLIBOR 1 CCPVANILLA					30 Apr 2026		
		7,026,000.00	Local 100.138040	7,035,698.72	100.000000	7,026,000.00	-9,698.72	2.42
			Base 100.138040	7,035,698.72	100.000000	7,026,000.00	-9,698.72	2.42
99S194Q13	BWS031120 IRS USD P F 1.85000 2 CCPVANILLA				1.850000	30 Apr 2026		
		-7,026,000.00	Local 100.000000	-7,026,000.00	102.126647	-7,175,418.22	-149,418.22	2.47
			Base 100.000000	-7,026,000.00	102.126647	-7,175,418.22	-149,418.22	2.47
99S1A3KL5	BWS032003 IRS USD R V 03MLIBOR 1 CCPVANILLA					15 Nov 2044		
		810,000.000	Local 100.273240	812,213.24	100.000000	810,000.00	-2,213.24	0.28
			Base 100.273240	812,213.24	100.000000	810,000.00	-2,213.24	0.28
99S1A3KM3	BWS032003 IRS USD P F 1.85000 2 CCPVANILLA				1.850000	15 Nov 2044		
		-810,000.000	Local 100.000000	-810,000.00	102.742502	-832,214.27	-22,214.27	0.29
			Base 100.000000	-810,000.00	102.742502	-832,214.27	-22,214.27	0.29
99S1A4EO4	BWS032045 IRS USD R V 03MLIBOR 1 CCPVANILLA					15 Nov 2044		
		493,000.000	Local 100.133099	493,656.18	100.000000	493,000.00	-656.18	0.17
			Base 100.133099	493,656.18	100.000000	493,000.00	-656.18	0.17
99S1A4EP1	BWS032045 IRS USD P F 1.81000 2 CCPVANILLA				1.810000	15 Nov 2044		
		-493,000.000	Local 100.000000	-493,000.00	101.901648	-502,375.12	-9,375.12	0.17
			Base 100.000000	-493,000.00	101.901648	-502,375.12	-9,375.12	0.17
99S1AUS94	BWS032300 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	30 Jun 2026		
		1,820,000.000	Local 100.112302	1,822,043.89	100.000000	1,820,000.00	-2,043.89	0.63
			Base 100.112302	1,822,043.89	100.000000	1,820,000.00	-2,043.89	0.63
99S1AUSA1	BWS032300 IRS USD P F 1.55000 2 CCPVANILLA				1.550000	30 Jun 2026		
		-1,820,000.000	Local 100.000000	-1,820,000.00	100.374486	-1,826,815.65	-6,815.65	0.63
			Base 100.000000	-1,820,000.00	100.374486	-1,826,815.65	-6,815.65	0.63
99S1AYO33	SWS032441 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Dec 2024		
		1,655,000.000	Local 102.016898	1,688,379.67	101.988000	1,687,901.40	-478.27	0.58
			Base 102.016898	1,688,379.67	101.988000	1,687,901.40	-478.27	0.58

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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 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S1AYO41	SWS032441 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2024		
		-1,655,000.000	Local 100.000000	-1,655,000.00	100.000000	-1,655,000.00	0.00	0.57
			Base 100.000000	-1,655,000.00	100.000000	-1,655,000.00	0.00	0.57
99S1B02I7	SWS032441 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Dec 2024		
		13,890,000.000	Local 101.983907	14,165,564.66	101.988000	14,166,133.20	568.54	4.87
			Base 101.983907	14,165,564.66	101.988000	14,166,133.20	568.54	4.87
99S1B02J5	SWS032441 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2024		
		-13,890,000.000	Local 100.000000	-13,890,000.00	100.000000	-13,890,000.00	0.00	4.78
			Base 100.000000	-13,890,000.00	100.000000	-13,890,000.00	0.00	4.78
99S1B03O3	BWS032508 IRS USD R V 00MFEDL 1 CCPOIS				1.000000	30 Jun 2026		
		5,206,000.000	Local 99.894033	5,200,483.35	100.000000	5,206,000.00	5,516.65	1.79
			Base 99.894033	5,200,483.35	100.000000	5,206,000.00	5,516.65	1.79
99S1B03P0	BWS032508 IRS USD P F 1.25000 2 CCPOIS				1.250000	30 Jun 2026		
		-5,206,000.000	Local 100.000000	-5,206,000.00	100.023308	-5,207,213.41	-1,213.41	1.79
			Base 100.000000	-5,206,000.00	100.023308	-5,207,213.41	-1,213.41	1.79
<b>US DOLLAR Total</b>								
			Local	231,946.54		-1,467,818.69	-1,699,765.23	44.84
			Base	231,946.54		-1,467,818.69	-1,699,765.23	44.84
<b>SWAPS FIXED INCOME Total</b>								
		0.000	Base	231,946.54		-1,467,818.69	-1,699,765.23	44.84

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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 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
-3,832,000.000	148,005,269.340	Base		152,505,172.24		158,597,220.57	6,092,048.33	99.99
Original Face:	187,234,769.010							

# Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

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

## FUTURES LONG

							Exchange Rate:	1.000000		
99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216	16 Dec 2019								
19.000	4,750,000.000	Local	4,656,900.00	4,641,827.40	98.040000	15,072.60	15,072.60	0.00		
		Base	4,656,900.00		98.040000	15,072.60	15,072.60	0.00		0.00
ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615	15 Jun 2020								
50.000	12,500,000.000	Local	12,305,625.00	12,110,742.10	98.445000	194,882.90	196,132.90	-1,250.00		
		Base	12,305,625.00		98.445000	194,882.90	196,132.90	-1,250.00		0.00
ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315	15 Mar 2021								
3.000	750,000.000	Local	739,537.50	730,767.90	98.605000	8,769.60	8,882.10	-112.50		
		Base	739,537.50		98.605000	8,769.60	8,882.10	-112.50		0.00
ADI19T4T1	US 10YR NOTE (CBT)DEC19 XCBT 20191219	19 Dec 2019								
6.000	600,000.000	Local	781,875.00	781,416.63	130.312500	458.37	927.12	-468.75		
		Base	781,875.00		130.312500	458.37	927.12	-468.75		0.00
ADI19VKG6	US 2YR NOTE (CBT) DEC19 XCBT 20191231	31 Dec 2019								
187.000	37,400,000.000	Local	40,298,500.00	40,380,110.27	107.750000	-81,610.27	-75,766.52	-5,843.75		
		Base	40,298,500.00		107.750000	-81,610.27	-75,766.52	-5,843.75		0.00
ADI19Y6J0	US 10YR ULTRA FUT DEC19 XCBT 20191219	19 Dec 2019								
1.000	100,000.000	Local	142,406.25	143,986.11	142.406250	-1,579.86	-1,548.61	-31.25		
		Base	142,406.25		142.406250	-1,579.86	-1,548.61	-31.25		0.00
ADI19Y7L4	US ULTRA BOND CBT DEC19 XCBT 20191219	19 Dec 2019								
58.000	5,800,000.000	Local	11,130,562.50	11,261,851.95	191.906250	-131,289.45	-134,914.45	3,625.00		
		Base	11,130,562.50		191.906250	-131,289.45	-134,914.45	3,625.00		0.00
ADI19ZWQ2	US 5YR NOTE (CBT) DEC19 XCBT 20191231	31 Dec 2019								
213.000	21,300,000.000	Local	25,378,617.29	25,389,781.93	119.148438	-11,164.64	-1,180.26	-9,984.38		
		Base	25,378,617.29		119.148438	-11,164.64	-1,180.26	-9,984.38		0.00
<b>US DOLLAR Total</b>										
537.000	83,200,000.000	Local	95,434,023.54	95,440,484.29		-6,460.75	7,604.88	-14,065.63		
		Base				-6,460.75	7,604.88	-14,065.63		0.01

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# Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date							
Contracts	Notional Par	Prior Accum Gn/Ls	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Margin Variation	% Fund	
<b>FUTURES LONG Total</b>									
537.000	83,200,000.000	Base				-6,460.75	7,604.88	-14,065.63	0.01

# Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

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

## FUTURES SHORT

US DOLLAR Exchange Rate: 1.000000

ADI0GMF43	90DAY EUR FUTR JUN21 XCME 20210614						14 Jun 2021			
-8.000	-2,000,000.000	Local	-1,972,500.00	-1,978,083.20	98.625000	5,583.20		5,283.20	300.00	
		Base	-1,972,500.00		98.625000	5,583.20		5,283.20	300.00	0.00

ADI12LSP7	FED FUND 30DAY NOV19 XCBT 20191129						29 Nov 2019			
-78.000	-32,502,600.000	Local	-31,932,179.37	-31,960,846.00	98.245000	28,666.63		22,166.11	6,500.52	
		Base	-31,932,179.37		98.245000	28,666.63		22,166.11	6,500.52	0.00

ADI19Y734	US LONG BOND(CBT) DEC19 XCBT 20191219						19 Dec 2019			
-36.000	-3,600,000.000	Local	-5,843,250.00	-5,943,023.34	162.312500	99,773.34		98,648.34	1,125.00	
		Base	-5,843,250.00		162.312500	99,773.34		98,648.34	1,125.00	0.00

<b>US DOLLAR Total</b>										
-122.000	-38,102,600.000	Local	-39,747,929.37	-39,881,952.54		134,023.17		126,097.65	7,925.52	
		Base				134,023.17		126,097.65	7,925.52	0.00

<b>FUTURES SHORT Total</b>										
-122.000	-38,102,600.000	Base				134,023.17		126,097.65	7,925.52	0.00



# Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
<b>FUTURES Total</b>									
415.000	45,097,400.000	Base			127,562.42		133,702.53	-6,140.11	0.01

# Holdings

As of: September 30, 2019



WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR

View Date: October 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

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

### ARGENTINE PESO

Exchange Rate: 57.601000

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		445,406.290	Local	1.000000	445,406.29	1.000000	445,406.29	0.00	8.23
			Base	0.017857	7,953.77	0.017361	7,732.61	-221.16	0.00

### ARGENTINE PESO Total

		445,406.290	Local		445,406.29		445,406.29	0.00	8.23
			Base		7,953.77		7,732.61	-221.16	0.00

### AUSTRALIAN DOLLAR

Exchange Rate: 1.481591

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		43,150.750	Local	1.000000	43,150.75	1.000000	43,150.75	0.00	89.57
			Base	0.687131	29,650.20	0.674950	29,124.60	-525.60	0.00

### AUSTRALIAN DOLLAR Total

		43,150.750	Local		43,150.75		43,150.75	0.00	89.57
			Base		29,650.20		29,124.60	-525.60	0.00

### BRAZILIAN REAL

Exchange Rate: 4.154950

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,062,638.730	Local	1.000000	1,062,638.73	1.000000	1,062,638.73	0.00	0.57
			Base	0.241251	256,362.45	0.240677	255,752.47	-609.98	0.03

### BRAZILIAN REAL Total

		1,062,638.730	Local		1,062,638.73		1,062,638.73	0.00	0.57
			Base		256,362.45		255,752.47	-609.98	0.03

### EURO CURRENCY

Exchange Rate: 0.917473

### INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		882,383.230	Local	1.000000	882,383.23	1.000000	882,383.23	0.00	44.93

& 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 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base	1.103488	973,699.16	1.089950	961,753.89	-11,945.27	0.10	
<b>INTERNATIONAL Total</b>		882,383.230		882,383.23		882,383.23	0.00	44.93	
		Base		973,699.16		961,753.89	-11,945.27	0.10	
<b>EURO CURRENCY Total</b>		882,383.230		882,383.23		882,383.23	0.00	44.93	
		Base		973,699.16		961,753.89	-11,945.27	0.10	
<b>JAPANESE YEN</b>							Exchange Rate:	108.125000	
JPY	JAPANESE YEN								
		43,995,889.000	Local	1.000000	43,995,889.00	1.000000	43,995,889.00	0.00	8.59
			Base	0.009322	410,136.13	0.009249	406,898.40	-3,237.73	0.04
<b>JAPANESE YEN Total</b>		43,995,889.000	Local		43,995,889.00		43,995,889.00	0.00	8.59
			Base		410,136.13		406,898.40	-3,237.73	0.04
<b>MEXICAN PESO</b>							Exchange Rate:	19.734000	
MXN	MEXICAN PESO (NEW)								
		4,881,120.100	Local	1.000000	4,881,120.10	1.000000	4,881,120.10	0.00	1.15
			Base	0.051266	250,237.65	0.050674	247,345.70	-2,891.95	0.03
<b>MEXICAN PESO Total</b>		4,881,120.100	Local		4,881,120.10		4,881,120.10	0.00	1.15
			Base		250,237.65		247,345.70	-2,891.95	0.03
<b>POUND STERLING</b>							Exchange Rate:	0.813306	
GBP	POUND STERLING								
		265,374.940	Local	1.000000	265,374.94	1.000000	265,374.94	0.00	97.82
			Base	1.220824	323,975.99	1.229550	326,291.63	2,315.64	0.03
<b>POUND STERLING Total</b>		265,374.940	Local		265,374.94		265,374.94	0.00	97.82

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		323,975.99		326,291.63	2,315.64	0.03

## RUSSIAN RUBLE

Exchange Rate: 64.855000

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
RUB	RUSSIAN RUBLE								
		27,831,192.060	Local	1.000000	27,831,192.06	1.000000	27,831,192.06	0.00	6.71
			Base	0.015808	439,964.95	0.015419	429,129.47	-10,835.48	0.04

## RUSSIAN RUBLE Total

		27,831,192.060	Local		27,831,192.06		27,831,192.06	0.00	6.71
			Base		439,964.95		429,129.47	-10,835.48	0.04

## US DOLLAR

Exchange Rate: 1.000000

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
USD	US DOLLAR								
		10,777,507.580	Local	1.000000	10,777,507.58	1.000000	10,777,507.58	0.00	1.19
			Base	1.000000	10,777,507.58	1.000000	10,777,507.58	0.00	1.09

## US DOLLAR Total

		10,777,507.580	Local		10,777,507.58		10,777,507.58	0.00	1.19
			Base		10,777,507.58		10,777,507.58	0.00	1.09

## CASH Total

		90,184,662.680	Base		13,469,487.88		13,441,536.35	-27,951.53	1.36
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## CASH EQUIVALENT

### US DOLLAR

Exchange Rate: 1.000000

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
7839989D1	SSC GOVERNMENT MM GVMXX				1.816605	31 Dec 2030			
		25,955,204.430	Local	100.000000	25,955,204.43	100.000000	25,955,204.43	0.00	2.86
			Base	100.000000	25,955,204.43	100.000000	25,955,204.43	0.00	2.62

## US DOLLAR Total

		25,955,204.430	Local		25,955,204.43		25,955,204.43	0.00	2.86
			Base		25,955,204.43		25,955,204.43	0.00	2.62

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Base Currency: USD - US DOLLAR

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

	25,955,204.430	Base		25,955,204.43		25,955,204.43	0.00	2.62
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## EQUITY

### POUND STERLING

Exchange Rate: 0.813306

976XXL907	SWAP CCPC GOLDMAN SACHS COC SWAP CCPC CASH COLLATERAL GBP							
		2.680	Local	1.000000	2.68	1.000000	2.68	0.00
			Base	1.324627	3.55	1.229550	3.30	-0.25
								0.00

### POUND STERLING Total

	2.680	Local		2.68		2.68	0.00	0.00
		Base		3.55		3.30	-0.25	0.00

### US DOLLAR

Exchange Rate: 1.000000

361860208	GMAC CAPITAL TRUST I PREFERRED STOCK 02/40 VAR							
		5,957.000	Local	24.800000	147,733.60	26.210000	156,132.97	8,399.37
			Base	24.800000	147,733.60	26.210000	156,132.97	8,399.37
								0.02

### US DOLLAR Total

	5,957.000	Local		147,733.60		156,132.97	8,399.37	0.02
		Base		147,733.60		156,132.97	8,399.37	0.02

## EQUITY Total

	5,959.680	Base		147,737.15		156,136.27	8,399.12	0.02
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## FIXED INCOME

### ARGENTINE PESO

Exchange Rate: 57.601000

ACI0Q5S21	REPUBLIC OF ARGENTINA UNSECURED 10/21 18.2				18.200000	03 Oct 2021		
		9,830,000.000	Local	105.126769	10,333,961.44	38.000000	3,735,400.00	-6,598,561.44
			Base	6.893238	677,605.25	0.659711	64,849.57	-612,755.68
								69.03
								0.01

ACI0VSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				61.027274	21 Jun 2020		
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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,550,000.000	Local		64.750913	1,651,148.27	48.250000	1,230,375.00	-420,773.27	22.74
		Base		2.414420	61,567.72	0.837659	21,360.31	-40,207.41	0.00
<b>ARGENTINE PESO Total</b>									
	12,380,000.000	Local			11,985,109.71		4,965,775.00	-7,019,334.71	91.77
		Base			739,172.97		86,209.88	-652,963.09	0.01
<b>BRAZILIAN REAL</b>								Exchange Rate:	4.154950
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10					10.000000	01 Jan 2021		
	12,285,000.000	Local		98.959261	12,157,145.23	108.240297	13,297,320.49	1,140,175.26	7.18
		Base		30.165752	3,705,862.64	26.050926	3,200,356.32	-505,506.32	0.32
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10					10.000000	01 Jan 2023		
	7,023,000.000	Local		95.646231	6,717,234.78	113.747595	7,988,493.60	1,271,258.82	4.32
		Base		28.479141	2,000,090.04	27.376405	1,922,644.94	-77,445.10	0.19
ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10					10.000000	01 Jan 2027		
	664,000.000	Local		98.799176	656,026.53	119.811061	795,545.45	139,518.92	0.43
		Base		29.774205	197,700.72	28.835741	191,469.32	-6,231.40	0.02
<b>BRAZILIAN REAL Total</b>									
	19,972,000.000	Local			19,530,406.54		22,081,359.54	2,550,953.00	11.93
		Base			5,903,653.40		5,314,470.58	-589,182.82	0.54
<b>INDONESIAN RUPIAH</b>								Exchange Rate:	14,195.000000
ACI00W7U1	INDONESIA GOVERNMENT SR UNSECURED 05/27 7					7.000000	15 May 2027		
	26,194,000,000.000	Local		99.644928	26,100,992,506.71	99.274000	26,003,831,560.00	-97,160,946.71	85.61
		Base		0.007090	1,857,190.97	0.006994	1,831,900.78	-25,290.19	0.19
ACI1D2T45	INDONESIA GOVERNMENT SR UNSECURED 06/35 7.5					7.500000	15 Jun 2035		
	4,450,000,000.000	Local		98.366335	4,377,301,887.97	98.257073	4,372,439,748.50	-4,862,139.47	14.39
		Base		0.006958	309,623.47	0.006922	308,026.75	-1,596.72	0.03
<b>INDONESIAN RUPIAH Total</b>									
	30,644,000,000.000	Local			30,478,294,394.68		30,376,271,308.50	-102,023,086.18	100.00

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FUND: HBCR



STATE STREET

As of: September 30, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		2,166,814.44		2,139,927.53	-26,886.91	0.22

**MEXICAN PESO** Exchange Rate: 19.734000

ACI01LTQ9	MEX BONOS DESARR FIX RT BONDS 06/22 6.5				6.500000	09 Jun 2022		
	2,193,000.000	Local	101.498214	2,225,855.83	99.471000	2,181,399.03	-44,456.80	0.51
		Base	7.306883	160,239.94	5.040590	110,540.14	-49,699.80	0.01

ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.750000	13 Nov 2042		
	94,566,300.000	Local	108.249912	102,367,936.98	104.609000	98,924,860.77	-3,443,076.21	23.23
		Base	6.492136	6,139,373.00	5.300953	5,012,914.81	-1,126,458.19	0.51

ACI0SZJH0	MEX BONOS DESARR FIX RT BONDS 11/47 8				8.000000	07 Nov 2047		
	64,100,000.000	Local	96.615425	61,930,487.51	107.610000	68,978,010.00	7,047,522.49	16.20
		Base	4.959413	3,178,983.77	5.453025	3,495,389.18	316,405.41	0.35

P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.500000	31 May 2029		
	17,770,000.000	Local	108.953909	19,361,109.69	110.895140	19,706,066.38	344,956.69	4.63
		Base	5.595446	994,310.73	5.619496	998,584.49	4,273.76	0.10

<b>MEXICAN PESO Total</b>								
	178,629,300.000	Local		185,885,390.01		189,790,336.18	3,904,946.17	44.56
		Base		10,472,907.44		9,617,428.62	-855,478.82	0.97

**RUSSIAN RUBLE** Exchange Rate: 64.855000

ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15				8.150000	03 Feb 2027		
	53,660,000.000	Local	99.647096	53,470,631.70	107.651000	57,765,526.60	4,294,894.90	13.93
		Base	1.570785	842,883.37	1.659872	890,687.33	47,803.96	0.09

ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
	148,713,000.000	Local	93.503444	139,051,776.54	101.357000	150,731,035.41	11,679,258.87	36.35
		Base	1.490403	2,216,423.10	1.562825	2,324,123.59	107,700.49	0.23

ACI04VQK0	RUSSIA GOVT BOND OFZ BONDS 01/23 7				7.000000	25 Jan 2023		
	19,200,000.000	Local	100.569499	19,309,343.78	101.263000	19,442,496.00	133,152.22	4.69
		Base	1.635240	313,966.11	1.561375	299,784.07	-14,182.04	0.03

ACI070PP5	RUSSIA GOVT BOND OFZ BONDS 08/23 7				7.000000	16 Aug 2023		
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# Holdings

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



STATE STREET

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	22,740,000.000	Local	100.497294	22,853,084.68	101.397000	23,057,677.80	204,593.12	5.56	
		Base	1.622666	368,994.23	1.563442	355,526.60	-13,467.63	0.04	
ACI116PV3	RUSSIA GOVT BOND OFZ BONDS 05/34 7.25					7.250000	10 May 2034		
	4,910,000.000	Local	98.711851	4,846,751.87	100.980000	4,958,118.00	111,366.13	1.20	
		Base	1.557885	76,492.17	1.557012	76,449.28	-42.89	0.01	
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9					6.900000	23 May 2029		
	43,770,000.000	Local	97.355160	42,612,353.67	100.001000	43,770,437.70	1,158,084.03	10.55	
		Base	1.541806	674,848.38	1.541917	674,896.89	48.51	0.07	
ACI1BL160	RUSSIA GOVT BOND OFZ BONDS 04/30 7.65					7.650000	10 Apr 2030		
	82,990,000.000	Local	102.353537	84,943,200.66	105.001000	87,140,329.90	2,197,129.24	21.01	
		Base	1.622926	1,346,866.38	1.619012	1,343,617.76	-3,248.62	0.14	
<b>RUSSIAN RUBLE Total</b>									
	375,983,000.000	Local		367,087,142.90		386,865,621.41	19,778,478.51	93.29	
		Base		5,840,473.74		5,965,085.52	124,611.78	0.60	
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75					4.750000	28 Jul 2025		
	320,000.000	Local	99.828825	319,452.24	107.598545	344,315.34	24,863.10	0.04	
		Base	99.828825	319,452.24	107.598545	344,315.34	24,863.10	0.03	
00206RAX0	AT+T INC SR UNSECURED 05/21 4.45					4.450000	15 May 2021		
	30,000.000	Local	102.643833	30,793.15	103.554968	31,066.49	273.34	0.00	
		Base	102.643833	30,793.15	103.554968	31,066.49	273.34	0.00	
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.350000	15 Jun 2045		
	160,000.000	Local	87.287194	139,659.51	105.085572	168,136.92	28,477.41	0.02	
		Base	87.287194	139,659.51	105.085572	168,136.92	28,477.41	0.02	
00206RCN0	AT+T INC SR UNSECURED 05/25 3.4					3.400000	15 May 2025		
	490,000.000	Local	99.950914	489,759.48	104.334472	511,238.91	21,479.43	0.06	
		Base	99.950914	489,759.48	104.334472	511,238.91	21,479.43	0.05	
00206RJF0	AT+T INC SR UNSECURED 03/41 6.25					6.250000	29 Mar 2041		
	100,000.000	Local	117.447350	117,447.35	126.322043	126,322.04	8,874.69	0.01	

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		Base	117.447350	117,447.35	126.322043	126,322.04	8,874.69	0.01
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75				3.750000	30 Nov 2026		
	215,000.000	Local	99.690912	214,335.46	108.944342	234,230.34	19,894.88	0.03
		Base	99.690912	214,335.46	108.944342	234,230.34	19,894.88	0.02
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75				4.750000	30 Nov 2036		
	220,000.000	Local	100.029955	220,065.90	122.271642	268,997.61	48,931.71	0.03
		Base	100.029955	220,065.90	122.271642	268,997.61	48,931.71	0.03
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9				2.900000	06 Nov 2022		
	80,000.000	Local	99.685950	79,748.76	101.917086	81,533.67	1,784.91	0.01
		Base	99.685950	79,748.76	101.917086	81,533.67	1,784.91	0.01
00400YAH4	ACADEMY LTD 2015 TERM LOAN B					01 Jul 2022		
	298,537.450	Local	99.781930	297,886.43	69.666700	207,981.19	-89,905.24	0.02
		Base	99.781930	297,886.43	69.666700	207,981.19	-89,905.24	0.02
00432CDP3	ACCESS GROUP INC ACCSS 2007 1 A4				1.427420	25 Jan 2023		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
00440EAT4	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3				2.300000	03 Nov 2020		
	120,000.000	Local	99.987242	119,984.69	100.323000	120,387.60	402.91	0.01
		Base	99.987242	119,984.69	100.323000	120,387.60	402.91	0.01
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35				3.350000	03 May 2026		
	80,000.000	Local	100.221975	80,177.58	106.797917	85,438.33	5,260.75	0.01
		Base	100.221975	80,177.58	106.797917	85,438.33	5,260.75	0.01
00507UAS0	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8				3.800000	15 Mar 2025		
	270,000.000	Local	100.877404	272,368.99	104.712896	282,724.82	10,355.83	0.03
		Base	100.877404	272,368.99	104.712896	282,724.82	10,355.83	0.03
00772BAM3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/21 5				5.000000	01 Oct 2021		
	150,000.000	Local	102.504480	153,756.72	105.140505	157,710.76	3,954.04	0.02
		Base	102.504480	153,756.72	105.140505	157,710.76	3,954.04	0.02
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8				2.800000	15 Jun 2023		
	90,000.000	Local	99.970333	89,973.30	101.207326	91,086.59	1,113.29	0.01

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.970333	89,973.30	101.207326	91,086.59	1,113.29	0.01
01310TAW9	ALBERTSONS LLC 2019 USD TERM LOAN B8					17 Aug 2026		
	154,777.730	Local	99.867035	154,571.93	100.562500	155,648.35	1,076.42	0.02
		Base	99.867035	154,571.93	100.562500	155,648.35	1,076.42	0.02
01310TAX7	ALBERTSONS LLC 2019 TERM LOAN B7					17 Nov 2025		
	40,746.350	Local	100.490400	40,946.17	100.578100	40,981.90	35.73	0.00
		Base	100.490400	40,946.17	100.578100	40,981.90	35.73	0.00
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75				6.750000	30 Sep 2024		
	210,000.000	Local	105.058443	220,622.73	105.125000	220,762.50	139.77	0.02
		Base	105.058443	220,622.73	105.125000	220,762.50	139.77	0.02
01957TAC1	ALLIED UNIVERSAL HOLDCO LLC 2019 TERM LOAN B					10 Jul 2026		
	127,387.390	Local	99.990925	127,375.83	100.062500	127,467.01	91.18	0.01
		Base	99.990925	127,375.83	100.062500	127,467.01	91.18	0.01
01957TAD9	ALLIED UNIVERSAL HOLDCO LLC 2019 DELAYED DRAW TERM LOAN					10 Jul 2026		
	12,612.610	Local	99.990961	12,611.47	100.062500	12,620.49	9.02	0.00
		Base	99.990961	12,611.47	100.062500	12,620.49	9.02	0.00
01F0224A0	FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE				2.500000	17 Oct 2034		
	1,100,000.000	Local	100.828125	1,109,109.38	100.849609	1,109,345.70	236.32	0.12
Original Face:	1,100,000.000	Base	100.828125	1,109,109.38	100.849609	1,109,345.70	236.32	0.11
01F0226A8	FNMA TBA 30 YR 2.5 SINGLE FAMILY MORTGAGE				2.500000	10 Oct 2049		
	800,000.000	Local	100.316405	802,531.24	99.535156	796,281.25	-6,249.99	0.09
Original Face:	800,000.000	Base	100.316405	802,531.24	99.535156	796,281.25	-6,249.99	0.08
01F0306A1	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE				3.000000	10 Oct 2049		
	7,500,000.000	Local	101.380834	7,603,562.52	101.500000	7,612,500.00	8,937.48	0.84
Original Face:	7,500,000.000	Base	101.380834	7,603,562.52	101.500000	7,612,500.00	8,937.48	0.77
01F0324A9	FNMA TBA 15 YR 3.5 SINGLE FAMILY MORTGAGE				3.500000	17 Oct 2034		
	4,700,000.000	Local	103.409907	4,860,265.64	103.421875	4,860,828.13	562.49	0.54
Original Face:	4,700,000.000	Base	103.409907	4,860,265.64	103.421875	4,860,828.13	562.49	0.49
01F0326A7	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.500000	10 Oct 2049		
	1,100,000.000	Local	102.539773	1,127,937.50	102.570313	1,128,273.44	335.94	0.12

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WESTERN ASSET MANAGEMENT COMPANY  
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Original Face:	1,100,000.000	Base		102.539773	1,127,937.50	102.570313	1,128,273.44	335.94	0.11
01F0406A0	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE					4.000000	10 Oct 2049		
	1,300,000.000	Local		103.722957	1,348,398.44	103.761719	1,348,902.35	503.91	0.15
Original Face:	1,300,000.000	Base		103.722957	1,348,398.44	103.761719	1,348,902.35	503.91	0.14
01F0426A6	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE					4.500000	10 Oct 2049		
	800,000.000	Local		105.472658	843,781.26	105.295466	842,363.73	-1,417.53	0.09
Original Face:	800,000.000	Base		105.472658	843,781.26	105.295466	842,363.73	-1,417.53	0.09
01F0506A9	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE					5.000000	10 Oct 2049		
	600,000.000	Local		106.921877	641,531.26	107.101563	642,609.38	1,078.12	0.07
Original Face:	600,000.000	Base		106.921877	641,531.26	107.101563	642,609.38	1,078.12	0.06
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75					4.750000	05 May 2021		
	240,000.000	Local		100.605221	241,452.53	103.974807	249,539.54	8,087.01	0.03
		Base		100.605221	241,452.53	103.974807	249,539.54	8,087.01	0.03
02209SBA0	ALTRIA GROUP INC COMPANY GUAR 02/22 3.49					3.490000	14 Feb 2022		
	100,000.000	Local		99.995200	99,995.20	102.590540	102,590.54	2,595.34	0.01
		Base		99.995200	99,995.20	102.590540	102,590.54	2,595.34	0.01
02209SBB8	ALTRIA GROUP INC COMPANY GUAR 02/24 3.8					3.800000	14 Feb 2024		
	110,000.000	Local		99.907218	109,897.94	104.536467	114,990.11	5,092.17	0.01
		Base		99.907218	109,897.94	104.536467	114,990.11	5,092.17	0.01
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
	740,000.000	Local		100.626896	744,639.03	106.934872	791,318.05	46,679.02	0.09
		Base		100.626896	744,639.03	106.934872	791,318.05	46,679.02	0.08
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
	480,000.000	Local		100.511869	482,456.97	109.542852	525,805.69	43,348.72	0.06
		Base		100.511869	482,456.97	109.542852	525,805.69	43,348.72	0.05
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8					5.800000	14 Feb 2039		
	250,000.000	Local		99.859384	249,648.46	115.814651	289,536.63	39,888.17	0.03
		Base		99.859384	249,648.46	115.814651	289,536.63	39,888.17	0.03
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	230,000.000	Local		106.477083	244,897.29	117.595345	270,469.29	25,572.00	0.03

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		Base	106.477083	244,897.29	117.595345	270,469.29	25,572.00	0.03
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2				6.200000	14 Feb 2059		
	110,000.000	Local	101.042055	111,146.26	117.251883	128,977.07	17,830.81	0.01
		Base	101.042055	111,146.26	117.251883	128,977.07	17,830.81	0.01
023135BC9	AMAZON.COM INC SR UNSECURED 08/27 3.15				3.150000	22 Aug 2027		
	440,000.000	Local	99.854243	439,358.67	106.231508	467,418.64	28,059.97	0.05
		Base	99.854243	439,358.67	106.231508	467,418.64	28,059.97	0.05
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875				3.875000	22 Aug 2037		
	110,000.000	Local	99.769182	109,746.10	115.052705	126,557.98	16,811.88	0.01
		Base	99.769182	109,746.10	115.052705	126,557.98	16,811.88	0.01
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05				4.050000	22 Aug 2047		
	140,000.000	Local	99.288829	139,004.36	120.141376	168,197.93	29,193.57	0.02
		Base	99.288829	139,004.36	120.141376	168,197.93	29,193.57	0.02
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B					06 Apr 2024		
	0.000	Local	0.000000	185.90	0.000000	0.00	-185.90	0.00
		Base	0.000000	185.90	0.000000	0.00	-185.90	0.00
0258MODT3	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375				2.375000	26 May 2020		
	170,000.000	Local	99.544106	169,224.98	100.130384	170,221.65	996.67	0.02
		Base	99.544106	169,224.98	100.130384	170,221.65	996.67	0.02
02660TDA8	AMERICAN HOME MORTGAGE INVESTM AHM 2005 1 1A2				2.705250	25 Jun 2045		
	758,121.610	Local	96.234632	729,575.54	100.786370	764,083.25	34,507.71	0.08
Original Face:	13,440,000.000	Base	96.234632	729,575.54	100.786370	764,083.25	34,507.71	0.08
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75				3.750000	10 Jul 2025		
	220,000.000	Local	99.956036	219,903.28	105.656744	232,444.84	12,541.56	0.03
		Base	99.956036	219,903.28	105.656744	232,444.84	12,541.56	0.02
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625				3.625000	22 May 2024		
	10,000.000	Local	99.915500	9,991.55	105.941600	10,594.16	602.61	0.00
		Base	99.915500	9,991.55	105.941600	10,594.16	602.61	0.00
031162BW9	AMGEN INC SR UNSECURED 05/20 2.125				2.125000	01 May 2020		
	40,000.000	Local	99.513000	39,805.20	99.963915	39,985.57	180.37	0.00

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		Base	99.513000	39,805.20	99.963915	39,985.57	180.37	0.00
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663000	15 Jun 2051		
		69,000.000 Local	103.356464	71,315.96	117.082752	80,787.10	9,471.14	0.01
		Base	103.356464	71,315.96	117.082752	80,787.10	9,471.14	0.01
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75				4.750000	10 Apr 2027		
		200,000.000 Local	100.535780	201,071.56	107.838851	215,677.70	14,606.14	0.02
		Base	100.535780	201,071.56	107.838851	215,677.70	14,606.14	0.02
034863AS9	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/24 3.625				3.625000	11 Sep 2024		
		280,000.000 Local	100.730129	282,044.36	103.307290	289,260.41	7,216.05	0.03
		Base	100.730129	282,044.36	103.307290	289,260.41	7,216.05	0.03
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4				4.000000	11 Sep 2027		
		250,000.000 Local	94.409104	236,022.76	103.264987	258,162.47	22,139.71	0.03
		Base	94.409104	236,022.76	103.264987	258,162.47	22,139.71	0.03
03522AAG5	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/26 3.65				3.650000	01 Feb 2026		
		730,000.000 Local	94.998103	693,486.15	107.129637	782,046.35	88,560.20	0.09
		Base	94.998103	693,486.15	107.129637	782,046.35	88,560.20	0.08
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9				4.900000	01 Feb 2046		
		230,000.000 Local	95.618761	219,923.15	119.322698	274,442.21	54,519.06	0.03
		Base	95.618761	219,923.15	119.322698	274,442.21	54,519.06	0.03
03523TBX5	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/25 4.15				4.150000	23 Jan 2025		
		220,000.000 Local	99.910300	219,802.66	109.219636	240,283.20	20,480.54	0.03
		Base	99.910300	219,802.66	109.219636	240,283.20	20,480.54	0.02
035240AL4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4				4.000000	13 Apr 2028		
		770,000.000 Local	99.563362	766,637.89	110.288302	849,219.93	82,582.04	0.09
		Base	99.563362	766,637.89	110.288302	849,219.93	82,582.04	0.09
035240AQ3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 4.75				4.750000	23 Jan 2029		
		520,000.000 Local	100.149942	520,779.70	116.226129	604,375.87	83,596.17	0.07
		Base	100.149942	520,779.70	116.226129	604,375.87	83,596.17	0.06
035242AJ5	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65				2.650000	01 Feb 2021		
		206,000.000 Local	100.065874	206,135.70	100.947795	207,952.46	1,816.76	0.02

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		Base	100.065874	206,135.70	100.947795	207,952.46	1,816.76	0.02
03674PAL7	ANTERO RESOURCES CORP COMPANY GUAR 11/21 5.375				5.375000	01 Nov 2021		
	80,000.000	Local	100.096113	80,076.89	96.500000	77,200.00	-2,876.89	0.01
		Base	100.096113	80,076.89	96.500000	77,200.00	-2,876.89	0.01
036752AB9	ANTHEM INC SR UNSECURED 12/27 3.65				3.650000	01 Dec 2027		
	240,000.000	Local	97.448596	233,876.63	105.078802	252,189.12	18,312.49	0.03
		Base	97.448596	233,876.63	105.078802	252,189.12	18,312.49	0.03
036752AC7	ANTHEM INC SR UNSECURED 12/24 3.35				3.350000	01 Dec 2024		
	80,000.000	Local	99.975488	79,980.39	103.974660	83,179.73	3,199.34	0.01
		Base	99.975488	79,980.39	103.974660	83,179.73	3,199.34	0.01
036752AF0	ANTHEM INC SR UNSECURED 12/22 2.95				2.950000	01 Dec 2022		
	220,000.000	Local	99.969355	219,932.58	101.920478	224,225.05	4,292.47	0.02
		Base	99.969355	219,932.58	101.920478	224,225.05	4,292.47	0.02
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1				5.100000	01 Sep 2040		
	470,000.000	Local	101.051409	474,941.62	99.658322	468,394.11	-6,547.51	0.05
		Base	101.051409	474,941.62	99.658322	468,394.11	-6,547.51	0.05
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25				3.250000	15 Apr 2022		
	144,000.000	Local	100.033653	144,048.46	101.803127	146,596.50	2,548.04	0.02
		Base	100.033653	144,048.46	101.803127	146,596.50	2,548.04	0.01
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25				4.250000	15 Jan 2044		
	330,000.000	Local	91.258876	301,154.29	89.051103	293,868.64	-7,285.65	0.03
		Base	91.258876	301,154.29	89.051103	293,868.64	-7,285.65	0.03
037411BE4	APACHE CORP SR UNSECURED 10/28 4.375				4.375000	15 Oct 2028		
	40,000.000	Local	95.086150	38,034.46	102.407614	40,963.05	2,928.59	0.00
		Base	95.086150	38,034.46	102.407614	40,963.05	2,928.59	0.00
03765VAH3	PRIME SECURITY SRVCS BORROWER 2016 2 REFINANCING TERM B 1					02 May 2022		
	45,805.120	Local	100.084816	45,843.97	99.406200	45,533.13	-310.84	0.01
		Base	100.084816	45,843.97	99.406200	45,533.13	-310.84	0.00
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45				2.450000	04 Aug 2026		
	570,000.000	Local	99.390919	566,528.24	101.338742	577,630.83	11,102.59	0.06

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		Base	99.390919	566,528.24	101.338742	577,630.83	11,102.59	0.06
037833CC2	APPLE INC SR UNSECURED 08/21 1.55				1.550000	04 Aug 2021		
	140,000.000	Local	97.680421	136,752.59	99.508278	139,311.59	2,559.00	0.02
		Base	97.680421	136,752.59	99.508278	139,311.59	2,559.00	0.01
037833DJ6	APPLE INC SR UNSECURED 11/20 2				2.000000	13 Nov 2020		
	180,000.000	Local	99.968128	179,942.63	100.209840	180,377.71	435.08	0.02
		Base	99.968128	179,942.63	100.209840	180,377.71	435.08	0.02
03789XAD0	APPLEBEES/IHOP FUNDING LLC DIN 2019 1A A2I 144A				4.194000	07 Jun 2049		
	760,000.000	Local	100.000000	760,000.00	102.286000	777,373.60	17,373.60	0.09
Original Face:	760,000.000	Base	100.000000	760,000.00	102.286000	777,373.60	17,373.60	0.08
03846JW30	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 02/23 5.577				5.577000	21 Feb 2023		
	240,000.000	Local	100.000000	240,000.00	102.053600	244,928.64	4,928.64	0.03
		Base	100.000000	240,000.00	102.053600	244,928.64	4,928.64	0.02
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7				7.000000	15 Oct 2039		
	100,000.000	Local	80.018300	80,018.30	121.111243	121,111.24	41,092.94	0.01
		Base	80.018300	80,018.30	121.111243	121,111.24	41,092.94	0.01
03938LAZ7	ARCELORMITTAL SR UNSECURED 06/25 6.125				6.125000	01 Jun 2025		
	250,000.000	Local	111.911588	279,778.97	112.527821	281,319.55	1,540.58	0.03
		Base	111.911588	279,778.97	112.527821	281,319.55	1,540.58	0.03
03938LBA1	ARCELORMITTAL SR UNSECURED 03/26 4.55				4.550000	11 Mar 2026		
	170,000.000	Local	100.691071	171,174.82	104.630341	177,871.58	6,696.76	0.02
		Base	100.691071	171,174.82	104.630341	177,871.58	6,696.76	0.02
040114GK0	REPUBLIC OF ARGENTINA SR UNSECURED 12/38 VAR				3.750000	31 Dec 2038		
	860,000.000	Local	59.243487	509,493.99	39.251000	337,558.60	-171,935.39	0.04
Original Face:	860,000.000	Base	59.243487	509,493.99	39.251000	337,558.60	-171,935.39	0.03
040114GX2	REPUBLIC OF ARGENTINA SR UNSECURED 04/26 7.5				7.500000	22 Apr 2026		
	630,000.000	Local	101.230497	637,752.13	43.501000	274,056.30	-363,695.83	0.03
		Base	101.230497	637,752.13	43.501000	274,056.30	-363,695.83	0.03
040114GY0	REPUBLIC OF ARGENTINA SR UNSECURED 04/46 7.625				7.625000	22 Apr 2046		
	150,000.000	Local	95.896247	143,844.37	43.351000	65,026.50	-78,817.87	0.01

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		Base	95.896247	143,844.37	43.351000	65,026.50	-78,817.87	0.01
040114HG8	REPUBLIC OF ARGENTINA SR UNSECURED 07/36 7.125				7.125000	06 Jul 2036		
	210,000.000	Local	102.417233	215,076.19	42.501000	89,252.10	-125,824.09	0.01
		Base	102.417233	215,076.19	42.501000	89,252.10	-125,824.09	0.01
040114HK9	REPUBLIC OF ARGENTINA SR UNSECURED 01/22 5.625				5.625000	26 Jan 2022		
	560,000.000	Local	100.000000	560,000.00	43.001000	240,805.60	-319,194.40	0.03
		Base	100.000000	560,000.00	43.001000	240,805.60	-319,194.40	0.02
04649VAT7	ASURION LLC TERM LOAN B 4					04 Aug 2022		
	398,084.120	Local	100.001000	398,088.10	100.275000	399,178.85	1,090.75	0.04
		Base	100.001000	398,088.10	100.275000	399,178.85	1,090.75	0.04
04649VAW0	ASURION LLC TERM LOAN B 7					03 Nov 2024		
	328,062.540	Local	99.877883	327,661.92	100.285700	328,999.81	1,337.89	0.04
		Base	99.877883	327,661.92	100.285700	328,999.81	1,337.89	0.03
04685YAK5	ATHENAHEALTH INC TERM LOAN B					11 Feb 2026		
	507,450.000	Local	99.333789	504,069.31	99.333300	504,066.83	-2.48	0.06
		Base	99.333789	504,069.31	99.333300	504,066.83	-2.48	0.05
04822DAJ8	ATLANTIC AVIATION FBO INC TERM LOAN B					06 Dec 2025		
	59,550.000	Local	99.092393	59,009.52	100.625000	59,922.19	912.67	0.01
		Base	99.092393	59,009.52	100.625000	59,922.19	912.67	0.01
05377RDL5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 2A A 144A				3.350000	22 Sep 2025		
	410,000.000	Local	100.688339	412,822.19	104.062160	426,654.86	13,832.67	0.05
Original Face:	410,000.000	Base	100.688339	412,822.19	104.062160	426,654.86	13,832.67	0.04
05400KAE0	AVOLON TLB BORROWER 1 ( US ) TERM LOAN B 3					15 Jan 2025		
	305,248.990	Local	100.295549	306,151.15	100.375000	306,393.67	242.52	0.03
		Base	100.295549	306,151.15	100.375000	306,393.67	242.52	0.03
05526DBB0	BAT CAPITAL CORP COMPANY GUAR 08/27 3.557				3.557000	15 Aug 2027		
	150,000.000	Local	100.001033	150,001.55	100.727938	151,091.91	1,090.36	0.02
		Base	100.001033	150,001.55	100.727938	151,091.91	1,090.36	0.02
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54				4.540000	15 Aug 2047		
	740,000.000	Local	96.657246	715,263.62	95.859168	709,357.84	-5,905.78	0.08

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		Base	96.657246	715,263.62	95.859168	709,357.84	-5,905.78	0.07
055451AQ1	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875				2.875000	24 Feb 2022		
		30,000.000 Local	100.164667	30,049.40	102.006882	30,602.06	552.66	0.00
		Base	100.164667	30,049.40	102.006882	30,602.06	552.66	0.00
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5				5.000000	30 Sep 2043		
		210,000.000 Local	102.536967	215,327.63	129.103784	271,117.95	55,790.32	0.03
		Base	102.536967	215,327.63	129.103784	271,117.95	55,790.32	0.03
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR				6.750000	19 Oct 2075		
		550,000.000 Local	100.000000	550,000.00	116.875000	642,812.50	92,812.50	0.07
		Base	100.000000	550,000.00	116.875000	642,812.50	92,812.50	0.06
05554JAG2	BCP CC HLDGS MERGER SUB INC TERM LOAN B 1					26 Dec 2024		
		139,124.120 Local	100.121496	139,293.15	100.093800	139,254.62	-38.53	0.02
		Base	100.121496	139,293.15	100.093800	139,254.62	-38.53	0.01
05565EAL9	BMW US CAPITAL LLC COMPANY GUAR 144A 09/21 1.85				1.850000	15 Sep 2021		
		30,000.000 Local	97.453300	29,235.99	99.544959	29,863.49	627.50	0.00
		Base	97.453300	29,235.99	99.544959	29,863.49	627.50	0.00
05565QBU1	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561				3.561000	01 Nov 2021		
		10,000.000 Local	100.000000	10,000.00	102.968896	10,296.89	296.89	0.00
		Base	100.000000	10,000.00	102.968896	10,296.89	296.89	0.00
05565QCS5	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535				3.535000	04 Nov 2024		
		70,000.000 Local	99.768257	69,837.78	105.979246	74,185.47	4,347.69	0.01
		Base	99.768257	69,837.78	105.979246	74,185.47	4,347.69	0.01
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506				3.506000	17 Mar 2025		
		400,000.000 Local	100.408395	401,633.58	106.115625	424,462.50	22,828.92	0.05
		Base	100.408395	401,633.58	106.115625	424,462.50	22,828.92	0.04
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625				4.625000	13 Mar 2027		
		250,000.000 Local	98.436004	246,090.01	108.442014	271,105.04	25,015.03	0.03
		Base	98.436004	246,090.01	108.442014	271,105.04	25,015.03	0.03
056057AA0	BX TRUST BX 2018 BIOA A 144A				3.110680	15 Mar 2037		
		0.000 Local	0.000000	-0.01	0.000000	0.00	0.01	0.00

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		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
05964HAG0	BANCO SANTANDER SA SR UNSECURED 04/23 3.848				3.848000	12 Apr 2023		
	200,000.000	Local	99.963655	199,927.31	104.209157	208,418.31	8,491.00	0.02
		Base	99.963655	199,927.31	104.209157	208,418.31	8,491.00	0.02
05964HAH8	BANCO SANTANDER SA SR UNSECURED 04/23 VAR				3.459500	12 Apr 2023		
	200,000.000	Local	100.000000	200,000.00	100.092050	200,184.10	184.10	0.02
		Base	100.000000	200,000.00	100.092050	200,184.10	184.10	0.02
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379				4.379000	12 Apr 2028		
	400,000.000	Local	97.799128	391,196.51	109.390000	437,560.00	46,363.49	0.05
		Base	97.799128	391,196.51	109.390000	437,560.00	46,363.49	0.04
05990RAL5	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R4 4A2 144A				4.500000	27 Jan 2030		
	2,980,000.000	Local	100.000000	2,980,000.00	104.104810	3,102,323.34	122,323.34	0.34
Original Face:	2,980,000.000	Base	100.000000	2,980,000.00	104.104810	3,102,323.34	122,323.34	0.31
060505EN0	BANK OF AMERICA CORP JR SUBORDINA 12/49 VAR				6.100000	29 Dec 2049		
	10,000.000	Local	107.906000	10,790.60	109.250000	10,925.00	134.40	0.00
		Base	107.906000	10,790.60	109.250000	10,925.00	134.40	0.00
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3				3.300000	11 Jan 2023		
	260,000.000	Local	99.821004	259,534.61	103.316791	268,623.66	9,089.05	0.03
		Base	99.821004	259,534.61	103.316791	268,623.66	9,089.05	0.03
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.000000	21 Jan 2044		
	510,000.000	Local	106.282857	542,042.57	126.866109	647,017.16	104,974.59	0.07
		Base	106.282857	542,042.57	126.866109	647,017.16	104,974.59	0.07
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4				4.000000	01 Apr 2024		
	290,000.000	Local	99.857903	289,587.92	107.195197	310,866.07	21,278.15	0.03
		Base	99.857903	289,587.92	107.195197	310,866.07	21,278.15	0.03
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.200000	26 Aug 2024		
	1,460,000.000	Local	100.204357	1,462,983.61	107.259445	1,565,987.90	103,004.29	0.17
		Base	100.204357	1,462,983.61	107.259445	1,565,987.90	103,004.29	0.16
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45				4.450000	03 Mar 2026		
	520,000.000	Local	103.182975	536,551.47	108.979005	566,690.83	30,139.36	0.06

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		Base	103.182975	536,551.47	108.979005	566,690.83	30,139.36	0.06
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR				3.593000	21 Jul 2028		
	690,000.000	Local	99.991830	689,943.63	105.576070	728,474.88	38,531.25	0.08
		Base	99.991830	689,943.63	105.576070	728,474.88	38,531.25	0.07
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023		
	17,000.000	Local	99.996765	16,999.45	102.126757	17,361.55	362.10	0.00
		Base	99.996765	16,999.45	102.126757	17,361.55	362.10	0.00
06051GHD4	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR				3.419000	20 Dec 2028		
	682,000.000	Local	99.529226	678,789.32	104.440095	712,281.45	33,492.13	0.08
		Base	99.529226	678,789.32	104.440095	712,281.45	33,492.13	0.07
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024		
	300,000.000	Local	100.000000	300,000.00	103.926428	311,779.28	11,779.28	0.03
		Base	100.000000	300,000.00	103.926428	311,779.28	11,779.28	0.03
06051GHG7	BANK OF AMERICA CORP SR UNSECURED 03/29 VAR				3.970000	05 Mar 2029		
	250,000.000	Local	98.228596	245,571.49	108.350620	270,876.55	25,305.06	0.03
		Base	98.228596	245,571.49	108.350620	270,876.55	25,305.06	0.03
06051GHQ5	BANK OF AMERICA CORP SR UNSECURED 02/30 VAR				3.974000	07 Feb 2030		
	160,000.000	Local	100.000000	160,000.00	109.281387	174,850.22	14,850.22	0.02
		Base	100.000000	160,000.00	109.281387	174,850.22	14,850.22	0.02
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR				4.330000	15 Mar 2050		
	140,000.000	Local	100.000000	140,000.00	117.830045	164,962.06	24,962.06	0.02
		Base	100.000000	140,000.00	117.830045	164,962.06	24,962.06	0.02
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1				4.100000	24 Jul 2023		
	300,000.000	Local	99.618083	298,854.25	106.691850	320,075.55	21,221.30	0.04
		Base	99.618083	298,854.25	106.691850	320,075.55	21,221.30	0.03
06368BGS1	BANK OF MONTREAL SUBORDINATED 12/32 VAR				3.803000	15 Dec 2032		
	70,000.000	Local	93.514957	65,460.47	103.713000	72,599.10	7,138.63	0.01
		Base	93.514957	65,460.47	103.713000	72,599.10	7,138.63	0.01
06541WAX0	BANK BANK 2017 BNK5 A5				3.390000	15 Jun 2060		
	1,060,000.000	Local	97.388211	1,032,315.04	107.035740	1,134,578.84	102,263.80	0.13

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Original Face:		1,060,000.000	Base	97.388211	1,032,315.04	107.035740	1,134,578.84	102,263.80	0.11
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR				4.972000	16 May 2029			
		200,000.000	Local	99.567530	199,135.06	109.703677	219,407.35	20,272.29	0.02
			Base	99.567530	199,135.06	109.703677	219,407.35	20,272.29	0.02
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR				5.088000	20 Jun 2030			
		560,000.000	Local	101.039889	565,823.38	104.269395	583,908.61	18,085.23	0.06
			Base	101.039889	565,823.38	104.269395	583,908.61	18,085.23	0.06
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25				5.250000	01 Apr 2042			
		10,000.000	Local	104.764300	10,476.43	121.323000	12,132.30	1,655.87	0.00
			Base	104.764300	10,476.43	121.323000	12,132.30	1,655.87	0.00
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7				5.700000	30 May 2041			
		170,000.000	Local	101.726765	172,935.50	125.677484	213,651.72	40,716.22	0.02
			Base	101.726765	172,935.50	125.677484	213,651.72	40,716.22	0.02
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75				5.750000	01 May 2043			
		60,000.000	Local	118.413833	71,048.30	130.933499	78,560.10	7,511.80	0.01
			Base	118.413833	71,048.30	130.933499	78,560.10	7,511.80	0.01
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734				3.734000	15 Dec 2024			
		81,000.000	Local	102.532691	83,051.48	105.811641	85,707.43	2,655.95	0.01
			Base	102.532691	83,051.48	105.811641	85,707.43	2,655.95	0.01
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685000	15 Dec 2044			
		79,000.000	Local	100.455405	79,359.77	116.094924	91,714.99	12,355.22	0.01
			Base	100.455405	79,359.77	116.094924	91,714.99	12,355.22	0.01
075887BV0	BECTON DICKINSON AND CO SR UNSECURED 06/24 3.363				3.363000	06 Jun 2024			
		300,000.000	Local	99.978967	299,936.90	104.308847	312,926.54	12,989.64	0.03
			Base	99.978967	299,936.90	104.308847	312,926.54	12,989.64	0.03
084664CRO	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/49 4.25				4.250000	15 Jan 2049			
		340,000.000	Local	98.990350	336,567.19	118.388422	402,520.63	65,953.44	0.04
			Base	98.990350	336,567.19	118.388422	402,520.63	65,953.44	0.04
08579JAX0	BERRY PLASTICS GROUP INC TERM Q LOANS					01 Oct 2022			
		0.000	Local	0.000000	581.84	0.000000	0.00	-581.84	0.00

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		Base	0.000000	581.84	0.000000	0.00	-581.84	0.00
09259HAB7	BLACKSTONE CQP HOLDCO LP TERM LOAN B					30 Sep 2024		
		79,800.000	Local 99.760802	79,609.12	100.437500	80,149.13	540.01	0.01
			Base 99.760802	79,609.12	100.437500	80,149.13	540.01	0.01
095796AA6	BLUE RACER MID LLC/FINAN COMPANY GUAR 144A 11/22 6.125				6.125000	15 Nov 2022		
		90,000.000	Local 101.492089	91,342.88	100.530000	90,477.00	-865.88	0.01
			Base 101.492089	91,342.88	100.530000	90,477.00	-865.88	0.01
09659T2A8	BNP PARIBAS SUBORDINATED 144A 03/33 VAR				4.375000	01 Mar 2033		
		240,000.000	Local 95.127683	228,306.44	105.470575	253,129.38	24,822.94	0.03
			Base 95.127683	228,306.44	105.470575	253,129.38	24,822.94	0.03
09659W2F0	BNP PARIBAS SR UNSECURED 144A 08/28 4.4				4.400000	14 Aug 2028		
		670,000.000	Local 99.534710	666,882.56	110.461441	740,091.65	73,209.09	0.08
			Base 99.534710	666,882.56	110.461441	740,091.65	73,209.09	0.07
09659W2G8	BNP PARIBAS SR UNSECURED 144A 01/25 VAR				4.705000	10 Jan 2025		
		680,000.000	Local 100.000000	680,000.00	108.095547	735,049.72	55,049.72	0.08
			Base 100.000000	680,000.00	108.095547	735,049.72	55,049.72	0.07
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR				5.198000	10 Jan 2030		
		470,000.000	Local 100.311398	471,463.57	117.033905	550,059.35	78,595.78	0.06
			Base 100.311398	471,463.57	117.033905	550,059.35	78,595.78	0.06
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875				4.875000	15 Feb 2020		
		260,000.000	Local 100.405962	261,055.50	100.932840	262,425.38	1,369.88	0.03
			Base 100.405962	261,055.50	100.932840	262,425.38	1,369.88	0.03
097023BU8	BOEING CO SR UNSECURED 03/27 2.8				2.800000	01 Mar 2027		
		80,000.000	Local 96.828913	77,463.13	102.088379	81,670.70	4,207.57	0.01
			Base 96.828913	77,463.13	102.088379	81,670.70	4,207.57	0.01
097023CD5	BOEING CO SR UNSECURED 03/29 3.2				3.200000	01 Mar 2029		
		260,000.000	Local 98.818731	256,928.70	104.983524	272,957.16	16,028.46	0.03
			Base 98.818731	256,928.70	104.983524	272,957.16	16,028.46	0.03
097023CH6	BOEING CO SR UNSECURED 05/26 3.1				3.100000	01 May 2026		
		50,000.000	Local 99.936140	49,968.07	104.749406	52,374.70	2,406.63	0.01

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		Base	99.936140	49,968.07	104.749406	52,374.70	2,406.63	0.01
097023CM5	BOEING CO SR UNSECURED 02/27 2.7				2.700000	01 Feb 2027		
	70,000.000	Local	99.735500	69,814.85	101.690190	71,183.13	1,368.28	0.01
		Base	99.735500	69,814.85	101.690190	71,183.13	1,368.28	0.01
097023CP8	BOEING CO SR UNSECURED 02/35 3.25				3.250000	01 Feb 2035		
	390,000.000	Local	100.358126	391,396.69	103.621599	404,124.24	12,727.55	0.04
		Base	100.358126	391,396.69	103.621599	404,124.24	12,727.55	0.04
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75				3.750000	01 Feb 2050		
	110,000.000	Local	99.157518	109,073.27	108.003346	118,803.68	9,730.41	0.01
		Base	99.157518	109,073.27	108.003346	118,803.68	9,730.41	0.01
10373QAJ9	BP CAP MARKETS AMERICA COMPANY GUAR 05/22 3.245				3.245000	06 May 2022		
	10,000.000	Local	99.242100	9,924.21	102.967992	10,296.80	372.59	0.00
		Base	99.242100	9,924.21	102.967992	10,296.80	372.59	0.00
10373QAW0	BP CAP MARKETS AMERICA COMPANY GUAR 11/23 3.216				3.216000	28 Nov 2023		
	60,000.000	Local	98.725300	59,235.18	103.866357	62,319.81	3,084.63	0.01
		Base	98.725300	59,235.18	103.866357	62,319.81	3,084.63	0.01
10373QAZ3	BP CAP MARKETS AMERICA COMPANY GUAR 04/27 3.588				3.588000	14 Apr 2027		
	130,000.000	Local	96.719431	125,735.26	106.690930	138,698.21	12,962.95	0.02
		Base	96.719431	125,735.26	106.690930	138,698.21	12,962.95	0.01
10373QBE9	BP CAP MARKETS AMERICA COMPANY GUAR 02/26 3.41				3.410000	11 Feb 2026		
	360,000.000	Local	100.005422	360,019.52	105.540274	379,944.99	19,925.47	0.04
		Base	100.005422	360,019.52	105.540274	379,944.99	19,925.47	0.04
105756BR0	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625				5.625000	07 Jan 2041		
	460,000.000	Local	93.390422	429,595.94	111.876000	514,629.60	85,033.66	0.06
		Base	93.390422	429,595.94	111.876000	514,629.60	85,033.66	0.05
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5				5.000000	27 Jan 2045		
	940,000.000	Local	83.915099	788,801.93	103.580000	973,652.00	184,850.07	0.11
		Base	83.915099	788,801.93	103.580000	973,652.00	184,850.07	0.10
105756BY5	FED REPUBLIC OF BRAZIL SR UNSECURED 02/47 5.625				5.625000	21 Feb 2047		
	720,000.000	Local	84.261632	606,683.75	111.876000	805,507.20	198,823.45	0.09

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WESTERN CORE PLUS BOND PORT  
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		Base	84.261632	606,683.75	111.876000	805,507.20	198,823.45	0.08
105756BZ2	FED REPUBLIC OF BRAZIL SR UNSECURED 01/28 4.625				4.625000	13 Jan 2028		
	320,000.000	Local	93.273881	298,476.42	106.251000	340,003.20	41,526.78	0.04
		Base	93.273881	298,476.42	106.251000	340,003.20	41,526.78	0.03
10801XAG2	BRICKMAN GROUP LTD TERM LOAN B					15 Aug 2025		
	217,250.000	Local	99.784032	216,780.81	100.250000	217,793.13	1,012.32	0.02
		Base	99.784032	216,780.81	100.250000	217,793.13	1,012.32	0.02
110122BY3	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6				2.600000	16 May 2022		
	220,000.000	Local	99.763509	219,479.72	101.380165	223,036.36	3,556.64	0.02
		Base	99.763509	219,479.72	101.380165	223,036.36	3,556.64	0.02
110122BZ0	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/24 2.9				2.900000	26 Jul 2024		
	430,000.000	Local	99.638388	428,445.07	103.094325	443,305.60	14,860.53	0.05
		Base	99.638388	428,445.07	103.094325	443,305.60	14,860.53	0.04
110122CA4	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 06/26 3.2				3.200000	15 Jun 2026		
	310,000.000	Local	99.741042	309,197.23	104.911502	325,225.66	16,028.43	0.04
		Base	99.741042	309,197.23	104.911502	325,225.66	16,028.43	0.03
110122CB2	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/29 3.4				3.400000	26 Jul 2029		
	150,000.000	Local	99.200820	148,801.23	106.812159	160,218.24	11,417.01	0.02
		Base	99.200820	148,801.23	106.812159	160,218.24	11,417.01	0.02
11134LAP4	BROADCOM CRP / CAYMN FI COMPANY GUAR 01/25 3.125				3.125000	15 Jan 2025		
	140,000.000	Local	97.737514	136,832.52	99.298785	139,018.30	2,185.78	0.02
		Base	97.737514	136,832.52	99.298785	139,018.30	2,185.78	0.01
11284EAB9	BROOKFIELD WEC HLDGS INC TERM LOAN					01 Aug 2025		
	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
12433PAG1	BX TRUST BX 2017 APPL B 144A				3.177500	15 Jul 2034		
	306,000.000	Local	100.000000	306,000.00	99.875000	305,617.50	-382.50	0.03
Original Face:	360,000.000	Base	100.000000	306,000.00	99.875000	305,617.50	-382.50	0.03
1248EPAY9	CCO HLDGS LLC/CAP CORP SR UNSECURED 09/22 5.25				5.250000	30 Sep 2022		
	20,000.000	Local	100.428300	20,085.66	101.147500	20,229.50	143.84	0.00

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		Base	100.428300	20,085.66	101.147500	20,229.50	143.84	0.00
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125				5.125000	01 May 2027		
	150,000.000	Local	96.606767	144,910.15	104.375000	156,562.50	11,652.35	0.02
		Base	96.606767	144,910.15	104.375000	156,562.50	11,652.35	0.02
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5				5.000000	01 Feb 2028		
	70,000.000	Local	94.627371	66,239.16	103.375000	72,362.50	6,123.34	0.01
		Base	94.627371	66,239.16	103.375000	72,362.50	6,123.34	0.01
12506KAD1	ENTERCOM MEDIA CORP TERM LOAN B					18 Nov 2024		
	89,578.380	Local	100.537206	90,059.60	99.950000	89,533.59	-526.01	0.01
		Base	100.537206	90,059.60	99.950000	89,533.59	-526.01	0.01
12546DAA5	COSMOPOLITAN HOTEL TRUST CHT 2017 CSMA A 144A				2.957500	15 Nov 2036		
	410,000.000	Local	100.000000	410,000.00	100.000000	410,000.00	0.00	0.05
Original Face:	410,000.000	Base	100.000000	410,000.00	100.000000	410,000.00	0.00	0.04
125523AE0	CIGNA CORP COMPANY GUAR 09/21 3.4				3.400000	17 Sep 2021		
	160,000.000	Local	100.000000	160,000.00	102.246564	163,594.50	3,594.50	0.02
		Base	100.000000	160,000.00	102.246564	163,594.50	3,594.50	0.02
125523AF7	CIGNA CORP COMPANY GUAR 07/23 3.75				3.750000	15 Jul 2023		
	430,000.000	Local	99.957630	429,817.81	104.717634	450,285.83	20,468.02	0.05
		Base	99.957630	429,817.81	104.717634	450,285.83	20,468.02	0.05
125523AG5	CIGNA CORP COMPANY GUAR 11/25 4.125				4.125000	15 Nov 2025		
	120,000.000	Local	99.927608	119,913.13	107.369453	128,843.34	8,930.21	0.01
		Base	99.927608	119,913.13	107.369453	128,843.34	8,930.21	0.01
125523AH3	CIGNA CORP COMPANY GUAR 10/28 4.375				4.375000	15 Oct 2028		
	310,000.000	Local	99.878200	309,622.42	109.267604	338,729.57	29,107.15	0.04
		Base	99.878200	309,622.42	109.267604	338,729.57	29,107.15	0.03
125581GW2	CIT GROUP INC SR UNSECURED 03/25 5.25				5.250000	07 Mar 2025		
	80,000.000	Local	102.190838	81,752.67	109.000000	87,200.00	5,447.33	0.01
		Base	102.190838	81,752.67	109.000000	87,200.00	5,447.33	0.01
125581GY8	CIT GROUP INC SR UNSECURED 02/24 4.75				4.750000	16 Feb 2024		
	140,000.000	Local	99.964000	139,949.60	105.954000	148,335.60	8,386.00	0.02

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		Base	99.964000	139,949.60	105.954000	148,335.60	8,386.00	0.01
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM				4.300000	10 Oct 2046		
		30,000.000	Local 102.456800	30,737.04	106.926890	32,078.07	1,341.03	0.00
Original Face:		30,000.000	Base 102.456800	30,737.04	106.926890	32,078.07	1,341.03	0.00
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B				4.762000	10 Oct 2046		
		30,000.000	Local 102.458867	30,737.66	105.237130	31,571.14	833.48	0.00
Original Face:		30,000.000	Base 102.458867	30,737.66	105.237130	31,571.14	833.48	0.00
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C				5.250296	10 Oct 2046		
		10,000.000	Local 101.123300	10,112.33	101.428820	10,142.88	30.55	0.00
Original Face:		10,000.000	Base 101.123300	10,112.33	101.428820	10,142.88	30.55	0.00
12593VAA7	CREDIT SUISE MORTGAGE TRUST CSMC 2015 GLPA A 144A				3.881000	15 Nov 2037		
		250,876.700	Local 102.479899	257,098.19	109.430230	274,534.95	17,436.76	0.03
Original Face:		260,000.000	Base 102.479899	257,098.19	109.430230	274,534.95	17,436.76	0.03
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA				2.020863	15 Oct 2045		
		2,710,141.270	Local 4.366421	118,336.18	4.605790	124,823.42	6,487.24	0.01
Original Face:		3,700,000.000	Base 4.366421	118,336.18	4.605790	124,823.42	6,487.24	0.01
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B				4.035000	10 Feb 2048		
		240,000.000	Local 102.576346	246,183.23	104.908060	251,779.34	5,596.11	0.03
Original Face:		240,000.000	Base 102.576346	246,183.23	104.908060	251,779.34	5,596.11	0.03
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C				4.486843	10 Feb 2048		
		70,000.000	Local 101.100471	70,770.33	103.814400	72,670.08	1,899.75	0.01
Original Face:		70,000.000	Base 101.100471	70,770.33	103.814400	72,670.08	1,899.75	0.01
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM				4.526000	10 Feb 2047		
		200,000.000	Local 106.649955	213,299.91	108.624590	217,249.18	3,949.27	0.02
Original Face:		200,000.000	Base 106.649955	213,299.91	108.624590	217,249.18	3,949.27	0.02
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5				3.500000	05 May 2025		
		880,000.000	Local 99.452378	875,180.93	104.231889	917,240.62	42,059.69	0.10
			Base 99.452378	875,180.93	104.231889	917,240.62	42,059.69	0.09
12651YAA0	CREDIT SUISE MORTGAGE TRUST CSMC 2017 RPL3 A1 144A				4.000000	01 Aug 2057		
		597,921.490	Local 103.088211	616,386.57	103.934500	621,446.71	5,060.14	0.07

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Original Face:		830,000.000	Base	103.088211	616,386.57	103.934500	621,446.71	5,060.14	0.06
12652UUAU3	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018 CX11 A5					4.033000	15 Apr 2051		
		0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.000000	0.01	0.000000	0.00	-0.01	0.00
12652XAA1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 TIME A 144A					3.646300	13 Nov 2039		
		330,000.000	Local	102.753827	339,087.63	108.182100	357,000.93	17,913.30	0.04
Original Face:		330,000.000	Base	102.753827	339,087.63	108.182100	357,000.93	17,913.30	0.04
12653TAB7	CREDIT SUISSE MORTGAGE TRUST CSMC 2018 J1 A2 144A					3.500000	25 Feb 2048		
		3,626,710.010	Local	97.673471	3,542,333.56	100.606900	3,648,720.51	106,386.95	0.40
Original Face:		4,100,000.000	Base	97.673471	3,542,333.56	100.606900	3,648,720.51	106,386.95	0.37
12653VAA4	CREDIT SUISSE MORTGAGE TRUST CSMC 2019 ICE4 A 144A					3.007500	15 May 2036		
		1,480,000.000	Local	100.000000	1,480,000.00	99.999840	1,479,997.63	-2.37	0.16
Original Face:		1,480,000.000	Base	100.000000	1,480,000.00	99.999840	1,479,997.63	-2.37	0.15
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75					2.750000	01 Dec 2022		
		180,000.000	Local	99.749600	179,549.28	101.175319	182,115.57	2,566.29	0.02
			Base	99.749600	179,549.28	101.175319	182,115.57	2,566.29	0.02
126650CC2	CVS HEALTH CORP SR UNSECURED 12/23 4					4.000000	05 Dec 2023		
		150,000.000	Local	101.283427	151,925.14	105.666909	158,500.36	6,575.22	0.02
			Base	101.283427	151,925.14	105.666909	158,500.36	6,575.22	0.02
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875000	20 Jul 2025		
		186,000.000	Local	99.961392	185,928.19	105.806155	196,799.45	10,871.26	0.02
			Base	99.961392	185,928.19	105.806155	196,799.45	10,871.26	0.02
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125000	20 Jul 2045		
		200,000.000	Local	105.428865	210,857.73	113.346104	226,692.21	15,834.48	0.02
			Base	105.428865	210,857.73	113.346104	226,692.21	15,834.48	0.02
126650CV0	CVS HEALTH CORP SR UNSECURED 03/23 3.7					3.700000	09 Mar 2023		
		370,000.000	Local	99.365384	367,651.92	104.093802	385,147.07	17,495.15	0.04
			Base	99.365384	367,651.92	104.093802	385,147.07	17,495.15	0.04
126650CW8	CVS HEALTH CORP SR UNSECURED 03/25 4.1					4.100000	25 Mar 2025		
		200,000.000	Local	99.213605	198,427.21	106.846483	213,692.97	15,265.76	0.02

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		Base	99.213605	198,427.21	106.846483	213,692.97	15,265.76	0.02
126650CX6	CVS HEALTH CORP SR UNSECURED 03/28 4.3				4.300000	25 Mar 2028		
	1,610,000.000	Local	98.859641	1,591,640.22	108.133530	1,740,949.83	149,309.61	0.19
		Base	98.859641	1,591,640.22	108.133530	1,740,949.83	149,309.61	0.18
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05				5.050000	25 Mar 2048		
	330,000.000	Local	101.538185	335,076.01	113.492875	374,526.49	39,450.48	0.04
		Base	101.538185	335,076.01	113.492875	374,526.49	39,450.48	0.04
126650DC1	CVS HEALTH CORP SR UNSECURED 03/21 3.35				3.350000	09 Mar 2021		
	64,000.000	Local	100.298313	64,190.92	101.599113	65,023.43	832.51	0.01
		Base	100.298313	64,190.92	101.599113	65,023.43	832.51	0.01
12768PAB7	CAESARS ENTMT OPERATING CO LLC TERM LOAN B					06 Oct 2024		
	66,260.570	Local	99.877152	66,179.17	99.916700	66,205.37	26.20	0.01
		Base	99.877152	66,179.17	99.916700	66,205.37	26.20	0.01
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS					22 Dec 2024		
	324,619.500	Local	100.405459	325,935.70	99.321400	322,416.63	-3,519.07	0.04
		Base	100.405459	325,935.70	99.321400	322,416.63	-3,519.07	0.03
151020AL8	CELGENE CORP SR UNSECURED 08/43 5.25				5.250000	15 Aug 2043		
	150,000.000	Local	102.350013	153,525.02	126.181649	189,272.47	35,747.45	0.02
		Base	102.350013	153,525.02	126.181649	189,272.47	35,747.45	0.02
151020AP9	CELGENE CORP SR UNSECURED 05/24 3.625				3.625000	15 May 2024		
	100,000.000	Local	99.800010	99,800.01	105.599267	105,599.27	5,799.26	0.01
		Base	99.800010	99,800.01	105.599267	105,599.27	5,799.26	0.01
151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875				3.875000	15 Aug 2025		
	190,000.000	Local	100.301126	190,572.14	107.939958	205,085.92	14,513.78	0.02
		Base	100.301126	190,572.14	107.939958	205,085.92	14,513.78	0.02
151020AV6	CELGENE CORP SR UNSECURED 08/21 2.25				2.250000	15 Aug 2021		
	150,000.000	Local	98.004147	147,006.22	100.003965	150,005.95	2,999.73	0.02
		Base	98.004147	147,006.22	100.003965	150,005.95	2,999.73	0.02
15135BAD3	CENTENE CORP SR UNSECURED 05/22 4.75				4.750000	15 May 2022		
	60,000.000	Local	100.377983	60,226.79	102.020000	61,212.00	985.21	0.01

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		Base	100.377983	60,226.79	102.020000	61,212.00	985.21	0.01
15135BAF8	CENTENE CORP SR UNSECURED 02/21 5.625				5.625000	15 Feb 2021		
		30,000.000 Local	100.528900	30,158.67	101.421000	30,426.30	267.63	0.00
		Base	100.528900	30,158.67	101.421000	30,426.30	267.63	0.00
15135BAH4	CENTENE CORP SR UNSECURED 02/24 6.125				6.125000	15 Feb 2024		
		50,000.000 Local	103.264700	51,632.35	104.020000	52,010.00	377.65	0.01
		Base	103.264700	51,632.35	104.020000	52,010.00	377.65	0.01
15135BAJ0	CENTENE CORP SR UNSECURED 01/25 4.75				4.750000	15 Jan 2025		
		120,000.000 Local	100.000000	120,000.00	102.650000	123,180.00	3,180.00	0.01
		Base	100.000000	120,000.00	102.650000	123,180.00	3,180.00	0.01
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375				5.375000	01 Jun 2026		
		50,000.000 Local	102.741220	51,370.61	104.625000	52,312.50	941.89	0.01
		Base	102.741220	51,370.61	104.625000	52,312.50	941.89	0.01
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B					01 Mar 2024		
		420,872.400 Local	99.881285	420,372.76	99.453100	418,570.65	-1,802.11	0.05
		Base	99.881285	420,372.76	99.453100	418,570.65	-1,802.11	0.04
161175AX2	CHARTER COMM OPT LLC/CAP SR SECURED 07/20 3.579				3.579000	23 Jul 2020		
		190,000.000 Local	100.106116	190,201.62	100.895621	191,701.68	1,500.06	0.02
		Base	100.106116	190,201.62	100.895621	191,701.68	1,500.06	0.02
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384				6.384000	23 Oct 2035		
		150,000.000 Local	109.973433	164,960.15	121.083537	181,625.31	16,665.16	0.02
		Base	109.973433	164,960.15	121.083537	181,625.31	16,665.16	0.02
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484				6.484000	23 Oct 2045		
		20,000.000 Local	114.786900	22,957.38	121.682667	24,336.53	1,379.15	0.00
		Base	114.786900	22,957.38	121.682667	24,336.53	1,379.15	0.00
161175BC7	CHARTER COMM OPT LLC/CAP SR SECURED 10/55 6.834				6.834000	23 Oct 2055		
		30,000.000 Local	112.167033	33,650.11	126.352432	37,905.73	4,255.62	0.00
		Base	112.167033	33,650.11	126.352432	37,905.73	4,255.62	0.00
161175BK9	CHARTER COMM OPT LLC/CAP SR SECURED 03/28 4.2				4.200000	15 Mar 2028		
		780,000.000 Local	96.520212	752,857.65	105.166194	820,296.31	67,438.66	0.09

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		Base	96.520212	752,857.65	105.166194	820,296.31	67,438.66	0.08
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375				5.375000	01 Apr 2038		
	140,000.000	Local	100.010729	140,015.02	111.703301	156,384.62	16,369.60	0.02
		Base	100.010729	140,015.02	111.703301	156,384.62	16,369.60	0.02
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.750000	01 Apr 2048		
	10,000.000	Local	101.204100	10,120.41	113.999326	11,399.93	1,279.52	0.00
		Base	101.204100	10,120.41	113.999326	11,399.93	1,279.52	0.00
16117LBS7	CHARTER COMMUNICATIONS OPERAT TERM LOAN B					30 Apr 2025		
	238,605.990	Local	100.009493	238,628.64	100.534100	239,880.38	1,251.74	0.03
		Base	100.009493	238,628.64	100.534100	239,880.38	1,251.74	0.02
16412XAG0	CHENIERE CORP CHRISTI HD SR SECURED 06/27 5.125				5.125000	30 Jun 2027		
	50,000.000	Local	100.000000	50,000.00	109.437500	54,718.75	4,718.75	0.01
		Base	100.000000	50,000.00	109.437500	54,718.75	4,718.75	0.01
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A				2.752094	25 Aug 2035		
	340,512.230	Local	92.502266	314,981.53	99.216890	337,845.64	22,864.11	0.04
Original Face:	21,100,000.000	Base	92.502266	314,981.53	99.216890	337,845.64	22,864.11	0.03
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9				3.900000	15 May 2027		
	280,000.000	Local	96.700046	270,760.13	101.816460	285,086.09	14,325.96	0.03
		Base	96.700046	270,760.13	101.816460	285,086.09	14,325.96	0.03
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9				2.900000	01 Apr 2022		
	110,000.000	Local	100.132009	110,145.21	102.186079	112,404.69	2,259.48	0.01
		Base	100.132009	110,145.21	102.186079	112,404.69	2,259.48	0.01
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7				3.700000	01 Apr 2027		
	140,000.000	Local	100.291414	140,407.98	109.040245	152,656.34	12,248.36	0.02
		Base	100.291414	140,407.98	109.040245	152,656.34	12,248.36	0.02
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625				6.625000	15 Jun 2032		
	40,000.000	Local	113.430875	45,372.35	130.836758	52,334.70	6,962.35	0.01
		Base	113.430875	45,372.35	130.836758	52,334.70	6,962.35	0.01
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039		
	392,000.000	Local	142.116005	557,094.74	163.949282	642,681.19	85,586.45	0.07

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		Base	142.116005	557,094.74	163.949282	642,681.19	85,586.45	0.06
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05				4.050000	30 Jul 2022		
		50,000.000	Local 101.334100	50,667.05	104.728070	52,364.04	1,696.99	0.01
			Base 101.334100	50,667.05	104.728070	52,364.04	1,696.99	0.01
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675				6.675000	13 Sep 2043		
		110,000.000	Local 109.793300	120,772.63	145.027818	159,530.60	38,757.97	0.02
			Base 109.793300	120,772.63	145.027818	159,530.60	38,757.97	0.02
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5				5.500000	13 Sep 2025		
		1,090,000.000	Local 105.063282	1,145,189.77	113.368151	1,235,712.85	90,523.08	0.14
			Base 105.063282	1,145,189.77	113.368151	1,235,712.85	90,523.08	0.12
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR				6.300000	29 Dec 2049		
		140,000.000	Local 99.899900	139,859.86	106.232000	148,724.80	8,864.94	0.02
			Base 99.899900	139,859.86	106.232000	148,724.80	8,864.94	0.02
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3				5.300000	06 May 2044		
		671,000.000	Local 106.885034	717,198.58	124.325844	834,226.41	117,027.83	0.09
			Base 106.885034	717,198.58	124.325844	834,226.41	117,027.83	0.08
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.950000	29 Dec 2049		
		650,000.000	Local 100.000000	650,000.00	105.877000	688,200.50	38,200.50	0.08
			Base 100.000000	650,000.00	105.877000	688,200.50	38,200.50	0.07
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65				4.650000	30 Jul 2045		
		704,000.000	Local 101.801820	716,684.81	120.469792	848,107.34	131,422.53	0.09
			Base 101.801820	716,684.81	120.469792	848,107.34	131,422.53	0.09
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45				4.450000	29 Sep 2027		
		0.000	Local 0.000000	0.03	0.000000	0.00	-0.03	0.00
			Base 0.000000	0.03	0.000000	0.00	-0.03	0.00
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5				2.838660	25 Aug 2035		
		86,023.430	Local 82.830201	71,253.38	87.747020	75,483.00	4,229.62	0.01
Original Face:		690,000.000	Base 82.830201	71,253.38	87.747020	75,483.00	4,229.62	0.01
17323VAA3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 D 144A				3.128000	10 Apr 2048		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00

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		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B					18 Apr 2024		
		80,989.800	Local 100.340277	81,265.39	100.160700	81,119.95	-145.44	0.01
			Base 100.340277	81,265.39	100.160700	81,119.95	-145.44	0.01
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625				5.625000	26 Feb 2044		
		600,000.000	Local 106.671638	640,029.83	125.001000	750,006.00	109,976.17	0.08
			Base 106.671638	640,029.83	125.001000	750,006.00	109,976.17	0.08
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25				4.250000	15 Jan 2033		
		80,000.000	Local 106.311950	85,049.56	115.007464	92,005.97	6,956.41	0.01
			Base 106.311950	85,049.56	115.007464	92,005.97	6,956.41	0.01
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2				4.200000	15 Aug 2034		
		130,000.000	Local 100.629892	130,818.86	114.285784	148,571.52	17,752.66	0.02
			Base 100.629892	130,818.86	114.285784	148,571.52	17,752.66	0.02
20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375				3.375000	15 Aug 2025		
		50,000.000	Local 99.922960	49,961.48	105.749949	52,874.97	2,913.49	0.01
			Base 99.922960	49,961.48	105.749949	52,874.97	2,913.49	0.01
20030NBS9	COMCAST CORP COMPANY GUAR 03/26 3.15				3.150000	01 Mar 2026		
		70,000.000	Local 95.539286	66,877.50	104.708454	73,295.92	6,418.42	0.01
			Base 95.539286	66,877.50	104.708454	73,295.92	6,418.42	0.01
20030NCJ8	COMCAST CORP COMPANY GUAR 03/38 3.9				3.900000	01 Mar 2038		
		10,000.000	Local 99.541900	9,954.19	110.426381	11,042.64	1,088.45	0.00
			Base 99.541900	9,954.19	110.426381	11,042.64	1,088.45	0.00
20030NCS8	COMCAST CORP COMPANY GUAR 10/25 3.95				3.950000	15 Oct 2025		
		430,000.000	Local 99.892335	429,537.04	108.846005	468,037.82	38,500.78	0.05
			Base 99.892335	429,537.04	108.846005	468,037.82	38,500.78	0.05
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15				4.150000	15 Oct 2028		
		970,000.000	Local 100.135084	971,310.31	112.172608	1,088,074.30	116,763.99	0.12
			Base 100.135084	971,310.31	112.172608	1,088,074.30	116,763.99	0.11
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25				4.250000	15 Oct 2030		
		280,000.000	Local 99.829800	279,523.44	113.749305	318,498.05	38,974.61	0.04

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		Base	99.829800	279,523.44	113.749305	318,498.05	38,974.61	0.03
2027A0DJ5	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/19 5				5.000000	15 Oct 2019		
		170,000.000 Local	100.006324	170,010.75	100.108892	170,185.12	174.37	0.02
		Base	100.006324	170,010.75	100.108892	170,185.12	174.37	0.02
20369FAA7	COMMUNITY FUNDING CLO, LTD COMMF 2015 1A A 144A				5.750000	01 Nov 2027		
		1,299,717.070 Local	100.000000	1,299,717.07	104.101800	1,353,028.86	53,311.79	0.15
Original Face:		1,320,000.000 Base	100.000000	1,299,717.07	104.101800	1,353,028.86	53,311.79	0.14
20605PAG6	CONCHO RESOURCES INC COMPANY GUAR 01/25 4.375				4.375000	15 Jan 2025		
		70,000.000 Local	99.470757	69,629.53	103.654462	72,558.12	2,928.59	0.01
		Base	99.470757	69,629.53	103.654462	72,558.12	2,928.59	0.01
20605PAH4	CONCHO RESOURCES INC COMPANY GUAR 10/27 3.75				3.750000	01 Oct 2027		
		50,000.000 Local	96.643040	48,321.52	103.936171	51,968.09	3,646.57	0.01
		Base	96.643040	48,321.52	103.936171	51,968.09	3,646.57	0.01
20605PAK7	CONCHO RESOURCES INC COMPANY GUAR 08/28 4.3				4.300000	15 Aug 2028		
		210,000.000 Local	99.611986	209,185.17	107.702756	226,175.79	16,990.62	0.02
		Base	99.611986	209,185.17	107.702756	226,175.79	16,990.62	0.02
20753KAA0	FANNIE MAE CAS CAS 2019 R02 1M1 144A				2.868380	25 Aug 2031		
		779,474.340 Local	100.000000	779,474.34	100.083790	780,127.46	653.12	0.09
Original Face:		1,030,000.000 Base	100.000000	779,474.34	100.083790	780,127.46	653.12	0.08
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95				6.950000	15 Apr 2029		
		120,000.000 Local	107.916208	129,499.45	136.312103	163,574.52	34,075.07	0.02
		Base	107.916208	129,499.45	136.312103	163,574.52	34,075.07	0.02
21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983				5.983000	19 Oct 2023		
		366,572.830 Local	105.751081	387,654.73	105.530000	386,844.31	-810.42	0.04
Original Face:		550,000.000 Base	105.751081	387,654.73	105.530000	386,844.31	-810.42	0.04
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5				4.500000	15 Apr 2023		
		110,000.000 Local	101.170600	111,287.66	103.815782	114,197.36	2,909.70	0.01
		Base	101.170600	111,287.66	103.815782	114,197.36	2,909.70	0.01
212015AN1	CONTINENTAL RESOURCES COMPANY GUAR 06/24 3.8				3.800000	01 Jun 2024		
		90,000.000 Local	96.178356	86,560.52	101.905454	91,714.91	5,154.39	0.01

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		Base	96.178356	86,560.52	101.905454	91,714.91	5,154.39	0.01
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375				4.375000	15 Jan 2028		
	130,000.000	Local	97.354362	126,560.67	103.278081	134,261.51	7,700.84	0.01
		Base	97.354362	126,560.67	103.278081	134,261.51	7,700.84	0.01
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625				4.625000	01 Dec 2023		
	1,160,000.000	Local	101.602241	1,178,586.00	107.348120	1,245,238.19	66,652.19	0.14
		Base	101.602241	1,178,586.00	107.348120	1,245,238.19	66,652.19	0.13
21684AAC0	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/25 4.375				4.375000	04 Aug 2025		
	550,000.000	Local	98.470384	541,587.11	107.996110	593,978.61	52,391.50	0.07
		Base	98.470384	541,587.11	107.996110	593,978.61	52,391.50	0.06
21H0306A7	GNMA II TBA 30 YR 3 JUMBOS				3.000000	21 Oct 2049		
	5,100,000.000	Local	102.565794	5,230,855.47	102.613281	5,233,277.33	2,421.86	0.58
Original Face:	5,100,000.000	Base	102.565794	5,230,855.47	102.613281	5,233,277.33	2,421.86	0.53
21H0326A3	GNMA II TBA 30 YR 3.5 JUMBOS				3.500000	21 Oct 2049		
	7,500,000.000	Local	103.397471	7,754,810.33	103.595703	7,769,677.73	14,867.40	0.86
Original Face:	7,500,000.000	Base	103.397471	7,754,810.33	103.595703	7,769,677.73	14,867.40	0.79
21H0406A6	GNMA II TBA 30 YR 4 JUMBOS				4.000000	21 Oct 2049		
	400,000.000	Local	103.875000	415,500.00	103.994141	415,976.56	476.56	0.05
Original Face:	400,000.000	Base	103.875000	415,500.00	103.994141	415,976.56	476.56	0.04
21H0426A2	GNMA II TBA 30 YR 4.5 JUMBOS				4.500000	21 Oct 2049		
	300,000.000	Local	104.351563	313,054.69	104.498591	313,495.77	441.08	0.03
Original Face:	300,000.000	Base	104.351563	313,054.69	104.498591	313,495.77	441.08	0.03
221644AA5	COTT HOLDINGS INC COMPANY GUAR 144A 04/25 5.5				5.500000	01 Apr 2025		
	100,000.000	Local	100.000000	100,000.00	103.753000	103,753.00	3,753.00	0.01
		Base	100.000000	100,000.00	103.753000	103,753.00	3,753.00	0.01
225313AB1	CREDIT AGRICOLE SA JR SUBORDINA 144A 10/49 VAR				8.375000	29 Oct 2049		
	460,000.000	Local	100.005874	460,027.02	100.160000	460,736.00	708.98	0.05
		Base	100.005874	460,027.02	100.160000	460,736.00	708.98	0.05
225313AK1	CREDIT AGRICOLE SA SUBORDINATED 144A 01/33 VAR				4.000000	10 Jan 2033		
	250,000.000	Local	99.434788	248,586.97	103.418998	258,547.50	9,960.53	0.03

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		Base	99.434788	248,586.97	103.418998	258,547.50	9,960.53	0.03
225401AF5	CREDIT SUISSE GROUP AG SR UNSECURED 144A 01/29 VAR				3.869000	12 Jan 2029		
	600,000.000	Local	94.669630	568,017.78	105.183725	631,102.35	63,084.57	0.07
		Base	94.669630	568,017.78	105.183725	631,102.35	63,084.57	0.06
22945AAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 A1 144A				2.750000	25 Jul 2057		
	377,575.610	Local	100.022658	377,661.16	98.484700	371,854.21	-5,806.95	0.04
Original Face:	460,000.000	Base	100.022658	377,661.16	98.484700	371,854.21	-5,806.95	0.04
22945AAD1	CREDIT SUISSE MORTGAGE TRUST CSMC 2017 RPL1 M2 144A				3.082339	25 Jul 2057		
	960,000.000	Local	84.798872	814,069.17	90.628400	870,032.64	55,963.47	0.10
Original Face:	960,000.000	Base	84.798872	814,069.17	90.628400	870,032.64	55,963.47	0.09
233062AA6	DBCG MORTGAGE TRUST DBCG 2017 BBG A 144A				2.727500	15 Jun 2034		
	120,000.000	Local	100.000000	120,000.00	99.749680	119,699.62	-300.38	0.01
Original Face:	120,000.000	Base	100.000000	120,000.00	99.749680	119,699.62	-300.38	0.01
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625				5.625000	25 Sep 2048		
	410,000.000	Local	98.640227	404,424.93	115.500000	473,550.00	69,125.07	0.05
		Base	98.640227	404,424.93	115.500000	473,550.00	69,125.07	0.05
23371DAE4	DAE FUNDING LLC COMPANY GUAR 144A 11/23 5.75				5.750000	15 Nov 2023		
	40,000.000	Local	100.000000	40,000.00	105.085000	42,034.00	2,034.00	0.00
		Base	100.000000	40,000.00	105.085000	42,034.00	2,034.00	0.00
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5				5.000000	12 Jan 2022		
	540,000.000	Local	100.930202	545,023.09	105.134919	567,728.56	22,705.47	0.06
		Base	100.930202	545,023.09	105.134919	567,728.56	22,705.47	0.06
23636AAT8	DANSKE BANK A/S SR UNSECURED 144A 01/24 5.375				5.375000	12 Jan 2024		
	260,000.000	Local	99.823596	259,541.35	109.843110	285,592.09	26,050.74	0.03
		Base	99.823596	259,541.35	109.843110	285,592.09	26,050.74	0.03
23636AAU5	DANSKE BANK A/S 09/22 1				3.001000	20 Sep 2022		
	230,000.000	Local	100.000000	230,000.00	100.366461	230,842.86	842.86	0.03
		Base	100.000000	230,000.00	100.366461	230,842.86	842.86	0.02
23636TAC4	DANONE SA SR UNSECURED 144A 11/21 2.077				2.077000	02 Nov 2021		
	360,000.000	Local	100.000000	360,000.00	99.853140	359,471.30	-528.70	0.04

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		Base	100.000000	360,000.00	99.853140	359,471.30	-528.70	0.04
23636TAD2	DANONE SA SR UNSECURED 144A 11/23 2.589				2.589000	02 Nov 2023		
	280,000.000	Local	100.000000	280,000.00	101.371688	283,840.73	3,840.73	0.03
		Base	100.000000	280,000.00	101.371688	283,840.73	3,840.73	0.03
24702NAZ3	DELL INTL LLC REFINANCING TERM B LOANS					07 Sep 2023		
	103,374.100	Local	100.083802	103,460.73	100.321400	103,706.34	245.61	0.01
		Base	100.083802	103,460.73	100.321400	103,706.34	245.61	0.01
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.600000	15 Jul 2041		
	50,000.000	Local	101.173880	50,586.94	121.375219	60,687.61	10,100.67	0.01
		Base	101.173880	50,586.94	121.375219	60,687.61	10,100.67	0.01
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75				4.750000	15 May 2042		
	10,000.000	Local	89.941700	8,994.17	109.832734	10,983.27	1,989.10	0.00
		Base	89.941700	8,994.17	109.832734	10,983.27	1,989.10	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.000000	15 Jun 2045		
	890,000.000	Local	99.635290	886,754.08	115.632503	1,029,129.28	142,375.20	0.11
		Base	99.635290	886,754.08	115.632503	1,029,129.28	142,375.20	0.10
25272KAD5	DELL INT LLC / EMC CORP SR SECURED 144A 06/21 4.42				4.420000	15 Jun 2021		
	700,000.000	Local	101.007267	707,050.87	103.110779	721,775.45	14,724.58	0.08
		Base	101.007267	707,050.87	103.110779	721,775.45	14,724.58	0.07
25277BAB4	DIAMOND SPORTS GROUP LLC TERM LOAN					24 Aug 2026		
	110,000.000	Local	99.733145	109,706.46	100.437500	110,481.25	774.79	0.01
		Base	99.733145	109,706.46	100.437500	110,481.25	774.79	0.01
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375				5.375000	31 May 2025		
	80,000.000	Local	100.391975	80,313.58	104.356000	83,484.80	3,171.22	0.01
		Base	100.391975	80,313.58	104.356000	83,484.80	3,171.22	0.01
25381EAE5	DIGICERT HLDGS INC TERM LOAN					31 Oct 2024		
	686,408.430	Local	99.526087	683,155.45	100.000000	686,408.43	3,252.98	0.08
		Base	99.526087	683,155.45	100.000000	686,408.43	3,252.98	0.07
254687CJ3	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 02/21 4.5				4.500000	15 Feb 2021		
	40,000.000	Local	102.150500	40,860.20	103.521000	41,408.40	548.20	0.00

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		Base	102.150500	40,860.20	103.521000	41,408.40	548.20	0.00
254687EG7	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 11/37 6.65				6.650000	15 Nov 2037		
	80,000.000	Local	133.324363	106,659.49	150.286407	120,229.13	13,569.64	0.01
		Base	133.324363	106,659.49	150.286407	120,229.13	13,569.64	0.01
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875000	15 Nov 2024		
	370,000.000	Local	96.819586	358,232.47	99.125000	366,762.50	8,530.03	0.04
		Base	96.819586	358,232.47	99.125000	366,762.50	8,530.03	0.04
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75				7.750000	01 Jul 2026		
	20,000.000	Local	89.276000	17,855.20	101.750000	20,350.00	2,494.80	0.00
		Base	89.276000	17,855.20	101.750000	20,350.00	2,494.80	0.00
255387AB8	DIVIDEND SOLAR LOANS LLC DIV 2018 2 B 144A				4.250000	20 Dec 2038		
	1,800,895.370	Local	99.989120	1,800,699.44	106.009400	1,909,118.38	108,418.94	0.21
Original Face:	2,000,000.000	Base	99.989120	1,800,699.44	106.009400	1,909,118.38	108,418.94	0.19
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3				5.300000	15 Feb 2040		
	190,000.000	Local	105.540805	200,527.53	129.636654	246,309.64	45,782.11	0.03
		Base	105.540805	200,527.53	129.636654	246,309.64	45,782.11	0.02
26442EAF7	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/29 3.65				3.650000	01 Feb 2029		
	40,000.000	Local	99.707950	39,883.18	109.411227	43,764.49	3,881.31	0.00
		Base	99.707950	39,883.18	109.411227	43,764.49	3,881.31	0.00
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15				4.150000	15 Jan 2026		
	170,000.000	Local	104.546247	177,728.62	110.596118	188,013.40	10,284.78	0.02
		Base	104.546247	177,728.62	110.596118	188,013.40	10,284.78	0.02
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75				2.750000	02 Nov 2022		
	460,000.000	Local	99.395715	457,220.29	101.754077	468,068.75	10,848.46	0.05
		Base	99.395715	457,220.29	101.754077	468,068.75	10,848.46	0.05
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15				4.150000	02 Nov 2042		
	50,000.000	Local	100.682240	50,341.12	110.744816	55,372.41	5,031.29	0.01
		Base	100.682240	50,341.12	110.744816	55,372.41	5,031.29	0.01
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875000	28 May 2045		
	270,000.000	Local	90.846930	245,286.71	116.626000	314,890.20	69,603.49	0.03

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		Base	90.846930	245,286.71	116.626000	314,890.20	69,603.49	0.03
27943UAJ5	EDELMAN FINL CTR LLC TERM LOAN B 1					21 Jul 2025		
		447,321.500 Local	99.952810	447,110.41	100.089300	447,720.96	610.55	0.05
		Base	99.952810	447,110.41	100.089300	447,720.96	610.55	0.05
29135LAC4	ABU DHABI GOVT INT L SR UNSECURED 144A 10/22 2.5				2.500000	11 Oct 2022		
		440,000.000 Local	99.794580	439,096.15	101.000000	444,400.00	5,303.85	0.05
		Base	99.794580	439,096.15	101.000000	444,400.00	5,303.85	0.04
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125				3.125000	30 Sep 2049		
		1,280,000.000 Local	97.635129	1,249,729.65	96.875000	1,240,000.00	-9,729.65	0.14
		Base	97.635129	1,249,729.65	96.875000	1,240,000.00	-9,729.65	0.13
29278NAF0	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/28 4.95				4.950000	15 Jun 2028		
		50,000.000 Local	102.123740	51,061.87	109.901241	54,950.62	3,888.75	0.01
		Base	102.123740	51,061.87	109.901241	54,950.62	3,888.75	0.01
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25				6.250000	15 Apr 2049		
		20,000.000 Local	102.689950	20,537.99	121.442990	24,288.60	3,750.61	0.00
		Base	102.689950	20,537.99	121.442990	24,288.60	3,750.61	0.00
29379VBT9	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/28 4.15				4.150000	16 Oct 2028		
		420,000.000 Local	100.135707	420,569.97	110.744196	465,125.62	44,555.65	0.05
		Base	100.135707	420,569.97	110.744196	465,125.62	44,555.65	0.05
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25				4.250000	03 Nov 2026		
		300,000.000 Local	99.082930	297,248.79	107.576000	322,728.00	25,479.21	0.04
		Base	99.082930	297,248.79	107.576000	322,728.00	25,479.21	0.03
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043				3.043000	01 Mar 2026		
		330,000.000 Local	100.198770	330,655.94	104.787619	345,799.14	15,143.20	0.04
		Base	100.198770	330,655.94	104.787619	345,799.14	15,143.20	0.03
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114000	01 Mar 2046		
		260,000.000 Local	101.968958	265,119.29	118.377156	307,780.61	42,661.32	0.03
		Base	101.968958	265,119.29	118.377156	307,780.61	42,661.32	0.03
30290QAE8	FREMF MORTGAGE TRUST FREMF 2012 K20 X2A 144A				0.200000	25 May 2045		
		3,948,311.090 Local	0.455941	18,001.96	0.439370	17,347.69	-654.27	0.00

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Original Face:	4,480,000.000	Base		0.455941	18,001.96	0.439370	17,347.69	-654.27	0.00	
30711XAZ7	FANNIE MAE CAS CAS 2015 C02 2M2					6.018380	25 May 2025			
	380,417.440	Local		104.902475	399,067.31	103.471850	393,624.96	-5,442.35	0.04	
Original Face:	760,000.000	Base		104.902475	399,067.31	103.471850	393,624.96	-5,442.35	0.04	
30711XUX0	FANNIE MAE CAS CAS 2017 C07 1M2					4.418380	25 May 2030			
	850,000.000	Local		100.000000	850,000.00	101.375000	861,687.50	11,687.50	0.09	
Original Face:	850,000.000	Base		100.000000	850,000.00	101.375000	861,687.50	11,687.50	0.09	
3128E2XX9	FED HM LN PC POOL D96094 FG 07/23 FIXED 4.5					4.500000	01 Jul 2023			
	27,117.380	Local		104.562056	28,354.49	105.179867	28,522.02	167.53	0.00	
Original Face:	875,000.000	Base		104.562056	28,354.49	105.179867	28,522.02	167.53	0.00	
3128L8KE4	FED HM LN PC POOL A74793 FG 03/38 FIXED 5					5.000000	01 Mar 2038			
	189,640.620	Local		105.739978	200,525.95	110.499734	209,552.38	9,026.43	0.02	
Original Face:	4,500,000.000	Base		105.739978	200,525.95	110.499734	209,552.38	9,026.43	0.02	
3128M6AX6	FED HM LN PC POOL G04222 FG 04/38 FIXED 5.5					5.500000	01 Apr 2038			
	33,705.640	Local		99.591938	33,568.10	112.867505	38,042.71	4,474.61	0.00	
Original Face:	1,768,109.000	Base		99.591938	33,568.10	112.867505	38,042.71	4,474.61	0.00	
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5					5.500000	01 Dec 2038			
	36,848.880	Local		107.219677	39,509.25	113.064066	41,662.84	2,153.59	0.00	
Original Face:	400,000.000	Base		107.219677	39,509.25	113.064066	41,662.84	2,153.59	0.00	
3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5					5.500000	01 Dec 2038			
	32,079.010	Local		105.732159	33,917.83	112.916927	36,222.63	2,304.80	0.00	
Original Face:	700,000.000	Base		105.732159	33,917.83	112.916927	36,222.63	2,304.80	0.00	
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5					5.000000	01 Jun 2041			
	167,961.930	Local		110.162243	185,030.63	110.266181	185,205.21	174.58	0.02	
Original Face:	700,000.000	Base		110.162243	185,030.63	110.266181	185,205.21	174.58	0.02	
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5					6.500000	01 Sep 2039			
	19,699.890	Local		108.749237	21,423.48	115.545566	22,762.35	1,338.87	0.00	
Original Face:	200,000.000	Base		108.749237	21,423.48	115.545566	22,762.35	1,338.87	0.00	
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5					4.500000	01 Jun 2038			
	212,617.210	Local		107.759969	229,116.24	108.359611	230,391.18	1,274.94	0.03	

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Original Face:	700,000.000	Base	107.759969		229,116.24	108.359611	230,391.18	1,274.94	0.02
3128M9G22	FED HM LN PC POOL G07117 FG 10/36 FIXED 6					6.000000	01 Oct 2036		
	93,919.740	Local	109.795055		103,119.23	115.133465	108,133.05	5,013.82	0.01
Original Face:	600,000.000	Base	109.795055		103,119.23	115.133465	108,133.05	5,013.82	0.01
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5					6.500000	01 Sep 2039		
	33,519.860	Local	108.286669		36,297.54	113.706298	38,114.19	1,816.65	0.00
Original Face:	200,000.000	Base	108.286669		36,297.54	113.706298	38,114.19	1,816.65	0.00
3128MDF99	FED HM LN PC POOL G14492 FG 10/25 FIXED 4					4.000000	01 Oct 2025		
	34,256.520	Local	102.652984		35,165.34	104.284337	35,724.18	558.84	0.00
Original Face:	400,000.000	Base	102.652984		35,165.34	104.284337	35,724.18	558.84	0.00
3128MJ2D1	FED HM LN PC POOL G08771 FG 07/47 FIXED 4					4.000000	01 Jul 2047		
	295,750.970	Local	105.244943		311,262.94	104.939348	310,359.14	-903.80	0.03
Original Face:	399,999.990	Base	105.244943		311,262.94	104.939348	310,359.14	-903.80	0.03
3128MJ2L3	FED HM LN PC POOL G08778 FG 09/47 FIXED 3					3.000000	01 Sep 2047		
	184,116.100	Local	96.506226		177,683.50	102.315616	188,379.52	10,696.02	0.02
Original Face:	212,567.000	Base	96.506226		177,683.50	102.315616	188,379.52	10,696.02	0.02
3128MJ2M1	FED HM LN PC POOL G08779 FG 09/47 FIXED 3.5					3.500000	01 Sep 2047		
	2,223,365.810	Local	100.260465		2,229,156.90	103.512112	2,301,452.91	72,296.01	0.25
Original Face:	2,700,000.000	Base	100.260465		2,229,156.90	103.512112	2,301,452.91	72,296.01	0.23
3128MJ3J7	FED HM LN PC POOL G08800 FG 02/48 FIXED 3.5					3.500000	01 Feb 2048		
	428,703.200	Local	100.459782		430,674.30	103.498339	443,700.69	13,026.39	0.05
Original Face:	500,000.000	Base	100.459782		430,674.30	103.498339	443,700.69	13,026.39	0.04
3128MJ4Q0	FED HM LN PC POOL G08830 FG 08/48 FIXED 3.5					3.500000	01 Aug 2048		
	619,873.240	Local	100.045993		620,158.34	102.883800	637,749.14	17,590.80	0.07
Original Face:	722,639.000	Base	100.045993		620,158.34	102.883800	637,749.14	17,590.80	0.06
3128MJ4T4	FED HM LN PC POOL G08833 FG 07/48 FIXED 5					5.000000	01 Jul 2048		
	233,182.780	Local	104.461865		243,587.08	107.184266	249,935.25	6,348.17	0.03
Original Face:	320,230.000	Base	104.461865		243,587.08	107.184266	249,935.25	6,348.17	0.03
3128MJ5M8	FED HM LN PC POOL G08851 FG 12/48 FIXED 3.5					3.500000	01 Dec 2048		
	89,076.210	Local	100.281242		89,326.73	102.749888	91,525.71	2,198.98	0.01

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Original Face:	101,066.000	Base	100.281242		89,326.73	102.749888	91,525.71	2,198.98	0.01
3128MJ5S5	FED HM LN PC POOL G08856 FG 01/49 FIXED 3.5					3.500000	01 Jan 2049		
	1,145,205.220	Local	100.276029		1,148,366.32	102.801127	1,177,283.87	28,917.55	0.13
Original Face:	1,315,567.000	Base	100.276029		1,148,366.32	102.801127	1,177,283.87	28,917.55	0.12
3128MJ6B1	FED HM LN PC POOL G08865 FG 03/49 FIXED 3.5					3.500000	01 Mar 2049		
	1,137,102.780	Local	100.268977		1,140,161.33	102.894855	1,170,020.26	29,858.93	0.13
Original Face:	1,303,980.000	Base	100.268977		1,140,161.33	102.894855	1,170,020.26	29,858.93	0.12
3128MJ6H8	FED HM LN PC POOL G08871 FG 04/49 FIXED 3.5					3.500000	01 Apr 2049		
	0.000	Local	0.000000		0.81	0.000000	0.00	-0.81	0.00
		Base	0.000000		0.81	0.000000	0.00	-0.81	0.00
3128MJXG0	FED HM LN PC POOL G08678 FG 11/45 FIXED 4.5					4.500000	01 Nov 2045		
	33,179.610	Local	106.390823		35,300.06	107.374220	35,626.35	326.29	0.00
Original Face:	82,974.000	Base	106.390823		35,300.06	107.374220	35,626.35	326.29	0.00
3128P8F48	FED HM LN PC POOL C91987 FG 04/38 FIXED 3					3.000000	01 Apr 2038		
	87,973.670	Local	97.929858		86,152.49	102.485331	90,160.11	4,007.62	0.01
Original Face:	100,000.000	Base	97.929858		86,152.49	102.485331	90,160.11	4,007.62	0.01
3128P8FW6	FED HM LN PC POOL C91981 FG 02/38 FIXED 3					3.000000	01 Feb 2038		
	86,687.190	Local	97.930813		84,893.47	102.407169	88,773.90	3,880.43	0.01
Original Face:	100,000.000	Base	97.930813		84,893.47	102.407169	88,773.90	3,880.43	0.01
3131YBNX2	FED HM LN PC POOL ZN4906 FR 04/49 FIXED 3					3.000000	01 Apr 2049		
	194,198.750	Local	101.453125		197,020.70	101.524604	197,159.51	138.81	0.02
Original Face:	200,000.000	Base	101.453125		197,020.70	101.524604	197,159.51	138.81	0.02
3131YDLL6	FED HM LN PC POOL ZN6631 FR 06/49 FIXED 3					3.000000	01 Jun 2049		
	487,759.600	Local	101.453126		494,847.36	101.754846	496,319.03	1,471.67	0.05
Original Face:	500,000.000	Base	101.453126		494,847.36	101.754846	496,319.03	1,471.67	0.05
3131YDM76	FED HM LN PC POOL ZN6682 FR 06/49 FIXED 3					3.000000	01 Jun 2049		
	298,289.550	Local	101.453125		302,624.07	101.524604	302,837.28	213.21	0.03
Original Face:	300,000.000	Base	101.453125		302,624.07	101.524604	302,837.28	213.21	0.03
3131YDNE0	FED HM LN PC POOL ZN6689 FR 06/49 FIXED 3					3.000000	01 Jun 2049		
	197,626.500	Local	101.632812		200,853.37	101.524604	200,639.52	-213.85	0.02

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Original Face:		200,000.000	Base	101.632812	200,853.37	101.524604	200,639.52	-213.85	0.02
3132ADXZ6	FED HM LN PC POOL ZT1596 FR 01/49 FIXED 5				5.000000	01 Jan 2049			
		950,807.010	Local	104.628013	994,810.48	106.986799	1,017,237.98	22,427.50	0.11
Original Face:		1,200,000.000	Base	104.628013	994,810.48	106.986799	1,017,237.98	22,427.50	0.10
3132AEB88	FED HM LN PC POOL ZT1863 FR 04/49 FIXED 3.5				3.500000	01 Apr 2049			
		1,450,708.690	Local	100.579265	1,459,112.14	102.659864	1,489,295.57	30,183.43	0.16
Original Face:		1,607,481.000	Base	100.579265	1,459,112.14	102.659864	1,489,295.57	30,183.43	0.15
3132DV3N3	FED HM LN PC POOL SD8005 FR 08/49 FIXED 3.5				3.500000	01 Aug 2049			
		197,716.020	Local	102.612631	202,881.61	102.684122	203,022.96	141.35	0.02
Original Face:		200,000.000	Base	102.612631	202,881.61	102.684122	203,022.96	141.35	0.02
3132H32D4	FED HM LN PC POOL U90772 FG 01/43 FIXED 3.5				3.500000	01 Jan 2043			
		121,682.560	Local	104.680243	127,377.60	104.844272	127,577.19	199.59	0.01
Original Face:		200,000.000	Base	104.680243	127,377.60	104.844272	127,577.19	199.59	0.01
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5				3.500000	01 Jan 2043			
		59,177.410	Local	104.731654	61,977.48	104.844706	62,044.38	66.90	0.01
Original Face:		100,000.000	Base	104.731654	61,977.48	104.844706	62,044.38	66.90	0.01
3132H35A7	FED HM LN PC POOL U90841 FG 02/43 FIXED 3.5				3.500000	01 Feb 2043			
		66,246.420	Local	104.735441	69,383.48	104.843982	69,455.38	71.90	0.01
Original Face:		100,000.000	Base	104.735441	69,383.48	104.843982	69,455.38	71.90	0.01
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4				4.000000	01 Oct 2042			
		44,796.450	Local	108.800630	48,738.82	106.482167	47,700.23	-1,038.59	0.01
Original Face:		100,000.000	Base	108.800630	48,738.82	106.482167	47,700.23	-1,038.59	0.00
3132H3RY1	FED HM LN PC POOL U90503 FG 11/42 FIXED 3.5				3.500000	01 Nov 2042			
		175,688.620	Local	104.712781	183,968.44	104.844648	184,200.12	231.68	0.02
Original Face:		300,000.000	Base	104.712781	183,968.44	104.844648	184,200.12	231.68	0.02
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5				3.500000	01 Dec 2042			
		63,711.630	Local	104.727865	66,723.83	104.867873	66,813.03	89.20	0.01
Original Face:		100,000.000	Base	104.727865	66,723.83	104.867873	66,813.03	89.20	0.01
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5				3.500000	01 Feb 2043			
		58,750.390	Local	104.735526	61,532.53	104.844255	61,596.41	63.88	0.01

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Original Face:	100,000.000	Base		104.735526	61,532.53	104.844255	61,596.41	63.88	0.01	
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4					4.000000	01 Aug 2043			
	51,814.160	Local		102.139956	52,922.96	106.506630	55,185.52	2,262.56	0.01	
Original Face:	100,000.000	Base		102.139956	52,922.96	106.506630	55,185.52	2,262.56	0.01	
3132H7BP8	FED HM LN PC POOL U99045 FG 03/43 FIXED 3.5					3.500000	01 Mar 2043			
	819,082.100	Local		103.638169	848,881.69	104.844278	858,760.71	9,879.02	0.09	
Original Face:	1,600,000.000	Base		103.638169	848,881.69	104.844278	858,760.71	9,879.02	0.09	
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5					4.500000	01 Mar 2044			
	114,882.950	Local		106.358515	122,187.80	108.017014	124,093.13	1,905.33	0.01	
Original Face:	200,000.000	Base		106.358515	122,187.80	108.017014	124,093.13	1,905.33	0.01	
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043			
	553,579.870	Local		106.346643	588,713.61	107.985323	597,785.01	9,071.40	0.07	
Original Face:	1,000,000.000	Base		106.346643	588,713.61	107.985323	597,785.01	9,071.40	0.06	
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5					4.500000	01 Feb 2044			
	484,488.970	Local		106.354758	515,277.07	108.022585	523,357.51	8,080.44	0.06	
Original Face:	800,000.000	Base		106.354758	515,277.07	108.022585	523,357.51	8,080.44	0.05	
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4					4.000000	01 Apr 2043			
	106,355.670	Local		102.620283	109,142.49	106.511613	113,281.14	4,138.65	0.01	
Original Face:	200,000.000	Base		102.620283	109,142.49	106.511613	113,281.14	4,138.65	0.01	
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5					4.500000	01 Dec 2043			
	59,537.260	Local		106.346715	63,315.92	107.995507	64,297.57	981.65	0.01	
Original Face:	100,000.000	Base		106.346715	63,315.92	107.995507	64,297.57	981.65	0.01	
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5					3.500000	01 May 2043			
	243,439.510	Local		105.581818	257,027.86	105.100712	255,856.66	-1,171.20	0.03	
Original Face:	500,000.000	Base		105.581818	257,027.86	105.100712	255,856.66	-1,171.20	0.03	
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4					4.000000	01 Jun 2043			
	49,862.000	Local		102.871104	51,293.59	107.704343	53,703.54	2,409.95	0.01	
Original Face:	100,000.000	Base		102.871104	51,293.59	107.704343	53,703.54	2,409.95	0.01	
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4					4.000000	01 Jun 2043			
	46,220.690	Local		102.871117	47,547.74	107.704963	49,781.98	2,234.24	0.01	

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Original Face:	100,000.000	Base		102.871117	47,547.74	107.704963	49,781.98	2,234.24	0.01	
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4					4.000000	01 Jul 2043			
	95,860.950	Local		103.208700	98,936.84	108.383089	103,897.06	4,960.22	0.01	
Original Face:	200,000.000	Base		103.208700	98,936.84	108.383089	103,897.06	4,960.22	0.01	
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4					4.000000	01 Jul 2043			
	97,182.960	Local		102.986141	100,084.98	107.704564	104,670.48	4,585.50	0.01	
Original Face:	200,000.000	Base		102.986141	100,084.98	107.704564	104,670.48	4,585.50	0.01	
3132L9WV3	FED HM LN PC POOL V84260 FG 06/48 FIXED 3.5					3.500000	01 Jun 2048			
	806,276.080	Local		100.751134	812,332.29	104.431544	842,006.56	29,674.27	0.09	
Original Face:	900,000.000	Base		100.751134	812,332.29	104.431544	842,006.56	29,674.27	0.09	
3132LA2Q4	FED HM LN PC POOL V85283 FG 03/49 FIXED 3.5					3.500000	01 Mar 2049			
	191,886.980	Local		100.925357	193,662.62	103.840334	199,256.08	5,593.46	0.02	
Original Face:	200,000.000	Base		100.925357	193,662.62	103.840334	199,256.08	5,593.46	0.02	
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5					4.500000	01 Nov 2044			
	43,526.730	Local		108.995369	47,442.12	108.373375	47,171.39	-270.73	0.01	
Original Face:	100,000.000	Base		108.995369	47,442.12	108.373375	47,171.39	-270.73	0.00	
3132QMDN8	FED HM LN PC POOL Q31008 FG 01/45 FIXED 4					4.000000	01 Jan 2045			
	254,094.120	Local		103.928359	264,075.85	105.704854	268,589.82	4,513.97	0.03	
Original Face:	482,939.000	Base		103.928359	264,075.85	105.704854	268,589.82	4,513.97	0.03	
3132QVLW9	FED HM LN PC POOL Q38440 FG 01/46 FIXED 4					4.000000	01 Jan 2046			
	225,368.400	Local		103.941711	234,251.77	103.813456	233,962.72	-289.05	0.03	
Original Face:	932,126.000	Base		103.941711	234,251.77	103.813456	233,962.72	-289.05	0.02	
3132VMWY7	FED HM LN PC POOL Q61562 FG 02/49 FIXED 3					3.000000	01 Feb 2049			
	1,981,579.810	Local		98.052339	1,942,985.36	101.577241	2,012,834.10	69,848.74	0.22	
Original Face:	2,002,674.000	Base		98.052339	1,942,985.36	101.577241	2,012,834.10	69,848.74	0.20	
3132VNKS1	FED HM LN PC POOL Q62104 FG 03/49 FIXED 3					3.000000	01 Mar 2049			
	674,679.100	Local		97.806858	659,882.43	101.577241	685,320.42	25,437.99	0.08	
Original Face:	700,000.000	Base		97.806858	659,882.43	101.577241	685,320.42	25,437.99	0.07	
3132WDAG9	FED HM LN PC POOL Q40006 FG 04/46 FIXED 4					4.000000	01 Apr 2046			
	177,611.020	Local		103.944885	184,617.57	105.406833	187,214.15	2,596.58	0.02	

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Original Face:	323,530.000	Base	103.944885	184,617.57	105.406833	187,214.15	2,596.58	0.02	
3132WEKX9	FED HM LN PC POOL Q41209 FG 06/46 FIXED 3.5					3.500000	01 Jun 2046		
	138,009.470	Local	100.719465	139,002.40	104.708846	144,508.12	5,505.72	0.02	
Original Face:	200,000.000	Base	100.719465	139,002.40	104.708846	144,508.12	5,505.72	0.01	
3132WM5H3	FED HM LN PC POOL Q48047 FG 05/47 FIXED 4.5					4.500000	01 May 2047		
	71,419.750	Local	106.414164	76,000.73	105.895112	75,630.02	-370.71	0.01	
Original Face:	108,935.000	Base	106.414164	76,000.73	105.895112	75,630.02	-370.71	0.01	
3132WNWN8	FED HM LN PC POOL Q48752 FG 06/47 FIXED 3.5					3.500000	01 Jun 2047		
	80,106.620	Local	100.582124	80,572.94	104.244006	83,506.35	2,933.41	0.01	
Original Face:	100,000.000	Base	100.582124	80,572.94	104.244006	83,506.35	2,933.41	0.01	
3132WP6H5	FED HM LN PC POOL Q49871 FG 08/47 FIXED 4.5					4.500000	01 Aug 2047		
	626,469.530	Local	106.417854	666,675.43	105.954203	663,770.80	-2,904.63	0.07	
Original Face:	902,639.000	Base	106.417854	666,675.43	105.954203	663,770.80	-2,904.63	0.07	
3132XCRW7	FED HM LN PC POOL G67701 FG 10/46 FIXED 3					3.000000	01 Oct 2046		
	1,120,825.140	Local	97.404368	1,091,732.64	102.918640	1,153,537.99	61,805.35	0.13	
Original Face:	1,500,000.000	Base	97.404368	1,091,732.64	102.918640	1,153,537.99	61,805.35	0.12	
3132XYA72	FED HM LN PC POOL Q55429 FG 04/48 FIXED 4					4.000000	01 Apr 2048		
	86,164.640	Local	101.303528	87,287.82	103.997504	89,609.07	2,321.25	0.01	
Original Face:	100,000.000	Base	101.303528	87,287.82	103.997504	89,609.07	2,321.25	0.01	
3132XYUX3	FED HM LN PC POOL Q55997 FG 05/48 FIXED 4					4.000000	01 May 2048		
	340,174.500	Local	101.303684	344,609.30	104.413049	355,186.57	10,577.27	0.04	
Original Face:	400,000.000	Base	101.303684	344,609.30	104.413049	355,186.57	10,577.27	0.04	
3132Y1A81	FED HM LN PC POOL Q57230 FG 07/48 FIXED 4					4.000000	01 Jul 2048		
	1,263,325.230	Local	101.982218	1,288,367.09	104.217138	1,316,601.40	28,234.31	0.15	
Original Face:	1,500,000.000	Base	101.982218	1,288,367.09	104.217138	1,316,601.40	28,234.31	0.13	
3132Y1YX0	FED HM LN PC POOL Q57925 FG 08/48 FIXED 5					5.000000	01 Aug 2048		
	239,891.650	Local	105.214033	252,399.68	107.317783	257,446.40	5,046.72	0.03	
Original Face:	304,578.000	Base	105.214033	252,399.68	107.317783	257,446.40	5,046.72	0.03	
3132Y33H5	FED HM LN PC POOL Q59799 FG 11/48 FIXED 5					5.000000	01 Nov 2048		
	229,252.430	Local	104.151524	238,769.90	107.190360	245,736.51	6,966.61	0.03	

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Original Face:	300,000.000	Base	104.151524		238,769.90	107.190360	245,736.51	6,966.61	0.02
3132Y3D76	FED HM LN PC POOL Q59125 FG 10/48 FIXED 5					5.000000	01 Oct 2048		
	83,479.920	Local	104.390002		87,144.69	107.348177	89,614.17	2,469.48	0.01
Original Face:	100,000.000	Base	104.390002		87,144.69	107.348177	89,614.17	2,469.48	0.01
3132Y3UA0	FED HM LN PC POOL Q59576 FG 11/48 FIXED 4					4.000000	01 Nov 2048		
	1,240,000.980	Local	99.695857		1,236,229.61	104.093243	1,290,757.23	54,527.62	0.14
Original Face:	1,300,000.000	Base	99.695857		1,236,229.61	104.093243	1,290,757.23	54,527.62	0.13
31334W3B5	FED HM LN PC POOL QA0794 FR 07/49 FIXED 3					3.000000	01 Jul 2049		
	98,935.660	Local	101.003288		99,928.27	101.524604	100,444.04	515.77	0.01
Original Face:	100,000.000	Base	101.003288		99,928.27	101.524604	100,444.04	515.77	0.01
31334WDZ1	FED HM LN PC POOL QA0120 FR 06/49 FIXED 3					3.000000	01 Jun 2049		
	99,090.860	Local	101.632815		100,708.83	101.524604	100,601.60	-107.23	0.01
Original Face:	100,000.000	Base	101.632815		100,708.83	101.524604	100,601.60	-107.23	0.01
31334WF71	FED HM LN PC POOL QA0190 FR 06/49 FIXED 3					3.000000	01 Jun 2049		
	99,498.980	Local	101.453120		100,944.82	101.524604	101,015.95	71.13	0.01
Original Face:	100,000.000	Base	101.453120		100,944.82	101.524604	101,015.95	71.13	0.01
31334WHS3	FED HM LN PC POOL QA0241 FR 06/49 FIXED 3					3.000000	01 Jun 2049		
	586,794.040	Local	101.476562		595,458.42	101.777951	597,226.95	1,768.53	0.07
Original Face:	600,000.000	Base	101.476562		595,458.42	101.777951	597,226.95	1,768.53	0.06
31334WP62	FED HM LN PC POOL QA0445 FR 06/49 FIXED 3					3.000000	01 Jun 2049		
	392,771.720	Local	101.453124		398,479.18	101.524604	398,759.93	280.75	0.04
Original Face:	400,000.000	Base	101.453124		398,479.18	101.524604	398,759.93	280.75	0.04
31334XEE5	FED HM LN PC POOL QA1033 FR 07/49 FIXED 3					3.000000	01 Jul 2049		
	2,071,852.160	Local	101.011065		2,092,799.94	101.524604	2,103,439.70	10,639.76	0.23
Original Face:	2,100,000.000	Base	101.011065		2,092,799.94	101.524604	2,103,439.70	10,639.76	0.21
31334XX20	FED HM LN PC POOL QA1597 FR 08/49 FIXED 3					3.000000	01 Aug 2049		
	398,216.510	Local	100.801087		401,406.57	101.524604	404,287.73	2,881.16	0.04
Original Face:	400,000.000	Base	100.801087		401,406.57	101.524604	404,287.73	2,881.16	0.04
31334XY9	FED HM LN PC POOL QA1627 FR 08/49 FIXED 3					3.000000	01 Aug 2049		
	97,939.780	Local	102.480055		100,368.74	101.635076	99,541.17	-827.57	0.01

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Original Face:	100,000.000	Base	102.480055		100,368.74	101.635076	99,541.17	-827.57	0.01	
31334YKB2	FED HM LN PC POOL QA2090 FR 08/49 FIXED 3					3.000000	01 Aug 2049			
	99,498.660	Local	102.480064		101,966.29	101.818988	101,308.53	-657.76	0.01	
Original Face:	100,000.000	Base	102.480064		101,966.29	101.818988	101,308.53	-657.76	0.01	
31334YVU8	FED HM LN PC POOL QA2427 FR 09/49 FIXED 3					3.000000	01 Sep 2049			
	300,000.000	Local	101.984377		305,953.13	101.955639	305,866.92	-86.21	0.03	
Original Face:	300,000.000	Base	101.984377		305,953.13	101.955639	305,866.92	-86.21	0.03	
31335B4L7	FED HM LN PC POOL G61727 FG 11/48 FIXED 4					4.000000	01 Nov 2048			
	1,085,242.330	Local	101.839092		1,105,200.93	104.106306	1,129,805.70	24,604.77	0.12	
Original Face:	1,200,000.000	Base	101.839092		1,105,200.93	104.106306	1,129,805.70	24,604.77	0.11	
31335B4Y9	FED HM LN PC POOL G61739 FG 09/48 FIXED 3					3.000000	01 Sep 2048			
	93,091.690	Local	101.384302		94,380.36	102.912619	95,803.10	1,422.74	0.01	
Original Face:	100,000.000	Base	101.384302		94,380.36	102.912619	95,803.10	1,422.74	0.01	
31335BCW4	FED HM LN PC POOL G60985 FG 05/47 FIXED 3					3.000000	01 May 2047			
	1,741,003.530	Local	97.075479		1,690,087.52	102.825192	1,790,190.22	100,102.70	0.20	
Original Face:	2,200,000.000	Base	97.075479		1,690,087.52	102.825192	1,790,190.22	100,102.70	0.18	
31335BXQ4	FED HM LN PC POOL G61587 FG 04/47 FIXED 3					3.000000	01 Apr 2047			
	535,541.680	Local	95.868673		513,416.70	102.450207	548,663.56	35,246.86	0.06	
Original Face:	600,000.000	Base	95.868673		513,416.70	102.450207	548,663.56	35,246.86	0.06	
31335BZA7	FED HM LN PC POOL G61637 FG 09/47 FIXED 3					3.000000	01 Sep 2047			
	754,908.850	Local	95.638414		721,982.85	102.711409	775,377.52	53,394.67	0.09	
Original Face:	800,000.000	Base	95.638414		721,982.85	102.711409	775,377.52	53,394.67	0.08	
31335HXS7	FED HM LN PC POOL C90689 FG 07/23 FIXED 4.5					4.500000	01 Jul 2023			
	1,240,905.450	Local	104.572559		1,297,646.59	105.165952	1,305,010.03	7,363.44	0.14	
Original Face:	83,014,648.000	Base	104.572559		1,297,646.59	105.165952	1,305,010.03	7,363.44	0.13	
31339SVP7	FED HM LN PC POOL QA3322 10/49 2.5					2.500000	01 Oct 2049			
	100,000.000	Local	99.570470		99,570.47	99.543170	99,543.17	-27.30	0.01	
Original Face:	100,000.000	Base	99.570470		99,570.47	99.543170	99,543.17	-27.30	0.01	
3133KGL6	FED HM LN PC POOL RA1103 FR 07/49 FIXED 3					3.000000	01 Jul 2049			
	197,390.380	Local	101.213281		199,785.28	102.148890	201,632.08	1,846.80	0.02	

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Original Face:		200,000.000	Base	101.213281	199,785.28	102.148890	201,632.08	1,846.80	0.02
3133KGLD8	FED HM LN PC POOL RA1224 FR 08/49 FIXED 3				3.000000	01 Aug 2049			
		892,834.070	Local	101.695502	907,972.09	101.565888	906,814.85	-1,157.24	0.10
Original Face:		900,000.000	Base	101.695502	907,972.09	101.565888	906,814.85	-1,157.24	0.09
3133KGNJ3	FED HM LN PC POOL RA1293 FR 09/49 FIXED 3				3.000000	01 Sep 2049			
		497,434.740	Local	101.936628	507,068.20	102.859145	511,657.12	4,588.92	0.06
Original Face:		500,000.000	Base	101.936628	507,068.20	102.859145	511,657.12	4,588.92	0.05
3133KGP28	FED HM LN PC POOL RA1341 FR 09/49 FIXED 3				3.000000	01 Sep 2049			
		399,569.430	Local	101.999087	407,557.17	102.303136	408,772.06	1,214.89	0.05
Original Face:		400,000.000	Base	101.999087	407,557.17	102.303136	408,772.06	1,214.89	0.04
3133KGP44	FED HM LN PC POOL RA1343 FR 09/49 FIXED 3				3.000000	01 Sep 2049			
		199,653.380	Local	102.664072	204,972.29	102.179555	204,004.94	-967.35	0.02
Original Face:		200,000.000	Base	102.664072	204,972.29	102.179555	204,004.94	-967.35	0.02
3133KGP51	FED HM LN PC POOL RA1344 FR 09/49 FIXED 3				3.000000	01 Sep 2049			
		615,006.290	Local	101.835937	626,297.42	102.080697	627,802.71	1,505.29	0.07
Original Face:		616,000.000	Base	101.835937	626,297.42	102.080697	627,802.71	1,505.29	0.06
3133KGPZ5	FED HM LN PC POOL RA1340 FR 09/49 FIXED 3				3.000000	01 Sep 2049			
		598,833.260	Local	102.550256	614,105.04	102.179571	611,885.26	-2,219.78	0.07
Original Face:		600,000.000	Base	102.550256	614,105.04	102.179571	611,885.26	-2,219.78	0.06
3133KGQD3	FED HM LN PC POOL RA1352 FR 09/49 FIXED 3				3.000000	01 Sep 2049			
		599,340.990	Local	101.659052	609,284.37	101.635125	609,140.96	-143.41	0.07
Original Face:		600,000.000	Base	101.659052	609,284.37	101.635125	609,140.96	-143.41	0.06
3133KGQG6	FED HM LN PC POOL RA1355 FR 09/49 FIXED 3				3.000000	01 Sep 2049			
		799,006.510	Local	102.199302	816,579.08	101.635113	812,071.17	-4,507.91	0.09
Original Face:		800,000.000	Base	102.199302	816,579.08	101.635113	812,071.17	-4,507.91	0.08
3133KGTS7	FED HM LN PC POOL RA1461 FR 10/49 FIXED 3				3.000000	01 Oct 2049			
		1,267,000.000	Local	101.847656	1,290,409.80	102.010507	1,292,473.12	2,063.32	0.14
Original Face:		1,267,000.000	Base	101.847656	1,290,409.80	102.010507	1,292,473.12	2,063.32	0.13
3133KGUS5	FED HM LN PC POOL RA1493 10/49 3				3.000000	01 Oct 2049			
		1,200,000.000	Local	102.054688	1,224,656.26	102.303107	1,227,637.28	2,981.02	0.14

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Original Face:	1,200,000.000	Base	102.054688		1,224,656.26	102.303107	1,227,637.28	2,981.02	0.12
3133KGUV8	FED HM LN PC POOL RA1496 FR 10/49 FIXED 3					3.000000	01 Oct 2049		
	800,000.000	Local	101.921875		815,375.00	102.179549	817,436.39	2,061.39	0.09
Original Face:	800,000.000	Base	101.921875		815,375.00	102.179549	817,436.39	2,061.39	0.08
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000						09 Oct 2019		
	3,470,000.000	Local	99.936207		3,467,786.38	99.947811	3,468,189.04	402.66	0.38
		Base	99.936207		3,467,786.38	99.947811	3,468,189.04	402.66	0.35
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625000	15 Nov 2030		
	760,000.000	Local	129.855542		986,902.12	146.446476	1,112,993.22	126,091.10	0.12
		Base	129.855542		986,902.12	146.446476	1,112,993.22	126,091.10	0.11
3136A03E5	FANNIE MAE FNR 2011 87 SG					4.060120	25 Apr 2040		
	266,334.910	Local	14.322970		38,147.07	12.417090	33,071.05	-5,076.02	0.00
Original Face:	1,000,000.000	Base	14.322970		38,147.07	12.417090	33,071.05	-5,076.02	0.00
3136A1QW8	FANNIE MAE FNR 2011 96 SA					4.531620	25 Oct 2041		
	177,728.900	Local	5.407196		9,610.15	17.519260	31,136.79	21,526.64	0.00
Original Face:	1,000,000.000	Base	5.407196		9,610.15	17.519260	31,136.79	21,526.64	0.00
3136A35F4	FANNIE MAE FNR 2012 28 B					6.500000	25 Jun 2039		
	15,888.790	Local	112.187460		17,825.23	108.054250	17,168.51	-656.72	0.00
Original Face:	200,000.000	Base	112.187460		17,825.23	108.054250	17,168.51	-656.72	0.00
3136A54N3	FANNIE MAE FNR 2012 51 B					7.000000	25 May 2042		
	47,298.800	Local	114.683353		54,243.85	120.322680	56,911.18	2,667.33	0.01
Original Face:	400,000.000	Base	114.683353		54,243.85	120.322680	56,911.18	2,667.33	0.01
3136A5J49	FANNIE MAE FNR 2012 46 BA					6.000000	25 May 2042		
	78,107.350	Local	111.132601		86,802.73	113.540170	88,683.22	1,880.49	0.01
Original Face:	600,000.000	Base	111.132601		86,802.73	113.540170	88,683.22	1,880.49	0.01
3136A65Y6	FANNIE MAE FNR 2012 74 SA					4.631620	25 Mar 2042		
	71,060.310	Local	4.028353		2,862.56	13.819730	9,820.34	6,957.78	0.00
Original Face:	300,000.000	Base	4.028353		2,862.56	13.819730	9,820.34	6,957.78	0.00
3136A6X74	FANNIE MAE FNR 2012 75 NS					4.581620	25 Jul 2042		
	20,860.380	Local	22.195473		4,630.06	17.021480	3,550.75	-1,079.31	0.00

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Original Face:	100,000.000	Base		22.195473	4,630.06	17.021480	3,550.75	-1,079.31	0.00
3136A7ER9	FANNIE MAE FNR 2012 70 YS					4.631620	25 Feb 2041		
	20,421.390	Local		37.843017	7,728.07	7.790810	1,590.99	-6,137.08	0.00
Original Face:	100,000.000	Base		37.843017	7,728.07	7.790810	1,590.99	-6,137.08	0.00
3136A93P1	FANNIE MAE FNR 2012 118 CI					3.500000	25 Dec 2039		
	311,929.920	Local		18.460371	57,583.42	6.090610	18,998.43	-38,584.99	0.00
Original Face:	1,100,000.000	Base		18.460371	57,583.42	6.090610	18,998.43	-38,584.99	0.00
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2					0.485221	25 Sep 2022		
	6,403,446.210	Local		1.704291	109,133.37	1.089330	69,754.66	-39,378.71	0.01
Original Face:	10,375,000.000	Base		1.704291	109,133.37	1.089330	69,754.66	-39,378.71	0.01
3136ABQF3	FANNIE MAE FNR 2013 9 BC					6.500000	25 Jul 2042		
	127,508.490	Local		116.092489	148,027.78	117.367000	149,652.89	1,625.11	0.02
Original Face:	700,000.000	Base		116.092489	148,027.78	117.367000	149,652.89	1,625.11	0.02
3136ABQH9	FANNIE MAE FNR 2013 9 CB					5.500000	25 Apr 2042		
	315,004.330	Local		111.807136	352,197.32	112.313430	353,792.17	1,594.85	0.04
Original Face:	1,200,000.000	Base		111.807136	352,197.32	112.313430	353,792.17	1,594.85	0.04
3136AKTB9	FANNIE MAE FNR 2014 47 AI					1.646870	25 Aug 2044		
	211,659.860	Local		13.300897	28,152.66	5.426950	11,486.67	-16,665.99	0.00
Original Face:	800,000.000	Base		13.300897	28,152.66	5.426950	11,486.67	-16,665.99	0.00
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2					0.599457	25 Dec 2024		
	7,846,924.150	Local		2.963154	232,516.44	2.103270	165,042.00	-67,474.44	0.02
Original Face:	9,885,000.000	Base		2.963154	232,516.44	2.103270	165,042.00	-67,474.44	0.02
3136APB68	FANNIE MAE FNR 2015 55 IO					1.465260	25 Aug 2055		
	32,087.280	Local		6.604673	2,119.26	5.610190	1,800.16	-319.10	0.00
Original Face:	100,000.000	Base		6.604673	2,119.26	5.610190	1,800.16	-319.10	0.00
3136APT2	FANNIE MAE FNR 2015 56 AS					4.131620	25 Aug 2045		
	247,680.630	Local		19.603079	48,553.03	22.742620	56,329.06	7,776.03	0.01
Original Face:	400,000.000	Base		19.603079	48,553.03	22.742620	56,329.06	7,776.03	0.01
3136AV6R5	FANNIEMAE GRANTOR TRUST FNGT 2017 T1 A					2.898000	25 Jun 2027		
	99,829.540	Local		102.009836	101,835.95	104.578980	104,400.71	2,564.76	0.01

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Original Face:		100,000.000	Base	102.009836	101,835.95	104.578980	104,400.71	2,564.76	0.01
3136B35Z9	FANNIEMAE ACES FNA 2019 M4 A2				3.610000	25 Feb 2031			
		200,000.000	Local	103.446775	206,893.55	111.656050	223,312.10	16,418.55	0.02
Original Face:		200,000.000	Base	103.446775	206,893.55	111.656050	223,312.10	16,418.55	0.02
3136B3XY1	FANNIEMAE ACES FNA 2019 M1 A2				3.673235	25 Sep 2028			
		130,000.000	Local	101.141385	131,483.80	110.471700	143,613.21	12,129.41	0.02
Original Face:		130,000.000	Base	101.141385	131,483.80	110.471700	143,613.21	12,129.41	0.01
3136B4KB3	FANNIEMAE ACES FNA 2019 M5 A2				3.273000	25 Jan 2029			
		370,000.000	Local	101.432914	375,301.78	108.845810	402,729.50	27,427.72	0.04
Original Face:		370,000.000	Base	101.432914	375,301.78	108.845810	402,729.50	27,427.72	0.04
3136B4KJ6	FANNIEMAE ACES FNA 2019 M6 A2				3.450000	01 Jan 2029			
		420,000.000	Local	102.546726	430,696.25	110.645740	464,712.11	34,015.86	0.05
Original Face:		420,000.000	Base	102.546726	430,696.25	110.645740	464,712.11	34,015.86	0.05
3136FLEV4	FANNIEMAE STRIP FNS 409 C2				3.000000	25 Apr 2027			
		305,984.320	Local	7.988936	24,444.89	6.868454	21,016.39	-3,428.50	0.00
Original Face:		1,400,000.000	Base	7.988936	24,444.89	6.868454	21,016.39	-3,428.50	0.00
3136FLFG6	FANNIEMAE STRIP FNS 409 C13				3.500000	25 Nov 2041			
		209,793.430	Local	23.944615	50,234.23	16.127672	33,834.80	-16,399.43	0.00
Original Face:		800,000.000	Base	23.944615	50,234.23	16.127672	33,834.80	-16,399.43	0.00
3136FLFL5	FANNIEMAE STRIP FNS 409 C17				4.000000	25 Nov 2041			
		341,618.240	Local	26.164622	89,383.12	11.952613	40,832.31	-48,550.81	0.00
Original Face:		1,600,000.000	Base	26.164622	89,383.12	11.952613	40,832.31	-48,550.81	0.00
3136FLFR2	FANNIEMAE STRIP FNS 409 C22				4.500000	25 Nov 2039			
		79,759.880	Local	14.849872	11,844.24	20.838552	16,620.80	4,776.56	0.00
Original Face:		600,000.000	Base	14.849872	11,844.24	20.838552	16,620.80	4,776.56	0.00
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5				5.000000	01 Jul 2033			
		14,972.200	Local	105.164171	15,745.39	110.366312	16,524.26	778.87	0.00
Original Face:		700,000.000	Base	105.164171	15,745.39	110.366312	16,524.26	778.87	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR				5.000000	01 Jun 2038			
		47,806.880	Local	106.771243	51,044.00	110.054474	52,613.61	1,569.61	0.01

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Original Face:		861,059.000	Base	106.771243	51,044.00	110.054474	52,613.61	1,569.61	0.01
3137AGE55	FREDDIE MAC FHR 3947 SG					3.466250	15 Oct 2041		
		352,927.910	Local	49.897499	176,102.20	14.693480	51,857.39	-124,244.81	0.01
Original Face:		1,300,000.000	Base	49.897499	176,102.20	14.693480	51,857.39	-124,244.81	0.01
3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 X1					1.634504	25 Oct 2021		
		97,643.010	Local	1.479020	1,444.16	2.599940	2,538.66	1,094.50	0.00
Original Face:		119,000.000	Base	1.479020	1,444.16	2.599940	2,538.66	1,094.50	0.00
3137ASRX4	FREDDIE MAC FHR 4099 ST					3.972500	15 Aug 2042		
		211,747.500	Local	28.250374	59,819.46	15.979170	33,835.49	-25,983.97	0.00
Original Face:		500,000.000	Base	28.250374	59,819.46	15.979170	33,835.49	-25,983.97	0.00
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.500000	15 Aug 2027		
		910,793.220	Local	4.177545	38,048.80	6.599590	60,108.62	22,059.82	0.01
Original Face:		3,000,000.000	Base	4.177545	38,048.80	6.599590	60,108.62	22,059.82	0.01
3137B1W73	FREDDIE MAC FHR 4210 Z					3.000000	15 May 2043		
		236,779.550	Local	87.440165	207,040.43	101.093040	239,367.65	32,327.22	0.03
Original Face:		200,000.000	Base	87.440165	207,040.43	101.093040	239,367.65	32,327.22	0.02
3137B4A30	FREDDIE MAC FHR 4239 IO					3.500000	15 Jun 2027		
		175,830.760	Local	12.867305	22,624.68	7.799640	13,714.17	-8,910.51	0.00
Original Face:		700,000.000	Base	12.867305	22,624.68	7.799640	13,714.17	-8,910.51	0.00
3137B7RN1	FREDDIE MAC FHR 4310 SA					3.922500	15 Feb 2044		
		100,767.890	Local	19.464841	19,614.31	16.451440	16,577.77	-3,036.54	0.00
Original Face:		200,000.000	Base	19.464841	19,614.31	16.451440	16,577.77	-3,036.54	0.00
3137BAQX3	FREDDIE MAC FHR 4335 SW					3.972500	15 May 2044		
		213,772.230	Local	21.100374	45,106.74	16.294110	34,832.28	-10,274.46	0.00
Original Face:		400,000.000	Base	21.100374	45,106.74	16.294110	34,832.28	-10,274.46	0.00
3137BF4Y4	FREDDIE MAC FHR 4415 IO					2.027219	15 Apr 2041		
		416,302.210	Local	15.483386	64,457.68	5.725660	23,836.05	-40,621.63	0.00
Original Face:		1,600,000.000	Base	15.483386	64,457.68	5.725660	23,836.05	-40,621.63	0.00
3137FGSM8	FREDDIE MAC FHR 4813 CJ					3.000000	15 Aug 2048		
		742,132.040	Local	96.274423	714,483.34	99.930840	741,618.78	27,135.44	0.08

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Original Face:		1,100,000.000	Base	96.274423	714,483.34	99.930840	741,618.78	27,135.44	0.07
3137FLN91	FHLMC MULTIFAMILY STRUCTURED P FHMS K091 A2				3.505000	25 Mar 2029			
		460,000.000	Local	102.869848	473,201.30	110.831840	509,826.46	36,625.16	0.06
Original Face:		460,000.000	Base	102.869848	473,201.30	110.831840	509,826.46	36,625.16	0.05
3137FMU26	FHLMC MULTIFAMILY STRUCTURED P FHMS K094 X1				1.016310	25 Jun 2029			
		999,894.030	Local	7.223708	72,229.43	7.349120	73,483.41	1,253.98	0.01
Original Face:		1,000,000.000	Base	7.223708	72,229.43	7.349120	73,483.41	1,253.98	0.01
3137FNWZ9	FHLMC MULTIFAMILY STRUCTURED P FHMS K736 X1				1.312040	25 Jul 2026			
		3,000,000.000	Local	7.492175	224,765.26	7.456360	223,690.80	-1,074.46	0.02
Original Face:		3,000,000.000	Base	7.492175	224,765.26	7.456360	223,690.80	-1,074.46	0.02
3137G0EJ4	FREDDIE MAC STACR STACR 2015 HQ1 M3				5.818380	25 Mar 2025			
		604,374.540	Local	106.192579	641,800.91	102.889460	621,837.70	-19,963.21	0.07
Original Face:		760,000.000	Base	106.192579	641,800.91	102.889460	621,837.70	-19,963.21	0.06
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3				5.918380	25 Dec 2027			
		720,000.000	Local	108.080994	778,183.16	103.934290	748,326.89	-29,856.27	0.08
Original Face:		720,000.000	Base	108.080994	778,183.16	103.934290	748,326.89	-29,856.27	0.08
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B				7.736500	25 Dec 2027			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
3137G0GZ6	FREDDIE MAC STACR STACR 2015 DNA3 B				11.368380	25 Apr 2028			
		1,518,873.060	Local	99.996854	1,518,825.27	129.230730	1,962,850.74	444,025.47	0.22
Original Face:		1,530,000.000	Base	99.996854	1,518,825.27	129.230730	1,962,850.74	444,025.47	0.20
3137G0RJ0	FREDDIE MAC STACR STACR 2017 DNA3 B1				6.468380	25 Mar 2030			
		850,000.000	Local	100.000000	850,000.00	110.339200	937,883.20	87,883.20	0.10
Original Face:		850,000.000	Base	100.000000	850,000.00	110.339200	937,883.20	87,883.20	0.09
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR				5.000000	01 Sep 2033			
		16,424.910	Local	105.186817	17,276.84	110.378455	18,129.56	852.72	0.00
Original Face:		700,000.000	Base	105.186817	17,276.84	110.378455	18,129.56	852.72	0.00
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5				4.500000	01 Oct 2041			
		166,998.930	Local	105.199213	175,681.56	108.366824	180,971.44	5,289.88	0.02

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Original Face:	1,400,000.000	Base	105.199213		175,681.56	108.366824	180,971.44	5,289.88	0.02
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
	35,748.260	Local	108.568585		38,811.38	105.044080	37,551.43	-1,259.95	0.00
Original Face:	100,000.000	Base	108.568585		38,811.38	105.044080	37,551.43	-1,259.95	0.00
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.000000	01 Apr 2042		
	195,603.830	Local	108.568411		212,363.97	103.995020	203,418.24	-8,945.73	0.02
Original Face:	500,000.000	Base	108.568411		212,363.97	103.995020	203,418.24	-8,945.73	0.02
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.000000	01 Sep 2039		
	65,012.080	Local	110.699550		71,968.08	115.548299	75,120.35	3,152.27	0.01
Original Face:	300,000.000	Base	110.699550		71,968.08	115.548299	75,120.35	3,152.27	0.01
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.000000	01 Apr 2043		
	49,661.960	Local	102.990438		51,147.07	107.644908	53,458.57	2,311.50	0.01
Original Face:	100,000.000	Base	102.990438		51,147.07	107.644908	53,458.57	2,311.50	0.01
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR					6.500000	01 May 2040		
	168,165.220	Local	108.359029		182,222.20	115.187905	193,705.99	11,483.79	0.02
Original Face:	900,000.000	Base	108.359029		182,222.20	115.187905	193,705.99	11,483.79	0.02
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR					4.500000	01 Jan 2044		
	48,870.120	Local	107.385167		52,479.26	107.860543	52,711.58	232.32	0.01
Original Face:	100,000.000	Base	107.385167		52,479.26	107.860543	52,711.58	232.32	0.01
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR					5.000000	01 Aug 2038		
	275,641.240	Local	108.940378		300,284.61	110.400665	304,309.76	4,025.15	0.03
Original Face:	800,000.000	Base	108.940378		300,284.61	110.400665	304,309.76	4,025.15	0.03
3138ERNP1	FNMA POOL AL9397 FN 10/46 FIXED VAR					3.000000	01 Oct 2046		
	77,529.060	Local	101.573513		78,748.99	102.429649	79,412.74	663.75	0.01
Original Face:	100,000.000	Base	101.573513		78,748.99	102.429649	79,412.74	663.75	0.01
3138LL5J0	FNMA POOL AN8048 FN 01/28 FIXED 3.08					3.080000	01 Jan 2028		
	270,000.000	Local	98.233819		265,231.31	106.499615	287,548.96	22,317.65	0.03
Original Face:	270,000.000	Base	98.233819		265,231.31	106.499615	287,548.96	22,317.65	0.03
3138LLQ57	FNMA POOL AN7675 FN 01/28 FIXED 2.84					2.840000	01 Jan 2028		
	520,000.000	Local	99.317108		516,448.96	105.093137	546,484.31	30,035.35	0.06

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Original Face:		520,000.000	Base	99.317108	516,448.96	105.093137	546,484.31	30,035.35	0.06
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4				4.000000	01 Sep 2042			
		41,454.180	Local	108.739119	45,076.91	107.097479	44,396.38	-680.53	0.00
Original Face:		100,000.000	Base	108.739119	45,076.91	107.097479	44,396.38	-680.53	0.00
3138MDV33	FNMA POOL AP9633 FN 10/42 FIXED 2.5				2.500000	01 Oct 2042			
		151,494.460	Local	101.564678	153,864.86	99.852924	151,271.65	-2,593.21	0.02
Original Face:		300,000.000	Base	101.564678	153,864.86	99.852924	151,271.65	-2,593.21	0.02
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4				4.000000	01 Jun 2043			
		47,559.450	Local	103.126130	49,046.22	107.642270	51,194.07	2,147.85	0.01
Original Face:		100,000.000	Base	103.126130	49,046.22	107.642270	51,194.07	2,147.85	0.01
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4				4.000000	01 Jun 2043			
		42,710.190	Local	102.990340	43,987.37	106.841481	45,632.20	1,644.83	0.01
Original Face:		100,000.000	Base	102.990340	43,987.37	106.841481	45,632.20	1,644.83	0.00
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4				4.000000	01 Dec 2042			
		69,962.940	Local	107.055021	74,898.84	106.850702	74,755.89	-142.95	0.01
Original Face:		200,000.000	Base	107.055021	74,898.84	106.850702	74,755.89	-142.95	0.01
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4				4.000000	01 Jan 2043			
		46,624.270	Local	109.106437	50,870.08	107.097131	49,933.26	-936.82	0.01
Original Face:		100,000.000	Base	109.106437	50,870.08	107.097131	49,933.26	-936.82	0.01
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4				4.000000	01 Dec 2042			
		29,894.420	Local	108.625523	32,472.97	107.096806	32,015.97	-457.00	0.00
Original Face:		100,000.000	Base	108.625523	32,472.97	107.096806	32,015.97	-457.00	0.00
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4				4.000000	01 Aug 2043			
		52,214.500	Local	102.634134	53,589.90	106.485763	55,601.01	2,011.11	0.01
Original Face:		100,000.000	Base	102.634134	53,589.90	106.485763	55,601.01	2,011.11	0.01
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5				4.500000	01 May 2044			
		134,970.550	Local	106.901128	144,285.04	107.335625	144,871.48	586.44	0.02
Original Face:		551,126.000	Base	106.901128	144,285.04	107.335625	144,871.48	586.44	0.01
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5				4.500000	01 Feb 2045			
		323,319.200	Local	110.092413	355,949.91	109.872704	355,239.55	-710.36	0.04

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Original Face:	600,000.000	Base	110.092413		355,949.91	109.872704	355,239.55	-710.36	0.04
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.500000	01 Feb 2045		
	173,687.140	Local	110.330172		191,629.32	110.778256	192,407.58	778.26	0.02
Original Face:	300,000.000	Base	110.330172		191,629.32	110.778256	192,407.58	778.26	0.02
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
	51,911.910	Local	110.324895		57,271.76	110.781604	57,508.85	237.09	0.01
Original Face:	100,000.000	Base	110.324895		57,271.76	110.781604	57,508.85	237.09	0.01
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.000000	01 Jan 2045		
	152,506.450	Local	106.472808		162,377.90	106.771410	162,833.29	455.39	0.02
Original Face:	300,000.000	Base	106.472808		162,377.90	106.771410	162,833.29	455.39	0.02
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5					4.500000	01 Jan 2045		
	345,013.470	Local	110.087171		379,815.57	109.873301	379,077.69	-737.88	0.04
Original Face:	700,000.000	Base	110.087171		379,815.57	109.873301	379,077.69	-737.88	0.04
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.000000	01 Jul 2045		
	1,172,492.850	Local	106.859526		1,252,920.30	107.642567	1,262,101.40	9,181.10	0.14
Original Face:	1,900,000.000	Base	106.859526		1,252,920.30	107.642567	1,262,101.40	9,181.10	0.13
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5					3.500000	01 Dec 2045		
	2,249,188.160	Local	104.211799		2,343,919.45	103.536519	2,328,731.13	-15,188.32	0.26
Original Face:	3,800,000.000	Base	104.211799		2,343,919.45	103.536519	2,328,731.13	-15,188.32	0.24
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5					3.500000	01 Dec 2045		
	343,573.200	Local	103.041695		354,023.65	104.648626	359,544.63	5,520.98	0.04
Original Face:	500,000.000	Base	103.041695		354,023.65	104.648626	359,544.63	5,520.98	0.04
3138WHLP5	FNMA POOL AS7533 FN 07/46 FIXED 3					3.000000	01 Jul 2046		
	1,270,876.430	Local	98.346683		1,249,864.82	102.615109	1,304,111.23	54,246.41	0.14
Original Face:	1,700,000.000	Base	98.346683		1,249,864.82	102.615109	1,304,111.23	54,246.41	0.13
3138WHS45	FNMA POOL AS7738 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	252,250.640	Local	95.491425		240,877.73	102.661472	258,964.22	18,086.49	0.03
Original Face:	300,000.000	Base	95.491425		240,877.73	102.661472	258,964.22	18,086.49	0.03
3138WHWE8	FNMA POOL AS7844 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
	76,625.550	Local	101.573483		77,831.24	102.429634	78,487.27	656.03	0.01

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Original Face:	100,000.000	Base	101.573483		77,831.24	102.429634	78,487.27	656.03	0.01
3138WKQF5	FNMA POOL AS9453 FN 04/47 FIXED 4					4.000000	01 Apr 2047		
	296,298.130	Local	105.825312		313,558.42	105.555094	312,757.77	-800.65	0.03
Original Face:	400,000.000	Base	105.825312		313,558.42	105.555094	312,757.77	-800.65	0.03
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	44,640.860	Local	102.895912		45,933.62	107.645234	48,053.76	2,120.14	0.01
Original Face:	100,000.000	Base	102.895912		45,933.62	107.645234	48,053.76	2,120.14	0.00
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	93,748.140	Local	103.126089		96,678.79	107.644976	100,915.16	4,236.37	0.01
Original Face:	200,000.000	Base	103.126089		96,678.79	107.644976	100,915.16	4,236.37	0.01
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
	49,642.600	Local	102.992289		51,128.05	106.781349	53,009.04	1,880.99	0.01
Original Face:	100,000.000	Base	102.992289		51,128.05	106.781349	53,009.04	1,880.99	0.01
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
	101,299.460	Local	103.128338		104,468.45	107.644980	109,043.78	4,575.33	0.01
Original Face:	200,000.000	Base	103.128338		104,468.45	107.644980	109,043.78	4,575.33	0.01
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.000000	01 Jul 2043		
	81,691.350	Local	102.930555		84,085.36	106.657999	87,130.36	3,045.00	0.01
Original Face:	200,000.000	Base	102.930555		84,085.36	106.657999	87,130.36	3,045.00	0.01
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.000000	01 Sep 2043		
	2,290,609.990	Local	106.301434		2,434,951.26	108.324016	2,481,280.73	46,329.47	0.27
Original Face:	4,898,873.000	Base	106.301434		2,434,951.26	108.324016	2,481,280.73	46,329.47	0.25
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
	199,680.850	Local	106.873844		213,406.60	108.209942	216,074.53	2,667.93	0.02
Original Face:	715,719.000	Base	106.873844		213,406.60	108.209942	216,074.53	2,667.93	0.02
3138XBHB3	FNMA POOL AV0225 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
	21,970.220	Local	106.873941		23,480.44	107.909161	23,707.88	227.44	0.00
Original Face:	180,844.000	Base	106.873941		23,480.44	107.909161	23,707.88	227.44	0.00
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.500000	01 Jun 2044		
	35,382.670	Local	107.212203		37,934.54	105.247952	37,239.54	-695.00	0.00

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Original Face:	498,051.000	Base	107.212203		37,934.54	105.247952	37,239.54	-695.00	0.00
3138Y1CL7	FNMA POOL AX0074 FN 08/44 FIXED 4.5					4.500000	01 Aug 2044		
	36,358.860	Local	106.912620		38,872.21	105.272251	38,275.79	-596.42	0.00
Original Face:	602,226.000	Base	106.912620		38,872.21	105.272251	38,275.79	-596.42	0.00
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5					3.500000	01 Jun 2045		
	555,357.720	Local	103.900664		577,020.36	105.835390	587,765.01	10,744.65	0.06
Original Face:	982,188.000	Base	103.900664		577,020.36	105.835390	587,765.01	10,744.65	0.06
31394DEV8	FANNIE MAE FNR 2005 29 ZA					5.500000	25 Apr 2035		
	310,986.260	Local	109.480711		340,469.97	114.496700	356,069.01	15,599.04	0.04
Original Face:	2,000,000.000	Base	109.480711		340,469.97	114.496700	356,069.01	15,599.04	0.04
31396LT75	FANNIE MAE FNR 2006 115 EI					4.621620	25 Dec 2036		
	379,792.330	Local	18.184985		69,065.18	21.313200	80,945.90	11,880.72	0.01
Original Face:	4,600,000.000	Base	18.184985		69,065.18	21.313200	80,945.90	11,880.72	0.01
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA					6.000000	15 May 2036		
	87,169.130	Local	110.495011		96,317.54	115.486670	100,668.73	4,351.19	0.01
Original Face:	300,000.000	Base	110.495011		96,317.54	115.486670	100,668.73	4,351.19	0.01
31397EWH4	FREDDIE MAC FHR 3281 AI					4.402500	15 Feb 2037		
	182,205.490	Local	13.741567		25,037.89	18.448390	33,613.98	8,576.09	0.00
Original Face:	2,100,000.000	Base	13.741567		25,037.89	18.448390	33,613.98	8,576.09	0.00
31397QCF3	FANNIE MAE FNR 2010 150 SK					4.511620	25 Jan 2041		
	166,960.370	Local	25.609700		42,758.05	19.610040	32,741.00	-10,017.05	0.00
Original Face:	1,500,000.000	Base	25.609700		42,758.05	19.610040	32,741.00	-10,017.05	0.00
31397UUU1	FANNIE MAE FNR 2011 59 NZ					5.500000	25 Jul 2041		
	104,007.020	Local	106.188669		110,443.67	113.614510	118,167.07	7,723.40	0.01
Original Face:	100,000.000	Base	106.188669		110,443.67	113.614510	118,167.07	7,723.40	0.01
31398W2M5	FREDDIE MAC FHR 3621 SB					4.202500	15 Jan 2040		
	8,455.070	Local	40.055848		3,386.75	16.581450	1,401.97	-1,984.78	0.00
Original Face:	100,000.000	Base	40.055848		3,386.75	16.581450	1,401.97	-1,984.78	0.00
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR					6.000000	01 Feb 2034		
	1,844.140	Local	109.587125		2,020.94	115.049745	2,121.68	100.74	0.00

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Original Face:	100,000.000	Base		109.587125	2,020.94	115.049745	2,121.68	100.74	0.00
3140EU6W4	FNMA POOL BC0884 FN 05/46 FIXED 3					3.000000	01 May 2046		
	169,467.500	Local		95.523077	161,880.57	102.661437	173,977.77	12,097.20	0.02
Original Face:	200,000.000	Base		95.523077	161,880.57	102.661437	173,977.77	12,097.20	0.02
3140EVB0	FNMA POOL BC1509 FN 08/46 FIXED 3					3.000000	01 Aug 2046		
	75,261.130	Local		101.573415	76,445.30	102.399662	77,067.14	621.84	0.01
Original Face:	100,000.000	Base		101.573415	76,445.30	102.399662	77,067.14	621.84	0.01
3140EXDX8	FNMA POOL BC2817 FN 09/46 FIXED 3					3.000000	01 Sep 2046		
	74,682.750	Local		101.573456	75,857.85	102.627582	76,645.10	787.25	0.01
Original Face:	100,000.000	Base		101.573456	75,857.85	102.627582	76,645.10	787.25	0.01
3140FMDFO	FNMA POOL BE1901 FN 12/46 FIXED 3					3.000000	01 Dec 2046		
	956,820.630	Local		97.733637	935,135.60	102.429565	980,067.21	44,931.61	0.11
Original Face:	1,153,344.000	Base		97.733637	935,135.60	102.429565	980,067.21	44,931.61	0.10
3140FXDJ8	FNMA POOL BF0104 FN 02/56 FIXED 4					4.000000	01 Feb 2056		
	874,968.540	Local		102.091570	893,269.12	106.216772	929,363.34	36,094.22	0.10
Original Face:	1,200,000.000	Base		102.091570	893,269.12	106.216772	929,363.34	36,094.22	0.09
3140FXEP3	FNMA POOL BF0141 FN 09/56 FIXED 5.5					5.500000	01 Sep 2056		
	536,895.460	Local		112.480391	603,902.11	109.684245	588,889.73	-15,012.38	0.06
Original Face:	800,000.000	Base		112.480391	603,902.11	109.684245	588,889.73	-15,012.38	0.06
3140FXET5	FNMA POOL BF0145 FN 03/57 FIXED 3.5					3.500000	01 Mar 2057		
	1,600,103.300	Local		103.503548	1,656,163.69	105.255141	1,684,190.98	28,027.29	0.19
Original Face:	2,100,000.000	Base		103.503548	1,656,163.69	105.255141	1,684,190.98	28,027.29	0.17
3140FXEW8	FNMA POOL BF0148 FN 04/56 FIXED 4.5					4.500000	01 Apr 2056		
	143,059.160	Local		108.212015	154,807.20	108.333609	154,981.15	173.95	0.02
Original Face:	200,000.000	Base		108.212015	154,807.20	108.333609	154,981.15	173.95	0.02
3140FXF98	FNMA POOL BF0191 FN 06/57 FIXED 4					4.000000	01 Jun 2057		
	1,044,315.650	Local		101.959903	1,064,783.22	106.194866	1,109,009.61	44,226.39	0.12
Original Face:	1,300,000.000	Base		101.959903	1,064,783.22	106.194866	1,109,009.61	44,226.39	0.11
3140FXFD9	FNMA POOL BF0163 FN 11/46 FIXED 5					5.000000	01 Nov 2046		
	670,572.970	Local		108.773546	729,406.00	108.099568	724,886.48	-4,519.52	0.08

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Original Face:		1,100,000.000	Base	108.773546	729,406.00	108.099568	724,886.48	-4,519.52	0.07
3140FXFZ0	FNMA POOL BF0183 FN 01/57 FIXED 4				4.000000	01 Jan 2057			
		538,516.470	Local	102.093297	549,789.22	106.216865	571,995.31	22,206.09	0.06
Original Face:		700,000.000	Base	102.093297	549,789.22	106.216865	571,995.31	22,206.09	0.06
3140FXG89	FNMA POOL BF0222 FN 09/57 FIXED 4.5				4.500000	01 Sep 2057			
		663,514.700	Local	104.730488	694,902.18	108.314467	718,682.41	23,780.23	0.08
Original Face:		800,000.000	Base	104.730488	694,902.18	108.314467	718,682.41	23,780.23	0.07
3140H3ZJ8	FNMA POOL BJ2544 FN 12/37 FIXED 3				3.000000	01 Dec 2037			
		84,467.540	Local	97.931880	82,720.65	102.839577	86,866.06	4,145.41	0.01
Original Face:		100,000.000	Base	97.931880	82,720.65	102.839577	86,866.06	4,145.41	0.01
3140HL3X2	FNMA POOL BK7113 FN 07/48 FIXED 4.5				4.500000	01 Jul 2048			
		0.000	Local	0.000000	-3.15	0.000000	0.00	3.15	0.00
			Base	0.000000	-3.15	0.000000	0.00	3.15	0.00
3140HLPE0	FNMA POOL BK6720 FN 06/33 FIXED 3				3.000000	01 Jun 2033			
		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
3140HRNX7	FNMA POOL BL0405 FN 11/28 FIXED 3.64				3.640000	01 Nov 2028			
		100,000.000	Local	108.037130	108,037.13	110.760641	110,760.64	2,723.51	0.01
Original Face:		100,000.000	Base	108.037130	108,037.13	110.760641	110,760.64	2,723.51	0.01
3140HTHS1	FNMA POOL BL2040 FN 05/29 FIXED 3.19				3.190000	01 May 2029			
		99,490.030	Local	101.361915	100,845.00	107.708273	107,158.99	6,313.99	0.01
Original Face:		100,000.000	Base	101.361915	100,845.00	107.708273	107,158.99	6,313.99	0.01
3140HTNT2	FNMA POOL BL2201 FN 05/29 FIXED 3.35				3.350000	01 May 2029			
		40,000.000	Local	101.810850	40,724.34	109.414827	43,765.93	3,041.59	0.00
Original Face:		40,000.000	Base	101.810850	40,724.34	109.414827	43,765.93	3,041.59	0.00
3140HTPK9	FNMA POOL BL2225 FN 04/29 FIXED 3.3				3.300000	01 Apr 2029			
		100,000.000	Local	101.507330	101,507.33	109.332570	109,332.57	7,825.24	0.01
Original Face:		100,000.000	Base	101.507330	101,507.33	109.332570	109,332.57	7,825.24	0.01
3140HTUD9	FNMA POOL BL2379 FN 05/29 FIXED 3.09				3.090000	01 May 2029			
		200,000.000	Local	100.286560	200,573.12	107.610608	215,221.22	14,648.10	0.02

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Original Face:		200,000.000	Base	100.286560	200,573.12	107.610608	215,221.22	14,648.10	0.02
3140HTVZ9	FNMA POOL BL2431 FN 05/31 FIXED 3.31				3.310000	01 May 2031			
		100,000.000	Local	101.500070	101,500.07	109.389129	109,389.13	7,889.06	0.01
Original Face:		100,000.000	Base	101.500070	101,500.07	109.389129	109,389.13	7,889.06	0.01
3140HTW39	FNMA POOL BL2465 FN 05/29 FIXED 3.24				3.240000	01 May 2029			
		210,000.000	Local	101.373605	212,884.57	108.610545	228,082.14	15,197.57	0.03
Original Face:		210,000.000	Base	101.373605	212,884.57	108.610545	228,082.14	15,197.57	0.02
3140HTWQ8	FNMA POOL BL2454 FN 05/29 FIXED 3.16				3.160000	01 May 2029			
		119,517.010	Local	100.705280	120,359.94	107.596990	128,596.71	8,236.77	0.01
Original Face:		120,000.000	Base	100.705280	120,359.94	107.596990	128,596.71	8,236.77	0.01
3140HTWS4	FNMA POOL BL2456 FN 05/29 FIXED 3.26				3.260000	01 May 2029			
		119,320.790	Local	101.415118	121,009.32	108.213044	129,120.66	8,111.34	0.01
Original Face:		120,000.000	Base	101.415118	121,009.32	108.213044	129,120.66	8,111.34	0.01
3140HTWT2	FNMA POOL BL2457 FN 05/29 FIXED 3.26				3.260000	01 May 2029			
		80,000.000	Local	101.381150	81,104.92	108.619005	86,895.20	5,790.28	0.01
Original Face:		80,000.000	Base	101.381150	81,104.92	108.619005	86,895.20	5,790.28	0.01
3140HU5A0	FNMA POOL BL3540 FN 08/29 FIXED 2.79				2.790000	01 Aug 2029			
		500,000.000	Local	102.152698	510,763.49	105.063647	525,318.24	14,554.75	0.06
Original Face:		500,000.000	Base	102.152698	510,763.49	105.063647	525,318.24	14,554.75	0.05
3140HU5X0	FNMA POOL BL3561 FN 08/29 FIXED 2.74				2.740000	01 Aug 2029			
		200,000.000	Local	101.811355	203,622.71	104.495598	208,991.20	5,368.49	0.02
Original Face:		200,000.000	Base	101.811355	203,622.71	104.495598	208,991.20	5,368.49	0.02
3140HUQE9	FNMA POOL BL3152 FN 08/31 FIXED 2.84				2.840000	01 Aug 2031			
		100,000.000	Local	101.434360	101,434.36	105.775334	105,775.33	4,340.97	0.01
Original Face:		100,000.000	Base	101.434360	101,434.36	105.775334	105,775.33	4,340.97	0.01
3140HVB5	FNMA POOL BL3643 FN 08/31 FIXED 2.915				2.915000	01 Aug 2031			
		300,000.000	Local	102.320513	306,961.54	105.415176	316,245.53	9,283.99	0.03
Original Face:		300,000.000	Base	102.320513	306,961.54	105.415176	316,245.53	9,283.99	0.03
3140HVB3	FNMA POOL BL3644 FN 08/31 FIXED 2.85				2.850000	01 Aug 2031			
		300,000.000	Local	101.628570	304,885.71	105.087279	315,261.84	10,376.13	0.03

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Original Face:		300,000.000 Base	101.628570	304,885.71	105.087279	315,261.84	10,376.13	0.03
3140HVBS2	FNMA POOL BL3648 FN 08/31 FIXED 2.85				2.850000	01 Aug 2031		
		200,000.000 Local	101.651835	203,303.67	105.087279	210,174.56	6,870.89	0.02
Original Face:		200,000.000 Base	101.651835	203,303.67	105.087279	210,174.56	6,870.89	0.02
3140HVC77	FNMA POOL BL3693 FN 08/31 FIXED 2.8				2.800000	01 Aug 2031		
		100,000.000 Local	101.069710	101,069.71	104.582614	104,582.61	3,512.90	0.01
Original Face:		100,000.000 Base	101.069710	101,069.71	104.582614	104,582.61	3,512.90	0.01
3140HVCP7	FNMA POOL BL3677 FN 08/31 FIXED 2.93				2.930000	01 Aug 2031		
		300,000.000 Local	102.151467	306,454.40	105.387774	316,163.32	9,708.92	0.03
Original Face:		300,000.000 Base	102.151467	306,454.40	105.387774	316,163.32	9,708.92	0.03
3140HVCT9	FNMA POOL BL3681 FN 08/31 FIXED 2.86				2.860000	01 Aug 2031		
		200,000.000 Local	101.512645	203,025.29	105.884013	211,768.03	8,742.74	0.02
Original Face:		200,000.000 Base	101.512645	203,025.29	105.884013	211,768.03	8,742.74	0.02
3140HVDE1	FNMA POOL BL3700 FN 08/31 FIXED 2.92				2.920000	01 Aug 2031		
		100,000.000 Local	102.000360	102,000.36	105.567662	105,567.66	3,567.30	0.01
Original Face:		100,000.000 Base	102.000360	102,000.36	105.567662	105,567.66	3,567.30	0.01
3140HVEA8	FNMA POOL BL3728 FN 08/31 FIXED 2.87				2.870000	01 Aug 2031		
		100,000.000 Local	101.845710	101,845.71	106.025652	106,025.65	4,179.94	0.01
Original Face:		100,000.000 Base	101.845710	101,845.71	106.025652	106,025.65	4,179.94	0.01
3140HVEB6	FNMA POOL BL3729 FN 08/31 FIXED 2.765				2.765000	01 Aug 2031		
		100,000.000 Local	100.845110	100,845.11	104.223968	104,223.97	3,378.86	0.01
Original Face:		100,000.000 Base	100.845110	100,845.11	104.223968	104,223.97	3,378.86	0.01
3140HVEF7	FNMA POOL BL3733 FN 08/31 FIXED 2.81				2.810000	01 Aug 2031		
		100,000.000 Local	101.273380	101,273.38	104.702113	104,702.11	3,428.73	0.01
Original Face:		100,000.000 Base	101.273380	101,273.38	104.702113	104,702.11	3,428.73	0.01
3140HVFM1	FNMA POOL BL3771 FN 08/31 FIXED 2.77				2.770000	01 Aug 2031		
		236,000.000 Local	100.791021	237,866.81	104.273834	246,086.25	8,219.44	0.03
Original Face:		236,000.000 Base	100.791021	237,866.81	104.273834	246,086.25	8,219.44	0.02
3140HVFR0	FNMA POOL BL3775 FN 08/31 FIXED 2.765				2.765000	01 Aug 2031		
		100,000.000 Local	100.845110	100,845.11	104.223968	104,223.97	3,378.86	0.01

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Original Face:		100,000.000	Base	100.845110	100,845.11	104.223968	104,223.97	3,378.86	0.01
3140HVFS8	FNMA POOL BL3776 FN 08/31 FIXED 2.765				2.765000	01 Aug 2031			
		100,000.000	Local	100.845110	100,845.11	104.223968	104,223.97	3,378.86	0.01
Original Face:		100,000.000	Base	100.845110	100,845.11	104.223968	104,223.97	3,378.86	0.01
3140HVN6	FNMA POOL BL3985 FN 09/31 FIXED 2.45				2.450000	01 Sep 2031			
		100,000.000	Local	100.840080	100,840.08	101.831605	101,831.61	991.53	0.01
Original Face:		100,000.000	Base	100.840080	100,840.08	101.831605	101,831.61	991.53	0.01
3140HVNL4	FNMA POOL BL3994 FN 09/31 FIXED 2.67				2.670000	01 Sep 2031			
		100,000.000	Local	103.137750	103,137.75	103.940437	103,940.44	802.69	0.01
Original Face:		100,000.000	Base	103.137750	103,137.75	103.940437	103,940.44	802.69	0.01
3140J5W39	FNMA POOL BM1565 FN 04/47 FIXED VAR				3.000000	01 Apr 2047			
		978,855.880	Local	97.090928	950,380.26	102.782583	1,006,093.36	55,713.10	0.11
Original Face:		1,200,000.000	Base	97.090928	950,380.26	102.782583	1,006,093.36	55,713.10	0.10
3140J8KS1	FNMA POOL BM3904 FN 05/48 FIXED VAR				5.000000	01 May 2048			
		139,683.110	Local	105.430155	147,268.12	107.177139	149,708.36	2,440.24	0.02
Original Face:		200,000.000	Base	105.430155	147,268.12	107.177139	149,708.36	2,440.24	0.02
3140J9H46	FNMA POOL BM4750 FN 02/45 FIXED VAR				3.500000	01 Feb 2045			
		93,847.820	Local	102.077736	95,797.73	105.029105	98,567.53	2,769.80	0.01
Original Face:		100,000.000	Base	102.077736	95,797.73	105.029105	98,567.53	2,769.80	0.01
3140J9H53	FNMA POOL BM4751 FN 03/43 FIXED VAR				3.500000	01 Mar 2043			
		174,937.590	Local	102.075169	178,567.84	105.272400	184,161.00	5,593.16	0.02
Original Face:		200,000.000	Base	102.075169	178,567.84	105.272400	184,161.00	5,593.16	0.02
3140J9NP2	FNMA POOL BM4897 FN 12/46 FIXED VAR				3.500000	01 Dec 2046			
		272,372.450	Local	102.079825	278,037.32	105.029337	286,070.98	8,033.66	0.03
Original Face:		300,000.000	Base	102.079825	278,037.32	105.029337	286,070.98	8,033.66	0.03
3140J9SN2	FNMA POOL BM5024 FN 11/48 FIXED VAR				3.000000	01 Nov 2048			
		376,040.130	Local	95.799509	360,244.60	102.028552	383,668.30	23,423.70	0.04
Original Face:		401,864.000	Base	95.799509	360,244.60	102.028552	383,668.30	23,423.70	0.04
3140JAD21	FNMA POOL BM5520 FN 02/47 FIXED VAR				3.500000	01 Feb 2047			
		4,753,894.700	Local	101.028945	4,802,809.64	104.088404	4,948,253.12	145,443.48	0.55

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Original Face:	5,200,000.000	Base	101.028945	4,802,809.64	104.088404	4,948,253.12	145,443.48	0.50	
3140JAD39	FNMA POOL BM5521 FN 07/48 FIXED VAR				3.500000	01 Jul 2048			
	815,390.870	Local	100.582543	820,140.87	103.793269	846,320.84	26,179.97	0.09	
Original Face:	900,000.000	Base	100.582543	820,140.87	103.793269	846,320.84	26,179.97	0.09	
3140JAD88	FNMA POOL BM5526 FN 02/48 FIXED VAR				3.500000	01 Feb 2048			
	1,776,354.080	Local	100.256708	1,780,914.12	103.339155	1,835,669.30	54,755.18	0.20	
Original Face:	1,900,000.000	Base	100.256708	1,780,914.12	103.339155	1,835,669.30	54,755.18	0.19	
3140JKKX3	FNMA POOL BN3009 FN 11/48 FIXED 4				4.000000	01 Nov 2048			
	3,308,109.100	Local	99.885948	3,304,336.13	103.951628	3,438,833.27	134,497.14	0.38	
Original Face:	3,700,000.000	Base	99.885948	3,304,336.13	103.951628	3,438,833.27	134,497.14	0.35	
3140JNA26	FNMA POOL BN5424 FN 04/49 FIXED 3.5				3.500000	01 Apr 2049			
	290,930.600	Local	100.786579	293,219.00	103.155419	300,110.68	6,891.68	0.03	
Original Face:	300,000.000	Base	100.786579	293,219.00	103.155419	300,110.68	6,891.68	0.03	
3140JQQE6	FNMA POOL BN7652 FN 07/49 FIXED 3				3.000000	01 Jul 2049			
	892,963.400	Local	101.462156	906,019.92	102.426736	914,633.26	8,613.34	0.10	
Original Face:	900,000.000	Base	101.462156	906,019.92	102.426736	914,633.26	8,613.34	0.09	
3140JVCE0	FNMA POOL BO0968 FN 06/49 FIXED 4				4.000000	01 Jun 2049			
	99,047.050	Local	103.630123	102,642.58	103.974021	102,983.20	340.62	0.01	
Original Face:	100,000.000	Base	103.630123	102,642.58	103.974021	102,983.20	340.62	0.01	
3140JVKT8	FNMA POOL BO1205 FN 06/49 FIXED 3				3.000000	01 Jun 2049			
	197,499.020	Local	101.632813	200,723.81	101.524604	200,510.10	-213.71	0.02	
Original Face:	200,000.000	Base	101.632813	200,723.81	101.524604	200,510.10	-213.71	0.02	
3140JXMY1	FNMA POOL BO3074 FN 08/49 FIXED 3				3.000000	01 Aug 2049			
	97,720.740	Local	101.848349	99,526.96	101.524604	99,210.59	-316.37	0.01	
Original Face:	100,000.000	Base	101.848349	99,526.96	101.524604	99,210.59	-316.37	0.01	
3140JXNY0	FNMA POOL BO3106 FN 10/49 FIXED 3				3.000000	01 Oct 2049			
	200,000.000	Local	101.858695	203,717.39	101.832046	203,664.09	-53.30	0.02	
Original Face:	200,000.000	Base	101.858695	203,717.39	101.832046	203,664.09	-53.30	0.02	
3140JYGZ3	FNMA POOL BO3815 FN 08/49 FIXED 3				3.000000	01 Aug 2049			
	297,626.200	Local	100.801085	300,010.44	101.524604	302,163.82	2,153.38	0.03	

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Original Face:		300,000.000	Base	100.801085	300,010.44	101.524604	302,163.82	2,153.38	0.03
3140K1F43	FNMA POOL BO5586 FN 09/49 FIXED 3				3.000000	01 Sep 2049			
		100,000.000	Local	102.000000	102,000.00	101.635091	101,635.09	-364.91	0.01
Original Face:		100,000.000	Base	102.000000	102,000.00	101.635091	101,635.09	-364.91	0.01
3140Q75U7	FNMA POOL CA0858 FN 12/47 FIXED 3.5				3.500000	01 Dec 2047			
		265,991.650	Local	101.835851	270,874.86	103.442383	275,148.10	4,273.24	0.03
Original Face:		300,000.000	Base	101.835851	270,874.86	103.442383	275,148.10	4,273.24	0.03
3140Q95N9	FNMA POOL CA2652 FN 11/48 FIXED 5				5.000000	01 Nov 2048			
		1,220,591.010	Local	104.487051	1,275,359.55	107.287732	1,309,544.41	34,184.86	0.14
Original Face:		1,500,000.000	Base	104.487051	1,275,359.55	107.287732	1,309,544.41	34,184.86	0.13
3140QA2D1	FNMA POOL CA3471 FN 05/49 FIXED 3.5				3.500000	01 May 2049			
		195,668.100	Local	100.875299	197,380.78	103.755432	203,016.28	5,635.50	0.02
Original Face:		200,000.000	Base	100.875299	197,380.78	103.755432	203,016.28	5,635.50	0.02
3140QA2L3	FNMA POOL CA3478 FN 05/49 FIXED 3.5				3.500000	01 May 2049			
		196,533.630	Local	100.844441	198,193.24	103.152694	202,729.73	4,536.49	0.02
Original Face:		200,000.000	Base	100.844441	198,193.24	103.152694	202,729.73	4,536.49	0.02
3140QBBC1	FNMA POOL CA3634 FN 06/49 FIXED 3.5				3.500000	01 Jun 2049			
		198,290.830	Local	101.631871	201,526.68	104.027317	206,276.63	4,749.95	0.02
Original Face:		200,000.000	Base	101.631871	201,526.68	104.027317	206,276.63	4,749.95	0.02
3140QBBF4	FNMA POOL CA3637 FN 06/49 FIXED 3.5				3.500000	01 Jun 2049			
		197,285.640	Local	101.817497	200,871.30	103.152648	203,505.36	2,634.06	0.02
Original Face:		200,000.000	Base	101.817497	200,871.30	103.152648	203,505.36	2,634.06	0.02
3140QBMD7	FNMA POOL CA3955 FN 08/49 FIXED 3.5				3.500000	01 Aug 2049			
		886,770.550	Local	103.571898	918,445.09	103.142445	914,636.83	-3,808.26	0.10
Original Face:		900,000.000	Base	103.571898	918,445.09	103.142445	914,636.83	-3,808.26	0.09
3140QBPB8	FNMA POOL CA4017 FN 08/49 FIXED 3				3.000000	01 Aug 2049			
		496,279.510	Local	102.370864	508,045.62	101.635106	504,394.21	-3,651.41	0.06
Original Face:		500,000.000	Base	102.370864	508,045.62	101.635106	504,394.21	-3,651.41	0.05
3140QBQ84	FNMA POOL CA4078 FN 09/49 FIXED 3				3.000000	01 Sep 2049			
		99,842.340	Local	102.199307	102,038.18	101.524604	101,364.54	-673.64	0.01

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Original Face:		100,000.000	Base	102.199307	102,038.18	101.524604	101,364.54	-673.64	0.01
3140QBR83	FNMA POOL CA4110 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
		797,487.650	Local	102.589249	818,136.59	102.303119	815,854.74	-2,281.85	0.09
Original Face:		800,000.000	Base	102.589249	818,136.59	102.303119	815,854.74	-2,281.85	0.08
3140QBSK5	FNMA POOL CA4121 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
		798,265.540	Local	102.363081	817,129.20	102.030630	814,475.36	-2,653.84	0.09
Original Face:		800,000.000	Base	102.363081	817,129.20	102.030630	814,475.36	-2,653.84	0.08
3140QBSX7	FNMA POOL CA4133 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
		498,743.020	Local	103.025987	513,834.92	102.611999	511,770.18	-2,064.74	0.06
Original Face:		500,000.000	Base	103.025987	513,834.92	102.611999	511,770.18	-2,064.74	0.05
3140QBSY5	FNMA POOL CA4134 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
		599,461.180	Local	102.620445	615,169.73	102.179574	612,526.88	-2,642.85	0.07
Original Face:		600,000.000	Base	102.620445	615,169.73	102.179574	612,526.88	-2,642.85	0.06
3140QBWJ3	FNMA POOL CA4248 FN 09/49 FIXED 3					3.000000	01 Sep 2049		
		400,000.000	Local	101.406250	405,625.00	101.524604	406,098.42	473.42	0.04
Original Face:		400,000.000	Base	101.406250	405,625.00	101.524604	406,098.42	473.42	0.04
3140X4P34	FNMA POOL FM1341 FN 08/49 FIXED VAR					3.000000	01 Aug 2049		
		99,694.540	Local	102.417675	102,104.83	101.747093	101,436.30	-668.53	0.01
Original Face:		100,000.000	Base	102.417675	102,104.83	101.747093	101,436.30	-668.53	0.01
3140X4TQ9	FNMA POOL FM1458 FN 04/49 FIXED VAR					4.500000	01 Apr 2049		
		300,000.000	Local	105.562500	316,687.50	105.528633	316,585.90	-101.60	0.03
Original Face:		300,000.000	Base	105.562500	316,687.50	105.528633	316,585.90	-101.60	0.03
3140X4U53	FNMA POOL FM1503 09/49 3					3.000000	01 Sep 2049		
		200,000.000	Local	101.593750	203,187.50	102.071858	204,143.72	956.22	0.02
Original Face:		200,000.000	Base	101.593750	203,187.50	102.071858	204,143.72	956.22	0.02
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR					6.000000	01 Nov 2035		
		27,839.310	Local	109.940656	30,606.72	115.051458	32,029.53	1,422.81	0.00
Original Face:		500,000.000	Base	109.940656	30,606.72	115.051458	32,029.53	1,422.81	0.00
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR					5.000000	01 Oct 2035		
		42,290.020	Local	105.458356	44,598.36	110.397460	46,687.11	2,088.75	0.01

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Original Face:	900,000.000	Base	105.458356		44,598.36	110.397460	46,687.11	2,088.75	0.00
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR					6.000000	01 Aug 2037		
	57,695.560	Local	110.300359		63,638.41	115.076350	66,393.94	2,755.53	0.01
Original Face:	600,000.000	Base	110.300359		63,638.41	115.076350	66,393.94	2,755.53	0.01
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR					4.500000	01 Oct 2044		
	503,759.540	Local	108.125025		544,690.13	108.322836	545,686.62	996.49	0.06
Original Face:	1,200,000.000	Base	108.125025		544,690.13	108.322836	545,686.62	996.49	0.06
31410LWC2	FNMA POOL 890843 FN 09/47 FIXED VAR					3.000000	01 Sep 2047		
	2,824,485.980	Local	98.345279		2,777,748.62	102.608946	2,898,175.29	120,426.67	0.32
Original Face:	3,200,000.000	Base	98.345279		2,777,748.62	102.608946	2,898,175.29	120,426.67	0.29
31410LXD9	FNMA POOL 890876 FN 02/49 FIXED VAR					3.500000	01 Feb 2049		
	93,754.700	Local	100.766799		94,473.61	104.385387	97,866.21	3,392.60	0.01
Original Face:	100,000.000	Base	100.766799		94,473.61	104.385387	97,866.21	3,392.60	0.01
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7					7.000000	01 Oct 2037		
	654.080	Local	111.451199		728.98	111.670227	730.41	1.43	0.00
Original Face:	100,000.000	Base	111.451199		728.98	111.670227	730.41	1.43	0.00
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7					7.000000	01 Dec 2037		
	3,259.470	Local	111.657110		3,639.43	118.921858	3,876.22	236.79	0.00
Original Face:	100,000.000	Base	111.657110		3,639.43	118.921858	3,876.22	236.79	0.00
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
	8,064.010	Local	111.822158		9,017.35	122.761234	9,899.48	882.13	0.00
Original Face:	500,000.000	Base	111.822158		9,017.35	122.761234	9,899.48	882.13	0.00
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5					5.000000	01 Apr 2038		
	41,338.480	Local	106.768488		44,136.47	110.220676	45,563.55	1,427.08	0.01
Original Face:	1,300,984.000	Base	106.768488		44,136.47	110.220676	45,563.55	1,427.08	0.00
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5					5.000000	01 May 2038		
	48,205.630	Local	106.381682		51,281.96	110.246177	53,144.86	1,862.90	0.01
Original Face:	1,313,542.000	Base	106.381682		51,281.96	110.246177	53,144.86	1,862.90	0.01
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6					6.000000	01 Apr 2033		
	12,137.870	Local	109.396871		13,278.45	115.010557	13,959.83	681.38	0.00

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Original Face:	200,000.000	Base	109.396871		13,278.45	115.010557	13,959.83	681.38	0.00
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.000000	01 Nov 2038		
	4,601.200	Local	111.638703		5,136.72	108.099585	4,973.88	-162.84	0.00
Original Face:	100,000.000	Base	111.638703		5,136.72	108.099585	4,973.88	-162.84	0.00
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.500000	01 Aug 2038		
	22,583.630	Local	106.566881		24,066.67	112.750104	25,463.07	1,396.40	0.00
Original Face:	491,391.000	Base	106.566881		24,066.67	112.750104	25,463.07	1,396.40	0.00
31417C3K9	FNMA POOL AB6201 FN 09/42 FIXED 3					3.000000	01 Sep 2042		
	46,731.830	Local	103.695918		48,459.00	103.110009	48,185.19	-273.81	0.01
Original Face:	100,000.000	Base	103.695918		48,459.00	103.110009	48,185.19	-273.81	0.00
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.000000	01 Jun 2043		
	82,647.340	Local	102.796860		84,958.87	106.806355	88,272.61	3,313.74	0.01
Original Face:	200,000.000	Base	102.796860		84,958.87	106.806355	88,272.61	3,313.74	0.01
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.500000	01 Jun 2031		
	29,936.250	Local	103.694584		31,042.27	107.477620	32,174.77	1,132.50	0.00
Original Face:	200,000.000	Base	103.694584		31,042.27	107.477620	32,174.77	1,132.50	0.00
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5					4.500000	01 Oct 2041		
	160,573.780	Local	105.199217		168,922.36	108.323995	173,939.93	5,017.57	0.02
Original Face:	700,000.000	Base	105.199217		168,922.36	108.323995	173,939.93	5,017.57	0.02
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.500000	01 May 2031		
	89,787.490	Local	103.683609		93,094.91	107.459251	96,484.96	3,390.05	0.01
Original Face:	600,000.000	Base	103.683609		93,094.91	107.459251	96,484.96	3,390.05	0.01
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.500000	01 Apr 2031		
	27,727.890	Local	103.672981		28,746.33	107.476633	29,801.00	1,054.67	0.00
Original Face:	200,000.000	Base	103.672981		28,746.33	107.476633	29,801.00	1,054.67	0.00
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.500000	01 Dec 2043		
	104,254.590	Local	107.406091		111,975.78	107.897748	112,488.35	512.57	0.01
Original Face:	200,000.000	Base	107.406091		111,975.78	107.897748	112,488.35	512.57	0.01
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.500000	01 Nov 2031		
	43,656.420	Local	104.809556		45,756.10	107.584153	46,967.39	1,211.29	0.01

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Original Face:	200,000.000	Base	104.809556	45,756.10	107.584153	46,967.39	1,211.29	0.00	
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.500000	01 Dec 2031		
	51,939.060	Local	104.822382	54,443.76	107.603936	55,888.47	1,444.71	0.01	
Original Face:	200,000.000	Base	104.822382	54,443.76	107.603936	55,888.47	1,444.71	0.01	
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.000000	01 Aug 2042		
	85,956.520	Local	106.012214	91,124.41	106.421874	91,476.54	352.13	0.01	
Original Face:	200,000.000	Base	106.012214	91,124.41	106.421874	91,476.54	352.13	0.01	
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.500000	01 Sep 2042		
	38,494.090	Local	107.308914	41,307.59	107.859888	41,519.68	212.09	0.00	
Original Face:	100,000.000	Base	107.308914	41,307.59	107.859888	41,519.68	212.09	0.00	
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.000000	01 Nov 2042		
	179,893.100	Local	106.280586	191,191.44	106.424513	191,450.36	258.92	0.02	
Original Face:	400,000.000	Base	106.280586	191,191.44	106.424513	191,450.36	258.92	0.02	
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.000000	01 Aug 2043		
	56,250.160	Local	102.634055	57,731.82	106.464680	59,886.55	2,154.73	0.01	
Original Face:	100,000.000	Base	102.634055	57,731.82	106.464680	59,886.55	2,154.73	0.01	
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.500000	01 Sep 2043		
	158,147.740	Local	107.411424	169,868.74	107.915761	170,666.34	797.60	0.02	
Original Face:	300,000.000	Base	107.411424	169,868.74	107.915761	170,666.34	797.60	0.02	
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.500000	01 Oct 2043		
	108,483.650	Local	107.415993	116,528.79	107.957218	117,115.93	587.14	0.01	
Original Face:	200,000.000	Base	107.415993	116,528.79	107.957218	117,115.93	587.14	0.01	
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.500000	01 Nov 2043		
	110,384.520	Local	107.375980	118,526.46	107.859539	119,060.23	533.77	0.01	
Original Face:	200,000.000	Base	107.375980	118,526.46	107.859539	119,060.23	533.77	0.01	
31418C2M5	FNMA POOL MA3479 FN 09/48 FIXED 3					3.000000	01 Sep 2048		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00	
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00	
31418C3K8	FNMA POOL MA3501 FN 10/48 FIXED 5					5.000000	01 Oct 2048		
	453,716.650	Local	104.877568	475,846.99	107.119943	486,021.02	10,174.03	0.05	

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Original Face:	600,000.000	Base		104.877568	475,846.99	107.119943	486,021.02	10,174.03	0.05
31418CDL5	FNMA POOL MA2806 FN 11/46 FIXED 3					3.000000	01 Nov 2046		
	77,688.820	Local		95.746402	74,384.25	102.424555	79,572.43	5,188.18	0.01
Original Face:	100,000.000	Base		95.746402	74,384.25	102.424555	79,572.43	5,188.18	0.01
31418CR89	FNMA POOL MA3210 FN 12/47 FIXED 3.5					3.500000	01 Dec 2047		
	0.000	Local		0.000000	-2.45	0.000000	0.00	2.45	0.00
		Base		0.000000	-2.45	0.000000	0.00	2.45	0.00
31418CUH5	FNMA POOL MA3283 FN 02/33 FIXED 3					3.000000	01 Feb 2033		
	0.000	Local		0.000000	0.40	0.000000	0.00	-0.40	0.00
		Base		0.000000	0.40	0.000000	0.00	-0.40	0.00
31418CXM1	FNMA POOL MA3383 FN 06/48 FIXED 3.5					3.500000	01 Jun 2048		
	702,676.020	Local		100.482874	706,069.06	103.128620	724,660.08	18,591.02	0.08
Original Face:	800,000.000	Base		100.482874	706,069.06	103.128620	724,660.08	18,591.02	0.07
31418DCY6	FNMA POOL MA3686 FN 06/49 FIXED 3.5					3.500000	01 Jun 2049		
	2,035,121.090	Local		101.588415	2,067,447.25	102.762082	2,091,332.80	23,885.55	0.23
Original Face:	2,100,000.000	Base		101.588415	2,067,447.25	102.762082	2,091,332.80	23,885.55	0.21
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR					7.000000	01 Feb 2039		
	55,662.070	Local		111.321498	61,963.85	116.101268	64,624.37	2,660.52	0.01
Original Face:	900,000.000	Base		111.321498	61,963.85	116.101268	64,624.37	2,660.52	0.01
31562QAC1	FIAT CHRYSLER AUTOMOBILE SR UNSECURED 04/20 4.5					4.500000	15 Apr 2020		
	200,000.000	Local		100.187050	200,374.10	100.710000	201,420.00	1,045.90	0.02
		Base		100.187050	200,374.10	100.710000	201,420.00	1,045.90	0.02
31774BAD6	FINCO I LLC TERM LOAN						27 Dec 2022		
	350,000.000	Local		100.244740	350,856.59	100.187500	350,656.25	-200.34	0.04
		Base		100.244740	350,856.59	100.187500	350,656.25	-200.34	0.04
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375000	15 Nov 2031		
	1,210,000.000	Local		117.152349	1,417,543.42	141.490540	1,712,035.53	294,492.11	0.19
		Base		117.152349	1,417,543.42	141.490540	1,712,035.53	294,492.11	0.17
337932AH0	FIRSTENERGY CORP SR UNSECURED 07/27 3.9					3.900000	15 Jul 2027		
	310,000.000	Local		100.234742	310,727.70	106.558787	330,332.24	19,604.54	0.04

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		Base	100.234742	310,727.70	106.558787	330,332.24	19,604.54	0.03
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85				4.850000	15 Jul 2047		
	200,000.000	Local	102.851970	205,703.94	119.560926	239,121.85	33,417.91	0.03
		Base	102.851970	205,703.94	119.560926	239,121.85	33,417.91	0.02
34416DAS7	FOCUS FINL PARTNERS LLC TERM LOAN B 2					03 Jul 2024		
	309,100.390	Local	100.366218	310,232.37	100.312500	310,066.33	-166.04	0.03
		Base	100.366218	310,232.37	100.312500	310,066.33	-166.04	0.03
34528PAK2	FORD CREDIT FLOORPLAN MASTER O FORDF 2018 4 A				4.060000	15 Nov 2030		
	420,000.000	Local	99.943967	419,764.66	110.626010	464,629.24	44,864.58	0.05
Original Face:	420,000.000	Base	99.943967	419,764.66	110.626010	464,629.24	44,864.58	0.05
345397VM2	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 8.125				8.125000	15 Jan 2020		
	440,000.000	Local	101.282420	445,642.65	101.653533	447,275.55	1,632.90	0.05
		Base	101.282420	445,642.65	101.653533	447,275.55	1,632.90	0.05
345397XQ1	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2				3.200000	15 Jan 2021		
	200,000.000	Local	99.682205	199,364.41	100.133701	200,267.40	902.99	0.02
		Base	99.682205	199,364.41	100.133701	200,267.40	902.99	0.02
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN					30 Nov 2023		
	135,498.950	Local	100.474041	136,141.27	100.446400	136,103.82	-37.45	0.02
		Base	100.474041	136,141.27	100.446400	136,103.82	-37.45	0.01
35137LAD7	FOX CORP SR UNSECURED 144A 01/39 5.476				5.476000	25 Jan 2039		
	240,000.000	Local	106.867833	256,482.80	122.567619	294,162.29	37,679.49	0.03
		Base	106.867833	256,482.80	122.567619	294,162.29	37,679.49	0.03
35671DAU9	FREEMPORT MCMORAN INC COMPANY GUAR 03/22 3.55				3.550000	01 Mar 2022		
	99,000.000	Local	98.675909	97,689.15	100.250000	99,247.50	1,558.35	0.01
		Base	98.675909	97,689.15	100.250000	99,247.50	1,558.35	0.01
35671DBC8	FREEMPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.450000	15 Mar 2043		
	96,000.000	Local	91.263385	87,612.85	90.100000	86,496.00	-1,116.85	0.01
		Base	91.263385	87,612.85	90.100000	86,496.00	-1,116.85	0.01
36178DH20	GNMA POOL AA5649 GN 09/42 FIXED 3				3.000000	15 Sep 2042		
	82,700.100	Local	100.153809	82,827.30	103.349052	85,469.77	2,642.47	0.01

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Original Face:	200,000.000	Base	100.153809		82,827.30	103.349052	85,469.77	2,642.47	0.01	
36178NF95	GNMA POOL AB2892 GN 09/42 FIXED 3					3.000000	15 Sep 2042			
	244,503.380	Local	99.343318		242,897.77	102.916223	251,633.64	8,735.87	0.03	
Original Face:	800,000.000	Base	99.343318		242,897.77	102.916223	251,633.64	8,735.87	0.03	
36178WDM8	GNMA POOL AB9108 GN 10/42 FIXED 3					3.000000	15 Oct 2042			
	111,741.920	Local	102.191926		114,191.22	102.916385	115,000.74	809.52	0.01	
Original Face:	300,000.000	Base	102.191926		114,191.22	102.916385	115,000.74	809.52	0.01	
36178WDN6	GNMA POOL AB9109 GN 10/42 FIXED 3					3.000000	15 Oct 2042			
	115,210.940	Local	102.603034		118,209.92	102.916385	118,570.93	361.01	0.01	
Original Face:	300,000.000	Base	102.603034		118,209.92	102.916385	118,570.93	361.01	0.01	
36178WGN3	GNMA POOL AB9205 GN 11/42 FIXED 3					3.000000	15 Nov 2042			
	0.010	Local	0.000000		0.00	102.916385	0.01	0.01	0.00	
Original Face:	0.030	Base	0.000000		0.00	102.916385	0.01	0.01	0.00	
36178WGQ6	GNMA POOL AB9207 GN 11/42 FIXED 3					3.000000	15 Nov 2042			
	101,332.430	Local	102.603125		103,970.24	102.916385	104,287.67	317.43	0.01	
Original Face:	300,000.000	Base	102.603125		103,970.24	102.916385	104,287.67	317.43	0.01	
36179Q6P1	GNMA II POOL MA2678 G2 03/45 FIXED 3.5					3.500000	20 Mar 2045			
	36,784.510	Local	101.826611		37,456.42	104.595487	38,474.94	1,018.52	0.00	
Original Face:	100,000.000	Base	101.826611		37,456.42	104.595487	38,474.94	1,018.52	0.00	
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3					3.000000	20 Aug 2046			
	0.000	Local	0.000000		0.01	0.000000	0.00	-0.01	0.00	
		Base	0.000000		0.01	0.000000	0.00	-0.01	0.00	
36179SLS4	GNMA II POOL MA3937 G2 09/46 FIXED 3.5					3.500000	20 Sep 2046			
	186,883.110	Local	103.936739		194,240.21	104.228597	194,785.64	545.43	0.02	
Original Face:	300,000.000	Base	103.936739		194,240.21	104.228597	194,785.64	545.43	0.02	
36179T4P7	GNMA II POOL MA5330 G2 07/48 FIXED 4					4.000000	20 Jul 2048			
	555,152.860	Local	104.000347		577,360.90	104.084230	577,826.58	465.68	0.06	
Original Face:	700,000.000	Base	104.000347		577,360.90	104.084230	577,826.58	465.68	0.06	
36179T4Q5	GNMA II POOL MA5331 G2 07/48 FIXED 4.5					4.500000	20 Jul 2048			
	285,112.030	Local	104.809387		298,824.17	105.248956	300,077.44	1,253.27	0.03	

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Original Face:	400,000.000	Base	104.809387	298,824.17	105.248956	300,077.44	1,253.27	0.03	
36179T7K5	GNMA II POOL MA5398 G2 08/48 FIXED 4					4.000000	20 Aug 2048		
	239,389.240	Local	104.526110	250,224.26	104.142756	249,306.55	-917.71	0.03	
Original Face:	300,000.000	Base	104.526110	250,224.26	104.142756	249,306.55	-917.71	0.03	
36179TAL9	GNMA II POOL MA4511 G2 06/47 FIXED 4					4.000000	20 Jun 2047		
	643,068.130	Local	104.938516	674,826.15	104.708840	673,349.18	-1,476.97	0.07	
Original Face:	1,000,000.000	Base	104.938516	674,826.15	104.708840	673,349.18	-1,476.97	0.07	
36179TG33	GNMA II POOL MA4718 G2 09/47 FIXED 3					3.000000	20 Sep 2047		
	16,672.380	Local	97.751791	16,297.55	102.993943	17,171.54	873.99	0.00	
Original Face:	20,000.000	Base	97.751791	16,297.55	102.993943	17,171.54	873.99	0.00	
36179TG58	GNMA II POOL MA4720 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
	1,074,883.670	Local	103.485868	1,112,352.70	104.464792	1,122,874.99	10,522.29	0.12	
Original Face:	1,500,000.000	Base	103.485868	1,112,352.70	104.464792	1,122,874.99	10,522.29	0.11	
36179TLR4	GNMA II POOL MA4836 G2 11/47 FIXED 3					3.000000	20 Nov 2047		
	33,608.920	Local	100.830196	33,887.94	102.814123	34,554.72	666.78	0.00	
Original Face:	38,501.490	Base	100.830196	33,887.94	102.814123	34,554.72	666.78	0.00	
36179TLS2	GNMA II POOL MA4837 G2 11/47 FIXED 3.5					3.500000	20 Nov 2047		
	82,365.670	Local	103.759090	85,461.87	103.876250	85,558.37	96.50	0.01	
Original Face:	100,000.000	Base	103.759090	85,461.87	103.876250	85,558.37	96.50	0.01	
36179TLT0	GNMA II POOL MA4838 G2 11/47 FIXED 4					4.000000	20 Nov 2047		
	809,529.040	Local	103.998984	841,901.98	104.406027	845,197.11	3,295.13	0.09	
Original Face:	1,100,000.000	Base	103.998984	841,901.98	104.406027	845,197.11	3,295.13	0.09	
36179TNQ4	GNMA II POOL MA4899 G2 12/47 FIXED 3					3.000000	20 Dec 2047		
	90,360.650	Local	97.097962	87,738.35	102.758139	92,852.92	5,114.57	0.01	
Original Face:	106,490.000	Base	97.097962	87,738.35	102.758139	92,852.92	5,114.57	0.01	
36179TNS0	GNMA II POOL MA4901 G2 12/47 FIXED 4					4.000000	20 Dec 2047		
	373,248.100	Local	103.182808	385,127.87	104.355433	389,504.67	4,376.80	0.04	
Original Face:	500,000.000	Base	103.182808	385,127.87	104.355433	389,504.67	4,376.80	0.04	
36179TNU5	GNMA II POOL MA4903 G2 12/47 FIXED 5					5.000000	20 Dec 2047		
	0.000	Local	0.000000	0.01	0.000000	0.00	-0.01	0.00	

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		Base	0.000000	0.01	0.000000	0.00	-0.01	0.00	
36179TSF3	GNMA II POOL MA5018 G2 02/48 FIXED 3				3.000000	20 Feb 2048			
		206,285.490	Local	97.097406	200,297.86	102.745965	211,950.02	11,652.16	0.02
Original Face:		237,541.990	Base	97.097406	200,297.86	102.745965	211,950.02	11,652.16	0.02
36179TSG1	GNMA II POOL MA5019 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048			
		842,737.770	Local	103.517342	872,379.74	103.663466	873,611.18	1,231.44	0.10
Original Face:		1,000,000.000	Base	103.517342	872,379.74	103.663466	873,611.18	1,231.44	0.09
36179TSH9	GNMA II POOL MA5020 G2 02/48 FIXED 4				4.000000	20 Feb 2048			
		305,273.860	Local	104.619655	319,376.46	104.224484	318,170.11	-1,206.35	0.04
Original Face:		400,000.000	Base	104.619655	319,376.46	104.224484	318,170.11	-1,206.35	0.03
36179TUB9	GNMA II POOL MA5078 G2 03/48 FIXED 4				4.000000	20 Mar 2048			
		459,588.210	Local	104.186615	478,829.40	104.547757	480,489.16	1,659.76	0.05
Original Face:		600,000.000	Base	104.186615	478,829.40	104.547757	480,489.16	1,659.76	0.05
36179TV69	GNMA II POOL MA5137 G2 04/48 FIXED 4				4.000000	20 Apr 2048			
		307,269.300	Local	104.155537	320,037.99	103.998091	319,554.21	-483.78	0.04
Original Face:		400,000.000	Base	104.155537	320,037.99	103.998091	319,554.21	-483.78	0.03
36179TZ65	GNMA II POOL MA5265 G2 06/48 FIXED 4.5				4.500000	20 Jun 2048			
		646,318.050	Local	104.663223	676,457.30	104.865786	677,766.50	1,309.20	0.07
Original Face:		913,336.000	Base	104.663223	676,457.30	104.865786	677,766.50	1,309.20	0.07
36179UCC4	GNMA II POOL MA5467 G2 09/48 FIXED 4.5				4.500000	20 Sep 2048			
		591,282.550	Local	104.537110	618,109.69	105.063177	621,220.23	3,110.54	0.07
Original Face:		800,000.000	Base	104.537110	618,109.69	105.063177	621,220.23	3,110.54	0.06
36179UKY7	GNMA II POOL MA5711 G2 01/49 FIXED 4.5				4.500000	20 Jan 2049			
		1,494,120.930	Local	103.946227	1,553,082.34	104.599590	1,562,844.37	9,762.03	0.17
Original Face:		1,680,001.000	Base	103.946227	1,553,082.34	104.599590	1,562,844.37	9,762.03	0.16
36179UKZ4	GNMA II POOL MA5712 G2 01/49 FIXED 5				5.000000	20 Jan 2049			
		972,185.150	Local	104.338585	1,014,364.23	105.545759	1,026,100.20	11,735.97	0.11
Original Face:		1,100,000.000	Base	104.338585	1,014,364.23	105.545759	1,026,100.20	11,735.97	0.10
36179UMK5	GNMA II POOL MA5762 G2 02/49 FIXED 3.5				3.500000	20 Feb 2049			
		474,472.470	Local	103.350559	490,369.95	103.629315	491,692.57	1,322.62	0.05

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WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY  
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		500,000.000	Base	103.350559	490,369.95	103.629315	491,692.57	1,322.62	0.05
36179UPB2	GNMA II POOL MA5818 G2 03/49 FIXED 4.5				4.500000	20 Mar 2049			
		192,218.450	Local	103.858579	199,635.35	104.599590	201,059.71	1,424.36	0.02
Original Face:		200,000.000	Base	103.858579	199,635.35	104.599590	201,059.71	1,424.36	0.02
36179USU7	GNMA II POOL MA5931 G2 05/49 FIXED 4				4.000000	20 May 2049			
		493,833.860	Local	104.051549	513,841.78	104.127469	514,216.70	374.92	0.06
Original Face:		500,000.000	Base	104.051549	513,841.78	104.127469	514,216.70	374.92	0.05
36179UZT2	GNMA II POOL MA6154 G2 09/49 FIXED 3.5				3.500000	20 Sep 2049			
		2,200,000.000	Local	103.632573	2,279,916.60	103.756060	2,282,633.32	2,716.72	0.25
Original Face:		2,200,000.000	Base	103.632573	2,279,916.60	103.756060	2,282,633.32	2,716.72	0.23
3617B8HH4	GNMA II POOL BC4732 G2 10/47 FIXED 3.5				3.500000	20 Oct 2047			
		258,108.950	Local	103.893918	268,159.50	104.130243	268,769.48	609.98	0.03
Original Face:		300,000.000	Base	103.893918	268,159.50	104.130243	268,769.48	609.98	0.03
3617BFM90	GNMA II POOL BD0384 G2 10/47 FIXED 3.5				3.500000	20 Oct 2047			
		248,355.370	Local	103.893920	258,026.13	104.685880	259,993.00	1,966.87	0.03
Original Face:		300,000.000	Base	103.893920	258,026.13	104.685880	259,993.00	1,966.87	0.03
3617HPBC7	GNMA II POOL BJ1835 G2 09/48 FIXED 4.5				4.500000	20 Sep 2048			
		64,881.100	Local	102.429321	66,457.27	103.621253	67,230.61	773.34	0.01
Original Face:		100,000.000	Base	102.429321	66,457.27	103.621253	67,230.61	773.34	0.01
3617HPBW3	GNMA II POOL BJ1853 G2 09/48 FIXED 4.5				4.500000	20 Sep 2048			
		128,883.570	Local	102.429309	132,014.55	103.615547	133,543.42	1,528.87	0.01
Original Face:		200,000.000	Base	102.429309	132,014.55	103.615547	133,543.42	1,528.87	0.01
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375				5.375000	15 Apr 2026			
		70,000.000	Local	100.940500	70,658.35	109.986000	76,990.20	6,331.85	0.01
			Base	100.940500	70,658.35	109.986000	76,990.20	6,331.85	0.01
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5				6.500000	20 Oct 2037			
		44,268.190	Local	107.787443	47,715.55	116.328540	51,496.54	3,780.99	0.01
Original Face:		1,600,000.000	Base	107.787443	47,715.55	116.328540	51,496.54	3,780.99	0.01
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6				6.000000	20 Sep 2038			
		203,111.840	Local	108.548064	220,473.97	114.976344	233,530.57	13,056.60	0.03

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	7,900,000.000	Base	108.548064		220,473.97	114.976344	233,530.57	13,056.60	0.02
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5					4.500000	20 Jan 2040		
	41,677.850	Local	106.666011		44,456.10	109.003409	45,430.28	974.18	0.01
Original Face:	300,000.000	Base	106.666011		44,456.10	109.003409	45,430.28	974.18	0.00
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5					4.500000	20 May 2040		
	52,985.350	Local	106.695020		56,532.73	109.396219	57,963.97	1,431.24	0.01
Original Face:	400,000.000	Base	106.695020		56,532.73	109.396219	57,963.97	1,431.24	0.01
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6					6.000000	20 May 2040		
	13,729.770	Local	107.924896		14,817.84	115.208588	15,817.87	1,000.03	0.00
Original Face:	222,231.000	Base	107.924896		14,817.84	115.208588	15,817.87	1,000.03	0.00
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6					6.000000	20 Aug 2040		
	21,765.790	Local	107.740863		23,450.65	110.674730	24,089.23	638.58	0.00
Original Face:	302,944.000	Base	107.740863		23,450.65	110.674730	24,089.23	638.58	0.00
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5					5.000000	20 Sep 2040		
	25,721.280	Local	104.643393		26,915.62	110.579298	28,442.41	1,526.79	0.00
Original Face:	200,000.000	Base	104.643393		26,915.62	110.579298	28,442.41	1,526.79	0.00
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5					4.500000	20 Jan 2041		
	16,600.270	Local	104.242039		17,304.46	109.415339	18,163.24	858.78	0.00
Original Face:	100,000.000	Base	104.242039		17,304.46	109.415339	18,163.24	858.78	0.00
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6					6.000000	20 Jan 2041		
	24,937.350	Local	107.773280		26,875.80	115.499078	28,802.41	1,926.61	0.00
Original Face:	347,788.000	Base	107.773280		26,875.80	115.499078	28,802.41	1,926.61	0.00
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.500000	20 Mar 2041		
	396,151.900	Local	104.318462		413,259.57	109.384017	433,326.86	20,067.29	0.05
Original Face:	2,800,000.000	Base	104.318462		413,259.57	109.384017	433,326.86	20,067.29	0.04
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.000000	20 Feb 2041		
	60,157.700	Local	107.758741		64,825.18	115.226470	69,317.59	4,492.41	0.01
Original Face:	437,880.000	Base	107.758741		64,825.18	115.226470	69,317.59	4,492.41	0.01
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.000000	15 Apr 2040		
	19,631.430	Local	103.095241		20,239.07	108.320507	21,264.86	1,025.79	0.00

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Original Face:		100,000.000	Base	103.095241	20,239.07	108.320507	21,264.86	1,025.79	0.00
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5				5.000000	15 May 2040			
		35,700.390	Local	103.233970	36,854.93	112.403360	40,128.44	3,273.51	0.00
Original Face:		200,000.000	Base	103.233970	36,854.93	112.403360	40,128.44	3,273.51	0.00
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR				4.133000	20 Jul 2060			
		198,308.120	Local	104.270405	206,776.68	104.508350	207,248.54	471.86	0.02
Original Face:		430,000.000	Base	104.270405	206,776.68	104.508350	207,248.54	471.86	0.02
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR				4.066000	20 Nov 2060			
		180,688.710	Local	104.901181	189,544.59	103.528840	187,064.93	-2,479.66	0.02
Original Face:		500,000.000	Base	104.901181	189,544.59	103.528840	187,064.93	-2,479.66	0.02
3622AACK8	GNMA II POOL 784674 G2 04/48 FIXED 3.5				3.500000	20 Apr 2048			
		1,038,315.070	Local	101.906965	1,058,115.38	105.046796	1,090,716.71	32,601.33	0.12
Original Face:		1,100,000.000	Base	101.906965	1,058,115.38	105.046796	1,090,716.71	32,601.33	0.11
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5				5.000000	20 Jul 2040			
		58,197.950	Local	105.104561	61,168.70	110.573578	64,351.56	3,182.86	0.01
Original Face:		500,000.000	Base	105.104561	61,168.70	110.573578	64,351.56	3,182.86	0.01
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5				4.500000	20 Jul 2041			
		59,073.620	Local	107.096873	63,266.00	109.291951	64,562.71	1,296.71	0.01
Original Face:		400,000.000	Base	107.096873	63,266.00	109.291951	64,562.71	1,296.71	0.01
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B				5.161000	10 Nov 2046			
		90,000.000	Local	102.567056	92,310.35	110.282520	99,254.27	6,943.92	0.01
Original Face:		90,000.000	Base	102.567056	92,310.35	110.282520	99,254.27	6,943.92	0.01
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA				1.229954	10 Feb 2048			
		3,872,122.290	Local	4.035380	156,254.85	3.617160	140,060.86	-16,193.99	0.02
Original Face:		4,130,000.000	Base	4.035380	156,254.85	3.617160	140,060.86	-16,193.99	0.01
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA				1.225991	10 Apr 2047			
		1,821,463.340	Local	6.107215	111,240.69	3.301190	60,129.97	-51,110.72	0.01
Original Face:		2,770,000.000	Base	6.107215	111,240.69	3.301190	60,129.97	-51,110.72	0.01
36255TAA0	GS MORTGAGE SECURITIES TRUST GSMS 2018 SRP5 A 144A				3.327500	15 Sep 2031			
		860,000.000	Local	100.000000	860,000.00	98.751100	849,259.46	-10,740.54	0.09

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Original Face:		860,000.000	Base	100.000000	860,000.00	98.751100	849,259.46	-10,740.54	0.09
369622SM8	GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3				5.300000	11 Feb 2021			
		171,000.000	Local	103.887854	177,648.23	103.320650	176,678.31	-969.92	0.02
			Base	103.887854	177,648.23	103.320650	176,678.31	-969.92	0.02
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15				6.150000	07 Aug 2037			
		90,000.000	Local	113.118733	101,806.86	123.112104	110,800.89	8,994.03	0.01
			Base	113.118733	101,806.86	123.112104	110,800.89	8,994.03	0.01
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875				5.875000	14 Jan 2038			
		280,000.000	Local	116.406471	325,938.12	120.238279	336,667.18	10,729.06	0.04
			Base	116.406471	325,938.12	120.238279	336,667.18	10,729.06	0.03
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875000	10 Jan 2039			
		819,000.000	Local	135.551250	1,110,164.74	132.293840	1,083,486.55	-26,678.19	0.12
			Base	135.551250	1,110,164.74	132.293840	1,083,486.55	-26,678.19	0.11
36962G4J0	GENERAL ELECTRIC CO SR UNSECURED 01/20 5.5				5.500000	08 Jan 2020			
		20,000.000	Local	100.608300	20,121.66	100.776263	20,155.25	33.59	0.00
			Base	100.608300	20,121.66	100.776263	20,155.25	33.59	0.00
36962G4R2	GENERAL ELECTRIC CO SR UNSECURED 09/20 4.375				4.375000	16 Sep 2020			
		50,000.000	Local	100.333880	50,166.94	101.727348	50,863.67	696.73	0.01
			Base	100.333880	50,166.94	101.727348	50,863.67	696.73	0.01
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65				4.650000	17 Oct 2021			
		106,000.000	Local	103.333698	109,533.72	104.022580	110,263.93	730.21	0.01
			Base	103.333698	109,533.72	104.022580	110,263.93	730.21	0.01
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75				6.750000	15 Mar 2032			
		370,000.000	Local	113.324741	419,301.54	125.751796	465,281.65	45,980.11	0.05
			Base	113.324741	419,301.54	125.751796	465,281.65	45,980.11	0.05
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.250000	02 Oct 2043			
		50,000.000	Local	113.381320	56,690.66	109.553189	54,776.59	-1,914.07	0.01
			Base	113.381320	56,690.66	109.553189	54,776.59	-1,914.07	0.01
37045VAP5	GENERAL MOTORS CO SR UNSECURED 04/38 5.15				5.150000	01 Apr 2038			
		30,000.000	Local	105.660600	31,698.18	100.964811	30,289.44	-1,408.74	0.00

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		Base	105.660600	31,698.18	100.964811	30,289.44	-1,408.74	0.00
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049		
	140,000.000	Local	94.162286	131,827.20	107.140482	149,996.67	18,169.47	0.02
		Base	94.162286	131,827.20	107.140482	149,996.67	18,169.47	0.02
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45				3.450000	10 Apr 2022		
	240,000.000	Local	100.070158	240,168.38	101.728681	244,148.83	3,980.45	0.03
		Base	100.070158	240,168.38	101.728681	244,148.83	3,980.45	0.02
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35				4.350000	17 Jan 2027		
	40,000.000	Local	100.983450	40,393.38	102.785802	41,114.32	720.94	0.00
		Base	100.983450	40,393.38	102.785802	41,114.32	720.94	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7				3.700000	01 Apr 2024		
	330,000.000	Local	101.604258	335,294.05	105.857525	349,329.83	14,035.78	0.04
		Base	101.604258	335,294.05	105.857525	349,329.83	14,035.78	0.04
375558BB8	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55				2.550000	01 Sep 2020		
	50,000.000	Local	99.607280	49,803.64	100.481975	50,240.99	437.35	0.01
		Base	99.607280	49,803.64	100.481975	50,240.99	437.35	0.01
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.750000	01 Mar 2046		
	160,000.000	Local	102.525806	164,041.29	119.024643	190,439.43	26,398.14	0.02
		Base	102.525806	164,041.29	119.024643	190,439.43	26,398.14	0.02
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85				2.850000	08 May 2022		
	10,000.000	Local	99.493300	9,949.33	102.092147	10,209.21	259.88	0.00
		Base	99.493300	9,949.33	102.092147	10,209.21	259.88	0.00
378272AF5	GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125				4.125000	30 May 2023		
	20,000.000	Local	101.741250	20,348.25	104.651769	20,930.35	582.10	0.00
		Base	101.741250	20,348.25	104.651769	20,930.35	582.10	0.00
378272AK4	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/20 2.875				2.875000	16 Apr 2020		
	50,000.000	Local	99.809340	49,904.67	100.337973	50,168.99	264.32	0.01
		Base	99.809340	49,904.67	100.337973	50,168.99	264.32	0.01
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4				4.000000	27 Mar 2027		
	860,000.000	Local	97.539456	838,839.32	102.787877	883,975.74	45,136.42	0.10

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		Base	97.539456	838,839.32	102.787877	883,975.74	45,136.42	0.09
378272AT5	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/24 4.125				4.125000	12 Mar 2024		
	510,000.000	Local	99.894037	509,459.59	104.895319	534,966.13	25,506.54	0.06
		Base	99.894037	509,459.59	104.895319	534,966.13	25,506.54	0.05
38141EA66	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6				6.000000	15 Jun 2020		
	210,000.000	Local	100.851076	211,787.26	102.651139	215,567.39	3,780.13	0.02
		Base	100.851076	211,787.26	102.651139	215,567.39	3,780.13	0.02
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.750000	01 Oct 2037		
	540,000.000	Local	121.350285	655,291.54	134.988407	728,937.40	73,645.86	0.08
		Base	121.350285	655,291.54	134.988407	728,937.40	73,645.86	0.07
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25				6.250000	01 Feb 2041		
	320,000.000	Local	100.401053	321,283.37	138.073308	441,834.59	120,551.22	0.05
		Base	100.401053	321,283.37	138.073308	441,834.59	120,551.22	0.04
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4				4.000000	03 Mar 2024		
	1,040,000.000	Local	101.547882	1,056,097.97	106.562344	1,108,248.38	52,150.41	0.12
		Base	101.547882	1,056,097.97	106.562344	1,108,248.38	52,150.41	0.11
38141GWT7	GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 3.2				3.200000	23 Feb 2023		
	180,000.000	Local	96.964239	174,535.63	102.675345	184,815.62	10,279.99	0.02
		Base	96.964239	174,535.63	102.675345	184,815.62	10,279.99	0.02
38141GWV2	GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VAR				3.814000	23 Apr 2029		
	1,000,000.000	Local	98.173466	981,734.66	106.170889	1,061,708.89	79,974.23	0.12
		Base	98.173466	981,734.66	106.170889	1,061,708.89	79,974.23	0.11
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR				4.223000	01 May 2029		
	290,000.000	Local	98.685124	286,186.86	109.159002	316,561.11	30,374.25	0.03
		Base	98.685124	286,186.86	109.159002	316,561.11	30,374.25	0.03
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR				4.000000	29 Dec 2049		
	8,000.000	Local	79.676625	6,374.13	84.410000	6,752.80	378.67	0.00
		Base	79.676625	6,374.13	84.410000	6,752.80	378.67	0.00
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5				3.500000	16 Nov 2026		
	570,000.000	Local	99.413177	566,655.11	103.884926	592,144.08	25,488.97	0.07

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



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		Base	99.413177	566,655.11	103.884926	592,144.08	25,488.97	0.06
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.150000	22 May 2045		
	470,000.000	Local	101.418240	476,665.73	118.680084	557,796.39	81,130.66	0.06
		Base	101.418240	476,665.73	118.680084	557,796.39	81,130.66	0.06
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS				4.605750	20 Jan 2040		
	24,876.600	Local	16.849650	4,191.62	8.764130	2,180.22	-2,011.40	0.00
Original Face:	258,000.000	Base	16.849650	4,191.62	8.764130	2,180.22	-2,011.40	0.00
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC				3.500000	20 May 2060		
	294,381.520	Local	102.131944	300,657.57	101.096740	297,610.12	-3,047.45	0.03
Original Face:	670,000.000	Base	102.131944	300,657.57	101.096740	297,610.12	-3,047.45	0.03
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF				2.558500	20 Oct 2060		
	609,043.160	Local	100.000000	609,043.16	99.618050	606,716.92	-2,326.24	0.07
Original Face:	1,150,000.000	Base	100.000000	609,043.16	99.618050	606,716.92	-2,326.24	0.06
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF				2.728500	20 Mar 2061		
	100,392.550	Local	99.989900	100,382.41	100.044110	100,436.83	54.42	0.01
Original Face:	200,000.000	Base	99.989900	100,382.41	100.044110	100,436.83	54.42	0.01
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN				4.572500	16 Apr 2042		
	1,410,316.970	Local	25.391115	358,095.21	20.829260	293,758.59	-64,336.62	0.03
Original Face:	4,700,000.000	Base	25.391115	358,095.21	20.829260	293,758.59	-64,336.62	0.03
38375UQY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H20 FA				2.658500	20 Oct 2064		
	1,776,962.820	Local	100.030716	1,777,508.64	99.824790	1,773,849.40	-3,659.24	0.20
Original Face:	3,000,000.000	Base	100.030716	1,777,508.64	99.824790	1,773,849.40	-3,659.24	0.18
38376XC35	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 GS				4.015250	20 Mar 2039		
	7,254.200	Local	15.529073	1,126.51	3.272100	237.36	-889.15	0.00
Original Face:	176,719.000	Base	15.529073	1,126.51	3.272100	237.36	-889.15	0.00
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS				4.435750	20 Apr 2040		
	33,109.020	Local	36.785414	12,179.29	20.154310	6,672.89	-5,506.40	0.00
Original Face:	300,000.000	Base	36.785414	12,179.29	20.154310	6,672.89	-5,506.40	0.00
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA				4.005750	20 Mar 2042		
	1,742,918.500	Local	23.474685	409,144.62	19.506300	339,978.91	-69,165.71	0.04

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Original Face:	4,800,000.000	Base		23.474685	409,144.62	19.506300	339,978.91	-69,165.71	0.03
38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI					3.500000	20 Feb 2038		
	341,709.050	Local		9.499707	32,461.36	4.811790	16,442.32	-16,019.04	0.00
Original Face:	1,500,000.000	Base		9.499707	32,461.36	4.811790	16,442.32	-16,019.04	0.00
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.691460	16 Mar 2047		
	3,919,614.640	Local		5.684939	222,827.70	3.346950	131,187.54	-91,640.16	0.01
Original Face:	5,680,000.000	Base		5.684939	222,827.70	3.346950	131,187.54	-91,640.16	0.01
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.857820	16 Aug 2054		
	6,140,306.970	Local		6.255745	384,121.97	3.923820	240,934.59	-143,187.38	0.03
Original Face:	9,230,000.000	Base		6.255745	384,121.97	3.923820	240,934.59	-143,187.38	0.02
38379EWA6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 117 SJ					3.555750	20 Aug 2044		
	153,105.750	Local		24.278846	37,172.31	16.871250	25,830.85	-11,341.46	0.00
Original Face:	400,000.000	Base		24.278846	37,172.31	16.871250	25,830.85	-11,341.46	0.00
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.000000	20 Nov 2044		
	761,012.790	Local		54.058939	411,395.44	16.187040	123,185.44	-288,210.00	0.01
Original Face:	3,000,000.000	Base		54.058939	411,395.44	16.187040	123,185.44	-288,210.00	0.01
38380MP88	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 28 AB					3.150000	16 Jun 2060		
	249,705.510	Local		98.452069	245,840.24	102.032000	254,779.53	8,939.29	0.03
Original Face:	250,000.000	Base		98.452069	245,840.24	102.032000	254,779.53	8,939.29	0.03
395383BM3	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IIA2					1.000000	13 Mar 2032		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
404119BQ1	HCA INC SR SECURED 04/25 5.25					5.250000	15 Apr 2025		
	180,000.000	Local		101.457833	182,624.10	111.223593	200,202.47	17,578.37	0.02
		Base		101.457833	182,624.10	111.223593	200,202.47	17,578.37	0.02
404119BT5	HCA INC SR SECURED 06/26 5.25					5.250000	15 Jun 2026		
	30,000.000	Local		100.570567	30,171.17	111.351706	33,405.51	3,234.34	0.00
		Base		100.570567	30,171.17	111.351706	33,405.51	3,234.34	0.00
404119BU2	HCA INC SR SECURED 02/27 4.5					4.500000	15 Feb 2027		
	20,000.000	Local		96.263950	19,252.79	107.218235	21,443.65	2,190.86	0.00

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		Base	96.263950	19,252.79	107.218235	21,443.65	2,190.86	0.00
404119BV0	HCA INC SR SECURED 06/47 5.5				5.500000	15 Jun 2047		
		40,000.000	102.607675	41,043.07	112.428309	44,971.32	3,928.25	0.00
		Base	102.607675	41,043.07	112.428309	44,971.32	3,928.25	0.00
404121AH8	HCA INC COMPANY GUAR 09/26 5.375				5.375000	01 Sep 2026		
		80,000.000	100.000000	80,000.00	109.870000	87,896.00	7,896.00	0.01
		Base	100.000000	80,000.00	109.870000	87,896.00	7,896.00	0.01
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625				5.625000	01 Sep 2028		
		50,000.000	99.771280	49,885.64	111.430000	55,715.00	5,829.36	0.01
		Base	99.771280	49,885.64	111.430000	55,715.00	5,829.36	0.01
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25				4.250000	18 Aug 2025		
		340,000.000	99.475821	338,217.79	105.578439	358,966.69	20,748.90	0.04
		Base	99.475821	338,217.79	105.578439	358,966.69	20,748.90	0.04
404280AV1	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4				3.400000	08 Mar 2021		
		820,000.000	99.930463	819,429.80	101.573534	832,902.98	13,473.18	0.09
		Base	99.930463	819,429.80	101.573534	832,902.98	13,473.18	0.08
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				6.500000	31 Dec 2099		
		300,000.000	100.000000	300,000.00	104.595000	313,785.00	13,785.00	0.03
		Base	100.000000	300,000.00	104.595000	313,785.00	13,785.00	0.03
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR				4.583000	19 Jun 2029		
		1,420,000.000	100.508934	1,427,226.86	110.757273	1,572,753.28	145,526.42	0.17
		Base	100.508934	1,427,226.86	110.757273	1,572,753.28	145,526.42	0.16
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR				3.973000	22 May 2030		
		470,000.000	100.000000	470,000.00	106.769173	501,815.11	31,815.11	0.06
		Base	100.000000	470,000.00	106.769173	501,815.11	31,815.11	0.05
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8				3.800000	15 Nov 2025		
		480,000.000	100.456925	482,193.24	105.922317	508,427.12	26,233.88	0.06
		Base	100.456925	482,193.24	105.922317	508,427.12	26,233.88	0.05
410345AJ1	HANESBRANDS INC COMPANY GUAR 144A 05/24 4.625				4.625000	15 May 2024		
		20,000.000	98.039850	19,607.97	105.250000	21,050.00	1,442.03	0.00

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		Base	98.039850	19,607.97	105.250000	21,050.00	1,442.03	0.00
410345AL6	HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875				4.875000	15 May 2026		
	90,000.000	Local	96.881622	87,193.46	105.650000	95,085.00	7,891.54	0.01
		Base	96.881622	87,193.46	105.650000	95,085.00	7,891.54	0.01
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054				5.054000	27 Apr 2045		
	120,000.000	Local	102.318717	122,782.46	125.470125	150,564.15	27,781.69	0.02
		Base	102.318717	122,782.46	125.470125	150,564.15	27,781.69	0.02
41975AAE2	HAWAII HOTEL TRUST 2019 MAUI HHT 2019 MAUI C 144A				3.677500	15 May 2038		
	2,090,000.000	Local	100.000000	2,090,000.00	100.093390	2,091,951.85	1,951.85	0.23
Original Face:	2,090,000.000	Base	100.000000	2,090,000.00	100.093390	2,091,951.85	1,951.85	0.21
423074AS2	KRAFT HEINZ FOODS CO SECURED 144A 02/25 4.875				4.875000	15 Feb 2025		
	103,000.000	Local	100.786893	103,810.50	102.947690	106,036.12	2,225.62	0.01
		Base	100.786893	103,810.50	102.947690	106,036.12	2,225.62	0.01
432833AD3	HILTON DOMESTIC OPERATIN COMPANY GUAR 05/26 5.125				5.125000	01 May 2026		
	50,000.000	Local	99.514680	49,757.34	105.000000	52,500.00	2,742.66	0.01
		Base	99.514680	49,757.34	105.000000	52,500.00	2,742.66	0.01
432891AH2	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/25 4.625				4.625000	01 Apr 2025		
	10,000.000	Local	98.890200	9,889.02	103.000000	10,300.00	410.98	0.00
		Base	98.890200	9,889.02	103.000000	10,300.00	410.98	0.00
432891AK5	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/27 4.875				4.875000	01 Apr 2027		
	130,000.000	Local	100.000000	130,000.00	105.325000	136,922.50	6,922.50	0.02
		Base	100.000000	130,000.00	105.325000	136,922.50	6,922.50	0.01
43289DAH6	HILTON WORLDWIDE FINANCE LLC 2019 TERM LOAN B					22 Jun 2026		
	132,666.750	Local	100.673809	133,560.67	100.583300	133,440.60	-120.07	0.01
		Base	100.673809	133,560.67	100.583300	133,440.60	-120.07	0.01
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625				4.625000	01 Dec 2042		
	50,000.000	Local	101.431300	50,715.65	111.285838	55,642.92	4,927.27	0.01
		Base	101.431300	50,715.65	111.285838	55,642.92	4,927.27	0.01
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.950000	01 Oct 2044		
	40,000.000	Local	104.695925	41,878.37	116.011848	46,404.74	4,526.37	0.01

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		Base	104.695925	41,878.37	116.011848	46,404.74	4,526.37	0.00
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95				3.950000	15 Mar 2027		
	220,000.000	Local	101.400995	223,082.19	106.135556	233,498.22	10,416.03	0.03
		Base	101.400995	223,082.19	106.135556	233,498.22	10,416.03	0.02
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8				4.800000	15 Mar 2047		
	10,000.000	Local	103.259800	10,325.98	115.078634	11,507.86	1,181.88	0.00
		Base	103.259800	10,325.98	115.078634	11,507.86	1,181.88	0.00
45175AAB7	IHEARTCOMMUNICATIONS INC. EXIT TERM LOAN					01 May 2026		
	209,227.650	Local	100.600513	210,484.09	100.604200	210,491.80	7.71	0.02
		Base	100.600513	210,484.09	100.604200	210,491.80	7.71	0.02
455780BY1	REPUBLIC OF INDONESIA SR UNSECURED 144A 01/47 5.25				5.250000	08 Jan 2047		
	200,000.000	Local	100.979290	201,958.58	122.015273	244,030.55	42,071.97	0.03
		Base	100.979290	201,958.58	122.015273	244,030.55	42,071.97	0.02
455780CD6	REPUBLIC OF INDONESIA SR UNSECURED 01/28 3.5				3.500000	11 Jan 2028		
	260,000.000	Local	99.641408	259,067.66	103.207723	268,340.08	9,272.42	0.03
		Base	99.641408	259,067.66	103.207723	268,340.08	9,272.42	0.03
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35				4.350000	11 Jan 2048		
	590,000.000	Local	95.133134	561,285.49	110.257268	650,517.88	89,232.39	0.07
		Base	95.133134	561,285.49	110.257268	650,517.88	89,232.39	0.07
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7				3.700000	29 Jul 2025		
	100,000.000	Local	101.210590	101,210.59	108.358763	108,358.76	7,148.17	0.01
		Base	101.210590	101,210.59	108.358763	108,358.76	7,148.17	0.01
459200JY8	IBM CORP SR UNSECURED 05/24 3				3.000000	15 May 2024		
	640,000.000	Local	99.644913	637,727.44	103.680647	663,556.14	25,828.70	0.07
		Base	99.644913	637,727.44	103.680647	663,556.14	25,828.70	0.07
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625				8.625000	15 Jan 2022		
	170,000.000	Local	110.246135	187,418.43	113.500900	192,951.53	5,533.10	0.02
		Base	110.246135	187,418.43	113.500900	192,951.53	5,533.10	0.02
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017				5.017000	26 Jun 2024		
	900,000.000	Local	99.812867	898,315.80	102.904043	926,136.39	27,820.59	0.10

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		Base	99.812867	898,315.80	102.904043	926,136.39	27,820.59	0.09
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71				5.710000	15 Jan 2026		
		350,000.000 Local	94.528814	330,850.85	106.242143	371,847.50	40,996.65	0.04
		Base	94.528814	330,850.85	106.242143	371,847.50	40,996.65	0.04
46115HAZ0	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125				3.125000	14 Jul 2022		
		200,000.000 Local	99.910115	199,820.23	100.387610	200,775.22	954.99	0.02
		Base	99.910115	199,820.23	100.387610	200,775.22	954.99	0.02
46115HBC0	INTESA SANPAOLO SPA SR UNSECURED 144A 01/23 3.375				3.375000	12 Jan 2023		
		200,000.000 Local	99.824550	199,649.10	100.826699	201,653.40	2,004.30	0.02
		Base	99.824550	199,649.10	100.826699	201,653.40	2,004.30	0.02
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1					31 Jul 2024		
		238,181.820 Local	99.796206	237,696.42	99.875000	237,884.09	187.67	0.03
		Base	99.796206	237,696.42	99.875000	237,884.09	187.67	0.02
46625HJC5	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35				4.350000	15 Aug 2021		
		150,000.000 Local	102.398980	153,598.47	104.025856	156,038.78	2,440.31	0.02
		Base	102.398980	153,598.47	104.025856	156,038.78	2,440.31	0.02
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.950000	01 Jun 2045		
		450,000.000 Local	100.821587	453,697.14	124.560303	560,521.36	106,824.22	0.06
		Base	100.821587	453,697.14	124.560303	560,521.36	106,824.22	0.06
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25				4.250000	01 Oct 2027		
		200,000.000 Local	104.298695	208,597.39	109.863657	219,727.31	11,129.92	0.02
		Base	104.298695	208,597.39	109.863657	219,727.31	11,129.92	0.02
46625HQJ2	JPMORGAN CHASE + CO SR UNSECURED 03/21 2.55				2.550000	01 Mar 2021		
		70,000.000 Local	99.129557	69,390.69	100.561310	70,392.92	1,002.23	0.01
		Base	99.129557	69,390.69	100.561310	70,392.92	1,002.23	0.01
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS				3.996500	15 Aug 2047		
		250,000.000 Local	102.528524	256,321.31	106.139180	265,347.95	9,026.64	0.03
Original Face:		250,000.000 Base	102.528524	256,321.31	106.139180	265,347.95	9,026.64	0.03
46643NAA3	JP MORGAN REREMIC JPMRR 2014 6 1A1 144A				3.023559	27 Jul 2036		
		515,835.610 Local	96.508647	497,825.97	100.185960	516,794.86	18,968.89	0.06

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WESTERN ASSET MANAGEMENT COMPANY

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Original Face:		1,560,000.000	Base	96.508647	497,825.97	100.185960	516,794.86	18,968.89	0.05
46643NAE5	JP MORGAN REREMIC JPMRR 2014 6 3A1 144A				2.355250	27 Jul 2046			
		280,226.940	Local	96.428405	270,218.37	100.136040	280,608.16	10,389.79	0.03
Original Face:		1,590,000.000	Base	96.428405	270,218.37	100.136040	280,608.16	10,389.79	0.03
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A				5.777500	15 May 2028			
		257,666.040	Local	98.660856	254,215.52	98.038340	252,611.51	-1,604.01	0.03
Original Face:		400,000.000	Base	98.660856	254,215.52	98.038340	252,611.51	-1,604.01	0.03
46647PAM8	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR				3.509000	23 Jan 2029			
		960,000.000	Local	100.000000	960,000.00	105.703867	1,014,757.12	54,757.12	0.11
			Base	100.000000	960,000.00	105.703867	1,014,757.12	54,757.12	0.10
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR				4.203000	23 Jul 2029			
		260,000.000	Local	100.000000	260,000.00	110.829743	288,157.33	28,157.33	0.03
			Base	100.000000	260,000.00	110.829743	288,157.33	28,157.33	0.03
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR				4.452000	05 Dec 2029			
		120,000.000	Local	100.000000	120,000.00	113.042170	135,650.60	15,650.60	0.01
			Base	100.000000	120,000.00	113.042170	135,650.60	15,650.60	0.01
46647PAY2	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR				4.023000	05 Dec 2024			
		580,000.000	Local	100.000000	580,000.00	106.626730	618,435.03	38,435.03	0.07
			Base	100.000000	580,000.00	106.626730	618,435.03	38,435.03	0.06
46649CAA1	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A1 144A				3.500000	25 Oct 2048			
		560,971.600	Local	97.631411	547,684.49	101.896900	571,612.67	23,928.18	0.06
Original Face:		660,000.000	Base	97.631411	547,684.49	101.896900	571,612.67	23,928.18	0.06
46649KAA3	JP MORGAN MORTGAGE TRUST JPMMT 2018 5 A1 144A				3.500000	25 Oct 2048			
		1,505,676.270	Local	98.132702	1,477,560.81	100.975100	1,520,358.12	42,797.31	0.17
Original Face:		1,758,000.000	Base	98.132702	1,477,560.81	100.975100	1,520,358.12	42,797.31	0.15
46649TAA4	JP MORGAN MORTGAGE TRUST JPMMT 2018 3 A1 144A				3.500000	25 Sep 2048			
		1,460,344.180	Local	98.633617	1,440,390.28	101.346900	1,480,013.56	39,623.28	0.16
Original Face:		1,700,000.000	Base	98.633617	1,440,390.28	101.346900	1,480,013.56	39,623.28	0.15
46651JAA1	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2019 BOLT A 144A				3.177500	15 Jul 2034			
		770,000.000	Local	100.000000	770,000.00	99.972690	769,789.71	-210.29	0.08

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Original Face:		770,000.000	Base	100.000000	770,000.00	99.972690	769,789.71	-210.29	0.08
47009YAK3	JAGUAR HLDG CO II 2018 TERM LOAN						18 Aug 2022		
		110,500.410	Local	100.240017	110,765.63	100.075000	110,583.29	-182.34	0.01
			Base	100.240017	110,765.63	100.075000	110,583.29	-182.34	0.01
47077DAC4	JANE STR GROUP LLC TERM LOAN B						25 Aug 2022		
		228,819.150	Local	99.807730	228,379.20	99.750000	228,247.10	-132.10	0.03
			Base	99.807730	228,379.20	99.750000	228,247.10	-132.10	0.02
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625000	03 Mar 2037		
		150,000.000	Local	98.093627	147,140.44	111.476573	167,214.86	20,074.42	0.02
			Base	98.093627	147,140.44	111.476573	167,214.86	20,074.42	0.02
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.500000	01 Feb 2043		
		50,000.000	Local	101.681240	50,840.62	121.092567	60,546.28	9,705.66	0.01
			Base	101.681240	50,840.62	121.092567	60,546.28	9,705.66	0.01
48667QAQ8	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/30 5.375					5.375000	24 Apr 2030		
		200,000.000	Local	100.000000	200,000.00	112.375000	224,750.00	24,750.00	0.02
			Base	100.000000	200,000.00	112.375000	224,750.00	24,750.00	0.02
491798AG9	REPUBLIC OF KENYA SR UNSECURED 144A 02/28 7.25					7.250000	28 Feb 2028		
		200,000.000	Local	100.000000	200,000.00	103.645000	207,290.00	7,290.00	0.02
			Base	100.000000	200,000.00	103.645000	207,290.00	7,290.00	0.02
494550BT2	KINDER MORGAN ENER PART COMPANY GUAR 03/21 3.5					3.500000	01 Mar 2021		
		70,000.000	Local	99.975900	69,983.13	101.511879	71,058.32	1,075.19	0.01
			Base	99.975900	69,983.13	101.511879	71,058.32	1,075.19	0.01
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3					3.000000	01 Jun 2026		
		190,000.000	Local	96.087184	182,565.65	98.938561	187,983.27	5,417.62	0.02
			Base	96.087184	182,565.65	98.938561	187,983.27	5,417.62	0.02
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.950000	15 Jul 2025		
		30,000.000	Local	101.597900	30,479.37	104.672287	31,401.69	922.32	0.00
			Base	101.597900	30,479.37	104.672287	31,401.69	922.32	0.00
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.200000	15 Jul 2045		
		20,000.000	Local	103.334250	20,666.85	105.126626	21,025.33	358.48	0.00

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		Base	103.334250	20,666.85	105.126626	21,025.33	358.48	0.00
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5				3.500000	20 Mar 2027		
	570,000.000	Local	100.159444	570,908.83	107.726000	614,038.20	43,129.37	0.07
		Base	100.159444	570,908.83	107.726000	614,038.20	43,129.37	0.06
50212XAW6	LPL HLDGS INC NEW INCREMENTAL TLB					23 Sep 2024		
	49,620.260	Local	100.000000	49,620.26	100.437500	49,837.35	217.09	0.01
		Base	100.000000	49,620.26	100.437500	49,837.35	217.09	0.01
50346AAA3	LA HIPOTECARIA SA LHPO 2007 1GA A 144A				4.500000	23 Dec 2036		
	141,594.690	Local	92.564580	131,066.53	98.394600	139,321.53	8,255.00	0.02
Original Face:	710,000.000	Base	92.564580	131,066.53	98.394600	139,321.53	8,255.00	0.01
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875				4.875000	01 Nov 2026		
	160,000.000	Local	99.714106	159,542.57	104.750000	167,600.00	8,057.43	0.02
		Base	99.714106	159,542.57	104.750000	167,600.00	8,057.43	0.02
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B					04 Oct 2023		
	113,680.090	Local	100.740130	114,521.47	99.722200	113,364.29	-1,157.18	0.01
		Base	100.740130	114,521.47	99.722200	113,364.29	-1,157.18	0.01
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2				3.200000	08 Aug 2024		
	640,000.000	Local	99.923470	639,510.21	101.853287	651,861.04	12,350.83	0.07
		Base	99.923470	639,510.21	101.853287	651,861.04	12,350.83	0.07
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R					31 Dec 2020		
	311,556.720	Local	26.000001	81,004.75	1.350000	4,206.02	-76,798.73	0.00
		Base	26.000001	81,004.75	1.350000	4,206.02	-76,798.73	0.00
52475FAF0	LEGACY MORTGAGE ASSET TRUST LMAT 2019 GS5 A1 144A				3.200000	25 May 2059		
	1,083,518.310	Local	100.048045	1,084,038.89	100.352040	1,087,332.73	3,293.84	0.12
Original Face:	1,100,000.000	Base	100.048045	1,084,038.89	100.352040	1,087,332.73	3,293.84	0.11
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5				6.500000	19 Jul 2017		
	790,000.000	Local	99.251397	784,086.04	0.001000	7.90	-784,078.14	0.00
		Base	99.251397	784,086.04	0.001000	7.90	-784,078.14	0.00
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5				4.500000	30 Apr 2024		
	80,000.000	Local	100.000000	80,000.00	105.350000	84,280.00	4,280.00	0.01

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		Base	100.000000	80,000.00	105.350000	84,280.00	4,280.00	0.01
526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75				4.750000	29 Nov 2027		
	150,000.000	Local	94.881567	142,322.35	107.250000	160,875.00	18,552.65	0.02
		Base	94.881567	142,322.35	107.250000	160,875.00	18,552.65	0.02
526057CV4	LENNAR CORP COMPANY GUAR 06/27 5				5.000000	15 Jun 2027		
	20,000.000	Local	96.410500	19,282.10	107.000000	21,400.00	2,117.90	0.00
		Base	96.410500	19,282.10	107.000000	21,400.00	2,117.90	0.00
52729KAN6	LEVEL 3 FINANCING INC TRANCHE B 2024					22 Feb 2024		
	680,000.000	Local	99.805663	678,678.51	100.125000	680,850.00	2,171.49	0.08
		Base	99.805663	678,678.51	100.125000	680,850.00	2,171.49	0.07
532457BP2	ELI LILLY + CO SR UNSECURED 05/27 3.1				3.100000	15 May 2027		
	40,000.000	Local	99.972150	39,988.86	105.155493	42,062.20	2,073.34	0.00
		Base	99.972150	39,988.86	105.155493	42,062.20	2,073.34	0.00
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR				3.574000	07 Nov 2028		
	200,000.000	Local	100.000000	200,000.00	102.043906	204,087.81	4,087.81	0.02
		Base	100.000000	200,000.00	102.043906	204,087.81	4,087.81	0.02
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375				4.375000	22 Mar 2028		
	200,000.000	Local	99.691375	199,382.75	108.750480	217,500.96	18,118.21	0.02
		Base	99.691375	199,382.75	108.750480	217,500.96	18,118.21	0.02
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5				4.500000	04 Nov 2024		
	250,000.000	Local	99.680604	249,201.51	104.396405	260,991.01	11,789.50	0.03
		Base	99.680604	249,201.51	104.396405	260,991.01	11,789.50	0.03
53944YAH6	LLOYDS BANKING GROUP PLC SR UNSECURED 03/24 3.9				3.900000	12 Mar 2024		
	200,000.000	Local	99.866975	199,733.95	104.642920	209,285.84	9,551.89	0.02
		Base	99.866975	199,733.95	104.642920	209,285.84	9,551.89	0.02
53947NAA2	LLOYDS BANK PLC COMPANY GUAR 144A 09/20 6.5				6.500000	14 Sep 2020		
	100,000.000	Local	100.189840	100,189.84	103.520811	103,520.81	3,330.97	0.01
		Base	100.189840	100,189.84	103.520811	103,520.81	3,330.97	0.01
539830BG3	LOCKHEED MARTIN CORP SR UNSECURED 01/23 3.1				3.100000	15 Jan 2023		
	40,000.000	Local	100.416250	40,166.50	103.096402	41,238.56	1,072.06	0.00

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		Base	100.416250	40,166.50	103.096402	41,238.56	1,072.06	0.00
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.500000	15 May 2036		
	100,000.000	Local	106.206380	106,206.38	120.087481	120,087.48	13,881.10	0.01
		Base	106.206380	106,206.38	120.087481	120,087.48	13,881.10	0.01
552704AC2	MEG ENERGY CORP COMPANY GUAR 144A 03/24 7				7.000000	31 Mar 2024		
	20,000.000	Local	88.089900	17,617.98	96.500000	19,300.00	1,682.02	0.00
		Base	88.089900	17,617.98	96.500000	19,300.00	1,682.02	0.00
552704AD0	MEG ENERGY CORP SECURED 144A 01/25 6.5				6.500000	15 Jan 2025		
	10,000.000	Local	104.257400	10,425.74	102.000000	10,200.00	-225.74	0.00
		Base	104.257400	10,425.74	102.000000	10,200.00	-225.74	0.00
55303KAC7	MGM GROWTH PPTYS OPER PARTNER 2016 TERM LOAN B					21 Mar 2025		
	298,410.550	Local	100.338430	299,420.46	100.125000	298,783.56	-636.90	0.03
		Base	100.338430	299,420.46	100.125000	298,783.56	-636.90	0.03
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B					07 Jun 2023		
	606,462.790	Local	99.221370	601,740.69	95.000000	576,139.65	-25,601.04	0.06
		Base	99.221370	601,740.69	95.000000	576,139.65	-25,601.04	0.06
55336VAJ9	MPLX LP SR UNSECURED 06/25 4.875				4.875000	01 Jun 2025		
	50,000.000	Local	102.326580	51,163.29	110.010204	55,005.10	3,841.81	0.01
		Base	102.326580	51,163.29	110.010204	55,005.10	3,841.81	0.01
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5				4.500000	15 Apr 2038		
	180,000.000	Local	98.872461	177,970.43	103.656587	186,581.86	8,611.43	0.02
		Base	98.872461	177,970.43	103.656587	186,581.86	8,611.43	0.02
55336VAN0	MPLX LP SR UNSECURED 04/48 4.7				4.700000	15 Apr 2048		
	250,000.000	Local	99.364772	248,411.93	104.371597	260,928.99	12,517.06	0.03
		Base	99.364772	248,411.93	104.371597	260,928.99	12,517.06	0.03
55336VAS9	MPLX LP SR UNSECURED 02/29 4.8				4.800000	15 Feb 2029		
	150,000.000	Local	100.610013	150,915.02	110.395647	165,593.47	14,678.45	0.02
		Base	100.610013	150,915.02	110.395647	165,593.47	14,678.45	0.02
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5				5.500000	15 Feb 2049		
	150,000.000	Local	98.738993	148,108.49	115.971644	173,957.47	25,848.98	0.02

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		Base	98.738993	148,108.49	115.971644	173,957.47	25,848.98	0.02
571676AA3	MARS INC COMPANY GUAR 144A 04/25 2.7				2.700000	01 Apr 2025		
	150,000.000	Local	99.939180	149,908.77	102.608453	153,912.68	4,003.91	0.02
		Base	99.939180	149,908.77	102.608453	153,912.68	4,003.91	0.02
571676AB1	MARS INC COMPANY GUAR 144A 04/30 3.2				3.200000	01 Apr 2030		
	90,000.000	Local	99.716456	89,744.81	105.790767	95,211.69	5,466.88	0.01
		Base	99.716456	89,744.81	105.790767	95,211.69	5,466.88	0.01
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A				2.318380	25 May 2037		
	1,448,805.370	Local	92.857247	1,345,320.78	95.094540	1,377,734.80	32,414.02	0.15
Original Face:	10,140,000.000	Base	92.857247	1,345,320.78	95.094540	1,377,734.80	32,414.02	0.14
57906PAG4	MCAFEE LLC TERM LOAN B 1					30 Sep 2024		
	559,398.240	Local	100.203093	560,534.34	100.160700	560,297.19	-237.15	0.06
		Base	100.203093	560,534.34	100.160700	560,297.19	-237.15	0.06
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7				3.700000	30 Jan 2026		
	320,000.000	Local	100.254875	320,815.60	107.337907	343,481.30	22,665.70	0.04
		Base	100.254875	320,815.60	107.337907	343,481.30	22,665.70	0.03
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.400000	15 Dec 2066		
	760,000.000	Local	103.078371	783,395.62	118.590500	901,287.80	117,892.18	0.10
		Base	103.078371	783,395.62	118.590500	901,287.80	117,892.18	0.09
594088AQ9	MICHAELS STORES INC TERM LOAN					30 Jan 2023		
	148,884.080	Local	100.079747	149,002.81	97.550000	145,236.42	-3,766.39	0.02
		Base	100.079747	149,002.81	97.550000	145,236.42	-3,766.39	0.01
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7				2.700000	12 Feb 2025		
	70,000.000	Local	98.172643	68,720.85	103.675093	72,572.57	3,851.72	0.01
		Base	98.172643	68,720.85	103.675093	72,572.57	3,851.72	0.01
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55				1.550000	08 Aug 2021		
	230,000.000	Local	97.794100	224,926.43	99.581055	229,036.43	4,110.00	0.03
		Base	97.794100	224,926.43	99.581055	229,036.43	4,110.00	0.02
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4				2.400000	08 Aug 2026		
	1,190,000.000	Local	96.791641	1,151,820.53	101.845452	1,211,960.88	60,140.35	0.13

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WESTERN ASSET MANAGEMENT COMPANY  
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		Base	96.791641	1,151,820.53	101.845452	1,211,960.88	60,140.35	0.12
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45				3.450000	08 Aug 2036		
	20,000.000	Local	99.632850	19,926.57	110.541548	22,108.31	2,181.74	0.00
		Base	99.632850	19,926.57	110.541548	22,108.31	2,181.74	0.00
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95				3.950000	08 Aug 2056		
	60,000.000	Local	95.422283	57,253.37	118.440081	71,064.05	13,810.68	0.01
		Base	95.422283	57,253.37	118.440081	71,064.05	13,810.68	0.01
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4				2.400000	06 Feb 2022		
	330,000.000	Local	98.797685	326,032.36	101.396253	334,607.63	8,575.27	0.04
		Base	98.797685	326,032.36	101.396253	334,607.63	8,575.27	0.03
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875				2.875000	06 Feb 2024		
	370,000.000	Local	99.815243	369,316.40	104.172313	385,437.56	16,121.16	0.04
		Base	99.815243	369,316.40	104.172313	385,437.56	16,121.16	0.04
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3				3.300000	06 Feb 2027		
	730,000.000	Local	100.776853	735,671.03	107.877983	787,509.28	51,838.25	0.09
		Base	100.776853	735,671.03	107.877983	787,509.28	51,838.25	0.08
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1				4.100000	06 Feb 2037		
	10,000.000	Local	100.615000	10,061.50	118.598836	11,859.88	1,798.38	0.00
		Base	100.615000	10,061.50	118.598836	11,859.88	1,798.38	0.00
599809CG3	MILL CITY MORTGAGE TRUST MCMLT 2015 1 M3 144A				3.873105	25 Jun 2056		
	1,580,000.000	Local	99.706283	1,575,359.27	106.762550	1,686,848.29	111,489.02	0.19
Original Face:	1,580,000.000	Base	99.706283	1,575,359.27	106.762550	1,686,848.29	111,489.02	0.17
606822AL8	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/22 2.998				2.998000	22 Feb 2022		
	130,000.000	Local	100.317923	130,413.30	101.778802	132,312.44	1,899.14	0.01
		Base	100.317923	130,413.30	101.778802	132,312.44	1,899.14	0.01
60871RAC4	MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5				3.500000	01 May 2022		
	20,000.000	Local	100.063450	20,012.69	102.965834	20,593.17	580.48	0.00
		Base	100.063450	20,012.69	102.965834	20,593.17	580.48	0.00
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR				4.431000	23 Jan 2030		
	110,000.000	Local	100.000000	110,000.00	112.316244	123,547.87	13,547.87	0.01

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		Base	100.000000	110,000.00	112.316244	123,547.87	13,547.87	0.01
61744YAP3	MORGAN STANLEY SR UNSECURED 01/29 VAR				3.772000	24 Jan 2029		
		680,000.000	Local 100.029162	680,198.30	106.877776	726,768.88	46,570.58	0.08
			Base 100.029162	680,198.30	106.877776	726,768.88	46,570.58	0.07
62856RAD7	MYRIAD INTL HLDS COMPANY GUAR 144A 07/27 4.85				4.850000	06 Jul 2027		
		280,000.000	Local 100.000000	280,000.00	110.330600	308,925.68	28,925.68	0.03
			Base 100.000000	280,000.00	110.330600	308,925.68	28,925.68	0.03
63873VAA1	NATIXIS COMMERCIAL MORTGAGE 08/24 1				3.046900	15 Aug 2024		
		990,000.000	Local 102.954780	1,019,252.32	102.184550	1,011,627.05	-7,625.27	0.11
Original Face:		990,000.000	Base 102.954780	1,019,252.32	102.184550	1,011,627.05	-7,625.27	0.10
63873VAC7	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME XA 144A				1.497100	15 Aug 2034		
		7,710,000.000	Local 5.789103	446,339.83	5.776280	445,351.19	-988.64	0.05
Original Face:		7,710,000.000	Base 5.789103	446,339.83	5.776280	445,351.19	-988.64	0.05
63873VAE3	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019 FAME B 144A				3.655000	15 Aug 2034		
		1,140,000.000	Local 102.985062	1,174,029.71	102.197850	1,165,055.49	-8,974.22	0.13
Original Face:		1,140,000.000	Base 102.985062	1,174,029.71	102.197850	1,165,055.49	-8,974.22	0.12
63939FAB6	NAVIENT STUDENT LOAN TRUST NAVSL 2015 1 A2				2.745250	25 Apr 2040		
		478,200.100	Local 99.275370	474,734.92	98.904280	472,960.37	-1,774.55	0.05
Original Face:		560,000.000	Base 99.275370	474,734.92	98.904280	472,960.37	-1,774.55	0.05
63939QAA4	NAVIENT STUDENT LOAN TRUST NAVSL 2016 5A A 144A				3.268380	25 Jun 2065		
		800,596.950	Local 100.889454	807,717.89	100.782620	806,862.58	-855.31	0.09
Original Face:		1,190,000.000	Base 100.889454	807,717.89	100.782620	806,862.58	-855.31	0.08
63940YAB2	NAVIENT STUDENT LOAN TRUST NAVSL 2019 CA A2 144A				3.130000	15 Feb 2068		
		970,000.000	Local 99.951439	969,528.96	102.707930	996,266.92	26,737.96	0.11
Original Face:		970,000.000	Base 99.951439	969,528.96	102.707930	996,266.92	26,737.96	0.10
64828EAB1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019 NQM4 A2 144A				2.644390	25 Sep 2059		
		1,140,000.000	Local 100.000000	1,140,000.00	100.023870	1,140,272.12	272.12	0.13
Original Face:		1,140,000.000	Base 100.000000	1,140,000.00	100.023870	1,140,272.12	272.12	0.12
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A				4.000000	25 Apr 2057		
		909,626.680	Local 102.578143	933,078.16	103.613290	942,494.13	9,415.97	0.10

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Original Face:		1,520,000.000	Base	102.578143		933,078.16	103.613290	942,494.13	9,415.97	0.10
651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 3.85				3.850000	01 Apr 2023				
		185,000.000	Local	101.612032		187,982.26	102.940000	190,439.00	2,456.74	0.02
			Base	101.612032		187,982.26	102.940000	190,439.00	2,456.74	0.02
65336RAW8	NEXSTAR BROADCASTING INC 2019 TERM LOAN B4					18 Sep 2026				
		280,000.000	Local	99.630507		278,965.42	100.458300	281,283.24	2,317.82	0.03
			Base	99.630507		278,965.42	100.458300	281,283.24	2,317.82	0.03
65412JAC7	REPUBLIC OF NIGERIA SR UNSECURED 144A 11/27 6.5				6.500000	28 Nov 2027				
		200,000.000	Local	100.000000		200,000.00	101.068000	202,136.00	2,136.00	0.02
			Base	100.000000		200,000.00	101.068000	202,136.00	2,136.00	0.02
65412JAD5	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/30 7.143				7.143000	23 Feb 2030				
		200,000.000	Local	100.000000		200,000.00	102.250000	204,500.00	4,500.00	0.02
			Base	100.000000		200,000.00	102.250000	204,500.00	4,500.00	0.02
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6				6.000000	01 Mar 2041				
		140,000.000	Local	103.506907		144,909.67	120.732356	169,025.30	24,115.63	0.02
			Base	103.506907		144,909.67	120.732356	169,025.30	24,115.63	0.02
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15				4.150000	15 Dec 2021				
		210,000.000	Local	100.664100		211,394.61	103.883008	218,154.32	6,759.71	0.02
			Base	100.664100		211,394.61	103.883008	218,154.32	6,759.71	0.02
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95				4.950000	15 Aug 2047				
		40,000.000	Local	99.695425		39,878.17	109.146982	43,658.79	3,780.62	0.00
			Base	99.695425		39,878.17	109.146982	43,658.79	3,780.62	0.00
65540XAW7	NOMURA RESECURITIZATION TRUST NMRR 2015 5R 3A1 144A				2.665250	26 Feb 2046				
		423,097.320	Local	97.001999		410,412.86	99.363880	420,405.91	9,993.05	0.05
Original Face:		2,410,000.000	Base	97.001999		410,412.86	99.363880	420,405.91	9,993.05	0.04
666807BM3	NORTHROP GRUMMAN CORP SR UNSECURED 01/25 2.93				2.930000	15 Jan 2025				
		190,000.000	Local	96.033684		182,464.00	103.084319	195,860.21	13,396.21	0.02
			Base	96.033684		182,464.00	103.084319	195,860.21	13,396.21	0.02
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25				3.250000	15 Jan 2028				
		480,000.000	Local	99.955863		479,788.14	104.949739	503,758.75	23,970.61	0.06

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		Base	99.955863	479,788.14	104.949739	503,758.75	23,970.61	0.05
67077MAB4	NUTRIEN LTD SR UNSECURED 03/20 4.875				4.875000	30 Mar 2020		
	10,000.000	Local	100.788600	10,078.86	101.217008	10,121.70	42.84	0.00
		Base	100.788600	10,078.86	101.217008	10,121.70	42.84	0.00
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5				4.500000	22 Oct 2025		
	280,000.000	Local	98.048986	274,537.16	105.000000	294,000.00	19,462.84	0.03
		Base	98.048986	274,537.16	105.000000	294,000.00	19,462.84	0.03
674215AE8	OASIS PETROLEUM INC COMPANY GUAR 01/23 6.875				6.875000	15 Jan 2023		
	20,000.000	Local	97.691750	19,538.35	91.500000	18,300.00	-1,238.35	0.00
		Base	97.691750	19,538.35	91.500000	18,300.00	-1,238.35	0.00
674215AG3	OASIS PETROLEUM INC COMPANY GUAR 03/22 6.875				6.875000	15 Mar 2022		
	10,000.000	Local	100.000000	10,000.00	93.250000	9,325.00	-675.00	0.00
		Base	100.000000	10,000.00	93.250000	9,325.00	-675.00	0.00
674599CC7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125				3.125000	15 Feb 2022		
	100,000.000	Local	99.563110	99,563.11	101.568643	101,568.64	2,005.53	0.01
		Base	99.563110	99,563.11	101.568643	101,568.64	2,005.53	0.01
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4				3.400000	15 Apr 2026		
	180,000.000	Local	99.842733	179,716.92	101.555843	182,800.52	3,083.60	0.02
		Base	99.842733	179,716.92	101.555843	182,800.52	3,083.60	0.02
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4				4.400000	15 Apr 2046		
	70,000.000	Local	99.133357	69,393.35	101.855515	71,298.86	1,905.51	0.01
		Base	99.133357	69,393.35	101.855515	71,298.86	1,905.51	0.01
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1				4.100000	15 Feb 2047		
	300,000.000	Local	99.133693	297,401.08	97.499120	292,497.36	-4,903.72	0.03
		Base	99.133693	297,401.08	97.499120	292,497.36	-4,903.72	0.03
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3				3.000000	15 Feb 2027		
	270,000.000	Local	99.329693	268,190.17	99.209307	267,865.13	-325.04	0.03
		Base	99.329693	268,190.17	99.209307	267,865.13	-325.04	0.03
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2				4.200000	15 Mar 2048		
	30,000.000	Local	97.125133	29,137.54	99.088831	29,726.65	589.11	0.00

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		Base	97.125133	29,137.54	99.088831	29,726.65	589.11	0.00
674599CP8	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/22 2.7				2.700000	15 Aug 2022		
	190,000.000	Local	99.898037	189,806.27	100.930541	191,768.03	1,961.76	0.02
		Base	99.898037	189,806.27	100.930541	191,768.03	1,961.76	0.02
674599CU7	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/21 2.6				2.600000	13 Aug 2021		
	130,000.000	Local	99.918300	129,893.79	100.651355	130,846.76	952.97	0.01
		Base	99.918300	129,893.79	100.651355	130,846.76	952.97	0.01
674599CW3	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/24 2.9				2.900000	15 Aug 2024		
	150,000.000	Local	99.873560	149,810.34	100.748344	151,122.52	1,312.18	0.02
		Base	99.873560	149,810.34	100.748344	151,122.52	1,312.18	0.02
674599CZ6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/21 4.85				4.850000	15 Mar 2021		
	96,000.000	Local	103.121354	98,996.50	103.413000	99,276.48	279.98	0.01
		Base	103.121354	98,996.50	103.413000	99,276.48	279.98	0.01
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95				6.950000	01 Jul 2024		
	670,000.000	Local	117.038785	784,159.86	117.302103	785,924.09	1,764.23	0.09
		Base	117.038785	784,159.86	117.302103	785,924.09	1,764.23	0.08
674599DC6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/26 5.55				5.550000	15 Mar 2026		
	300,000.000	Local	111.674890	335,024.67	112.786708	338,360.12	3,335.45	0.04
		Base	111.674890	335,024.67	112.786708	338,360.12	3,335.45	0.03
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45				6.450000	15 Sep 2036		
	280,000.000	Local	122.870332	344,036.93	123.709310	346,386.07	2,349.14	0.04
		Base	122.870332	344,036.93	123.709310	346,386.07	2,349.14	0.04
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6				6.600000	15 Mar 2046		
	110,000.000	Local	127.966891	140,763.58	130.442735	143,487.01	2,723.43	0.02
		Base	127.966891	140,763.58	130.442735	143,487.01	2,723.43	0.01
68245XAC3	1011778 BC / NEW RED FIN SR SECURED 144A 05/24 4.25				4.250000	15 May 2024		
	100,000.000	Local	99.174150	99,174.15	102.910000	102,910.00	3,735.85	0.01
		Base	99.174150	99,174.15	102.910000	102,910.00	3,735.85	0.01
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2				1.200000	15 Oct 2017		
	0.000	Local	0.000000	259.18	0.000000	0.00	-259.18	0.00

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		Base	0.000000	259.18	0.000000	0.00	-259.18	0.00
694308GT8	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5				3.500000	01 Oct 2020		
		0.000 Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25				5.250000	15 Aug 2022		
		160,000.000 Local	101.575013	162,520.02	105.390000	168,624.00	6,103.98	0.02
		Base	101.575013	162,520.02	105.390000	168,624.00	6,103.98	0.02
70014LAB6	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 02/24 5.5				5.500000	15 Feb 2024		
		40,000.000 Local	100.248275	40,099.31	108.040000	43,216.00	3,116.69	0.00
		Base	100.248275	40,099.31	108.040000	43,216.00	3,116.69	0.00
70014LAC4	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 03/23 4.5				4.500000	15 Mar 2023		
		20,000.000 Local	99.239000	19,847.80	103.480000	20,696.00	848.20	0.00
		Base	99.239000	19,847.80	103.480000	20,696.00	848.20	0.00
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B					19 Aug 2022		
		148,979.810 Local	99.907283	148,841.68	99.041700	147,552.14	-1,289.54	0.02
		Base	99.907283	148,841.68	99.041700	147,552.14	-1,289.54	0.01
70455DAG9	PCI GAMING AUTHORITY TERM LOAN					29 May 2026		
		149,625.000 Local	100.096682	149,769.66	100.400000	150,223.50	453.84	0.02
		Base	100.096682	149,769.66	100.400000	150,223.50	453.84	0.02
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625				6.625000	15 Jun 2035		
		210,000.000 Local	108.183514	227,185.38	97.725000	205,222.50	-21,962.88	0.02
		Base	108.183514	227,185.38	97.725000	205,222.50	-21,962.88	0.02
713448BZ0	PEPSICO INC SR UNSECURED 03/42 4				4.000000	05 Mar 2042		
		50,000.000 Local	92.023740	46,011.87	115.074261	57,537.13	11,525.26	0.01
		Base	92.023740	46,011.87	115.074261	57,537.13	11,525.26	0.01
714264AD0	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45				4.450000	15 Jan 2022		
		340,000.000 Local	101.834541	346,237.44	104.909217	356,691.34	10,453.90	0.04
		Base	101.834541	346,237.44	104.909217	356,691.34	10,453.90	0.04
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625				5.625000	18 Nov 2050		
		240,000.000 Local	112.095908	269,030.18	146.501000	351,602.40	82,572.22	0.04

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		Base	112.095908	269,030.18	146.501000	351,602.40	82,572.22	0.04
71647NAK5	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/44 7.25				7.250000	17 Mar 2044		
	350,000.000	Local	90.775526	317,714.34	119.700000	418,950.00	101,235.66	0.05
		Base	90.775526	317,714.34	119.700000	418,950.00	101,235.66	0.04
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25				6.250000	17 Mar 2024		
	482,000.000	Local	102.266488	492,924.47	112.300000	541,286.00	48,361.53	0.06
		Base	102.266488	492,924.47	112.300000	541,286.00	48,361.53	0.05
71647NAR0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/22 6.125				6.125000	17 Jan 2022		
	79,000.000	Local	100.000000	79,000.00	107.350000	84,806.50	5,806.50	0.01
		Base	100.000000	79,000.00	107.350000	84,806.50	5,806.50	0.01
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375				7.375000	17 Jan 2027		
	240,000.000	Local	100.805946	241,934.27	120.781000	289,874.40	47,940.13	0.03
		Base	100.805946	241,934.27	120.781000	289,874.40	47,940.13	0.03
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299				5.299000	27 Jan 2025		
	1,363,000.000	Local	97.562368	1,329,775.07	109.150000	1,487,714.50	157,939.43	0.16
		Base	97.562368	1,329,775.07	109.150000	1,487,714.50	157,939.43	0.15
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75				5.750000	01 Feb 2029		
	220,000.000	Local	98.269118	216,192.06	110.288000	242,633.60	26,441.54	0.03
		Base	98.269118	216,192.06	110.288000	242,633.60	26,441.54	0.02
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5				5.500000	27 Jun 2044		
	40,000.000	Local	101.745825	40,698.33	85.515000	34,206.00	-6,492.33	0.00
		Base	101.745825	40,698.33	85.515000	34,206.00	-6,492.33	0.00
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375				6.375000	23 Jan 2045		
	300,000.000	Local	99.305087	297,915.26	92.750000	278,250.00	-19,665.26	0.03
		Base	99.305087	297,915.26	92.750000	278,250.00	-19,665.26	0.03
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875				6.875000	04 Aug 2026		
	20,000.000	Local	99.865200	19,973.04	107.500000	21,500.00	1,526.96	0.00
		Base	99.865200	19,973.04	107.500000	21,500.00	1,526.96	0.00
71677HAG0	PETSMART INC CONSENTING TERM LOAN					11 Mar 2022		
	0.000	Local	0.000000	-0.11	0.000000	0.00	0.11	0.00

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		Base	0.000000	-0.11	0.000000	0.00	0.11	0.00
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9				2.900000	15 Nov 2021		
	220,000.000	Local	99.982427	219,961.34	101.586075	223,489.37	3,528.03	0.02
		Base	99.982427	219,961.34	101.586075	223,489.37	3,528.03	0.02
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5				4.500000	20 Mar 2042		
	90,000.000	Local	98.640000	88,776.00	111.011742	99,910.57	11,134.57	0.01
		Base	98.640000	88,776.00	111.011742	99,910.57	11,134.57	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5				2.500000	22 Aug 2022		
	10,000.000	Local	99.157100	9,915.71	100.949903	10,094.99	179.28	0.00
		Base	99.157100	9,915.71	100.949903	10,094.99	179.28	0.00
718172CC1	PHILIP MORRIS INTL INC SR UNSECURED 11/19 1.875				1.875000	01 Nov 2019		
	360,000.000	Local	99.991556	359,969.60	99.979747	359,927.09	-42.51	0.04
		Base	99.991556	359,969.60	99.979747	359,927.09	-42.51	0.04
718172CD9	PHILIP MORRIS INTL INC SR UNSECURED 11/22 2.5				2.500000	02 Nov 2022		
	260,000.000	Local	98.726515	256,688.94	100.892033	262,319.29	5,630.35	0.03
		Base	98.726515	256,688.94	100.892033	262,319.29	5,630.35	0.03
71913BAB8	PHOENIX PARENT HLDGS INC SYN TERM LOAN B 1					05 Mar 2026		
	180,000.000	Local	99.755544	179,559.98	100.156200	180,281.16	721.18	0.02
		Base	99.755544	179,559.98	100.156200	180,281.16	721.18	0.02
73744GAJ1	POST HLDGS INC INCREMENTAL TERM LOAN					24 May 2024		
	0.000	Local	0.000000	109.34	0.000000	0.00	-109.34	0.00
		Base	0.000000	109.34	0.000000	0.00	-109.34	0.00
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75				5.750000	15 Apr 2026		
	130,000.000	Local	101.994354	132,592.66	104.130000	135,369.00	2,776.34	0.01
		Base	101.994354	132,592.66	104.130000	135,369.00	2,776.34	0.01
74727PBA8	STATE OF QATAR SR UNSECURED 144A 03/29 4				4.000000	14 Mar 2029		
	360,000.000	Local	99.664789	358,793.24	110.750000	398,700.00	39,906.76	0.04
		Base	99.664789	358,793.24	110.750000	398,700.00	39,906.76	0.04
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817				4.817000	14 Mar 2049		
	790,000.000	Local	100.000000	790,000.00	123.705600	977,274.24	187,274.24	0.11

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		Base	100.000000	790,000.00	123.705600	977,274.24	187,274.24	0.10
74733VAA8	QEP RESOURCES INC SR UNSECURED 03/21 6.875				6.875000	01 Mar 2021		
	50,000.000	Local	100.849740	50,424.87	99.250000	49,625.00	-799.87	0.01
		Base	100.849740	50,424.87	99.250000	49,625.00	-799.87	0.01
74839XAF6	QUIKRETE HLDGS INC TERM LOAN					15 Nov 2023		
	0.000	Local	0.000000	29.70	0.000000	0.00	-29.70	0.00
		Base	0.000000	29.70	0.000000	0.00	-29.70	0.00
74952PAJ6	RETL RETL 2019 RVP C 144A				4.127500	15 Mar 2036		
	420,000.000	Local	100.000000	420,000.00	100.311820	421,309.64	1,309.64	0.05
Original Face:	420,000.000	Base	100.000000	420,000.00	100.311820	421,309.64	1,309.64	0.04
74966UAP5	RPI FIN TR TERM B 6					27 Mar 2023		
	356,151.400	Local	100.470480	357,827.02	100.453100	357,765.12	-61.90	0.04
		Base	100.470480	357,827.02	100.453100	357,765.12	-61.90	0.04
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875000	15 May 2025		
	150,000.000	Local	99.086353	148,629.53	82.500000	123,750.00	-24,879.53	0.01
		Base	99.086353	148,629.53	82.500000	123,750.00	-24,879.53	0.01
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875				5.875000	01 Jul 2022		
	70,000.000	Local	101.348557	70,943.99	95.750000	67,025.00	-3,918.99	0.01
		Base	101.348557	70,943.99	95.750000	67,025.00	-3,918.99	0.01
75886AAJ7	ENRGY TRANS PT/REG FIN COMPANY GUAR 11/23 4.5				4.500000	01 Nov 2023		
	50,000.000	Local	100.000000	50,000.00	105.884906	52,942.45	2,942.45	0.01
		Base	100.000000	50,000.00	105.884906	52,942.45	2,942.45	0.01
75886AAL2	ENRGY TRANS PT/REG FIN COMPANY GUAR 03/22 5.875				5.875000	01 Mar 2022		
	128,000.000	Local	100.652484	128,835.18	106.951442	136,897.85	8,062.67	0.02
		Base	100.652484	128,835.18	106.951442	136,897.85	8,062.67	0.01
75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B					17 Nov 2025		
	556,770.120	Local	100.218920	557,989.00	100.031200	556,943.83	-1,045.17	0.06
		Base	100.218920	557,989.00	100.031200	556,943.83	-1,045.17	0.06
75951AAB4	RELIANCE STAND LIFE II SR SECURED 144A 01/20 2.5				2.500000	15 Jan 2020		
	60,000.000	Local	99.839933	59,903.96	100.073871	60,044.32	140.36	0.01

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		Base	99.839933	59,903.96	100.073871	60,044.32	140.36	0.01
760759AU4	REPUBLIC SERVICES INC SR UNSECURED 08/24 2.5				2.500000	15 Aug 2024		
	140,000.000	Local	99.844507	139,782.31	101.062164	141,487.03	1,704.72	0.02
		Base	99.844507	139,782.31	101.062164	141,487.03	1,704.72	0.01
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3				6.000000	25 Jul 2037		
	179,030.240	Local	80.563071	144,232.26	61.903660	110,826.27	-33,405.99	0.01
Original Face:	420,000.000	Base	80.563071	144,232.26	61.903660	110,826.27	-33,405.99	0.01
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.850000	15 Aug 2045		
	140,000.000	Local	107.400050	150,360.07	110.657573	154,920.60	4,560.53	0.02
		Base	107.400050	150,360.07	110.657573	154,920.60	4,560.53	0.02
761735AT6	REYNOLDS GRP ISS/REYNOLD SR SECURED 144A 07/23 5.125				5.125000	15 Jul 2023		
	110,000.000	Local	101.348745	111,483.62	102.375000	112,612.50	1,128.88	0.01
		Base	101.348745	111,483.62	102.375000	112,612.50	1,128.88	0.01
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS					05 Feb 2023		
	365,776.910	Local	100.120779	366,218.69	100.078100	366,062.58	-156.11	0.04
		Base	100.120779	366,218.69	100.078100	366,062.58	-156.11	0.04
780097BJ9	ROYAL BK SCOTLND GRP PLC SR UNSECURED 06/24 VAR				4.519000	25 Jun 2024		
	200,000.000	Local	100.000000	200,000.00	105.163443	210,326.89	10,326.89	0.02
		Base	100.000000	200,000.00	105.163443	210,326.89	10,326.89	0.02
780097BK6	ROYAL BK SCOTLND GRP PLC SR UNSECURED 03/25 VAR				4.269000	22 Mar 2025		
	270,000.000	Local	100.000000	270,000.00	104.601140	282,423.08	12,423.08	0.03
		Base	100.000000	270,000.00	104.601140	282,423.08	12,423.08	0.03
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125				5.125000	28 May 2024		
	1,090,000.000	Local	101.282072	1,103,974.58	106.608756	1,162,035.44	58,060.86	0.13
		Base	101.282072	1,103,974.58	106.608756	1,162,035.44	58,060.86	0.12
78013GKN4	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.15				2.150000	26 Oct 2020		
	150,000.000	Local	99.110313	148,665.47	100.177689	150,266.53	1,601.06	0.02
		Base	99.110313	148,665.47	100.177689	150,266.53	1,601.06	0.02
78013XKG2	ROYAL BANK OF CANADA SR UNSECURED 04/21 3.2				3.200000	30 Apr 2021		
	170,000.000	Local	99.961735	169,934.95	101.881049	173,197.78	3,262.83	0.02

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		Base	99.961735	169,934.95	101.881049	173,197.78	3,262.83	0.02
78442GGN0	SLM STUDENT LOAN TRUST SLMA 2003 4 A5E 144A				2.868500	15 Mar 2033		
		270,947.600	Local 99.615959	269,907.05	98.673620	267,353.81	-2,553.24	0.03
Original Face:		680,000.000	Base 99.615959	269,907.05	98.673620	267,353.81	-2,553.24	0.03
78447TAA1	SLM STUDENT LOAN TRUST SLMA 2013 M1 M1 144A				3.500000	28 Oct 2029		
		103,925.450	Local 98.859634	102,740.32	99.318810	103,217.52	477.20	0.01
Original Face:		910,000.000	Base 98.859634	102,740.32	99.318810	103,217.52	477.20	0.01
79466LAE4	SALESFORCE.COM INC SR UNSECURED 04/23 3.25				3.250000	11 Apr 2023		
		170,000.000	Local 99.956676	169,926.35	104.319321	177,342.85	7,416.50	0.02
			Base 99.956676	169,926.35	104.319321	177,342.85	7,416.50	0.02
79466LAF1	SALESFORCE.COM INC SR UNSECURED 04/28 3.7				3.700000	11 Apr 2028		
		150,000.000	Local 99.645360	149,468.04	109.760094	164,640.14	15,172.10	0.02
			Base 99.645360	149,468.04	109.760094	164,640.14	15,172.10	0.02
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4				5.400000	08 Aug 2028		
		200,000.000	Local 102.870175	205,740.35	112.628000	225,256.00	19,515.65	0.02
			Base 102.870175	205,740.35	112.628000	225,256.00	19,515.65	0.02
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025		
		360,000.000	Local 99.925222	359,730.80	109.792000	395,251.20	35,520.40	0.04
			Base 99.925222	359,730.80	109.792000	395,251.20	35,520.40	0.04
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625				5.625000	15 Sep 2045		
		260,000.000	Local 105.214950	273,558.87	115.157091	299,408.44	25,849.57	0.03
			Base 105.214950	273,558.87	115.157091	299,408.44	25,849.57	0.03
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5				4.500000	17 Jul 2025		
		40,000.000	Local 100.784400	40,313.76	107.280948	42,912.38	2,598.62	0.00
			Base 100.784400	40,313.76	107.280948	42,912.38	2,598.62	0.00
80283LAN3	SANTANDER UK PLC SR UNSECURED 03/20 2.375				2.375000	16 Mar 2020		
		90,000.000	Local 99.666078	89,699.47	100.075173	90,067.66	368.19	0.01
			Base 99.666078	89,699.47	100.075173	90,067.66	368.19	0.01
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5					14 Aug 2024		
		593,026.360	Local 100.301573	594,814.77	99.053600	587,413.96	-7,400.81	0.06

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		Base	100.301573	594,814.77	99.053600	587,413.96	-7,400.81	0.06
81760HAE2	SERVICEMASTER CO LLC TERM LOAN B					08 Nov 2023		
	15,714.790	Local	100.408405	15,778.97	100.500000	15,793.36	14.39	0.00
		Base	100.408405	15,778.97	100.500000	15,793.36	14.39	0.00
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375				6.375000	15 Dec 2038		
	160,000.000	Local	121.702631	194,724.21	146.174739	233,879.58	39,155.37	0.03
		Base	121.702631	194,724.21	146.174739	233,879.58	39,155.37	0.02
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55				4.550000	12 Aug 2043		
	90,000.000	Local	104.907522	94,416.77	122.960498	110,664.45	16,247.68	0.01
		Base	104.907522	94,416.77	122.960498	110,664.45	16,247.68	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375000	11 May 2045		
	410,000.000	Local	100.735502	413,015.56	120.836701	495,430.47	82,414.91	0.05
		Base	100.735502	413,015.56	120.836701	495,430.47	82,414.91	0.05
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75				3.750000	12 Sep 2046		
	20,000.000	Local	92.582300	18,516.46	110.909119	22,181.82	3,665.36	0.00
		Base	92.582300	18,516.46	110.909119	22,181.82	3,665.36	0.00
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375				4.375000	10 Apr 2024		
	200,000.000	Local	101.877080	203,754.16	107.819208	215,638.42	11,884.26	0.02
		Base	101.877080	203,754.16	107.819208	215,638.42	11,884.26	0.02
83162CB51	SMALL BUSINESS ADMINISTRATION SBAP 2019 20D 1				2.980000	01 Apr 2039		
	170,000.000	Local	100.000000	170,000.00	103.671260	176,241.14	6,241.14	0.02
Original Face:	170,000.000	Base	100.000000	170,000.00	103.671260	176,241.14	6,241.14	0.02
83162CC68	SMALL BUSINESS ADMINISTRATION SBAP 2019 25G 1				2.690000	01 Jul 2044		
	160,000.000	Local	100.000000	160,000.00	103.583950	165,734.32	5,734.32	0.02
Original Face:	160,000.000	Base	100.000000	160,000.00	103.583950	165,734.32	5,734.32	0.02
831641FL4	SMALL BUSINESS ADMINISTRATION SBIC 2018 10B 1				3.548000	10 Sep 2028		
	115,657.110	Local	100.000000	115,657.11	105.489300	122,005.88	6,348.77	0.01
Original Face:	130,000.000	Base	100.000000	115,657.11	105.489300	122,005.88	6,348.77	0.01
831641FM2	SMALL BUSINESS ADMINISTRATION SBIC 2019 10A 1				3.113000	10 Mar 2029		
	385,820.760	Local	100.000000	385,820.76	103.240000	398,321.35	12,500.59	0.04

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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	
Original Face:		390,000.000	Base	100.000000	385,820.76	103.240000	398,321.35	12,500.59	0.04
83401AAB4	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2018 D A2FX 144A					3.600000	25 Feb 2048		
		410,000.000	Local	102.130178	418,733.73	104.652100	429,073.61	10,339.88	0.05
Original Face:		410,000.000	Base	102.130178	418,733.73	104.652100	429,073.61	10,339.88	0.04
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.250000	08 Nov 2042		
		500,000.000	Local	98.280160	491,400.80	112.662345	563,311.73	71,910.93	0.06
			Base	98.280160	491,400.80	112.662345	563,311.73	71,910.93	0.06
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.000000	01 Mar 2032		
		140,000.000	Local	112.927064	158,097.89	140.771054	197,079.48	38,981.59	0.02
			Base	112.927064	158,097.89	140.771054	197,079.48	38,981.59	0.02
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75					5.750000	15 Jul 2025		
		60,000.000	Local	102.370450	61,422.27	104.349000	62,609.40	1,187.13	0.01
			Base	102.370450	61,422.27	104.349000	62,609.40	1,187.13	0.01
84762LAV7	SPECTRUM BRANDS INC COMPANY GUAR 144A 10/29 5					5.000000	01 Oct 2029		
		10,000.000	Local	101.248100	10,124.81	101.750000	10,175.00	50.19	0.00
			Base	101.248100	10,124.81	101.750000	10,175.00	50.19	0.00
85207UAE5	SPRINT CORP COMPANY GUAR 09/21 7.25					7.250000	15 Sep 2021		
		130,000.000	Local	104.464400	135,803.72	106.710000	138,723.00	2,919.28	0.02
			Base	104.464400	135,803.72	106.710000	138,723.00	2,919.28	0.01
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625					7.625000	15 Feb 2025		
		90,000.000	Local	94.503133	85,052.82	110.000000	99,000.00	13,947.18	0.01
			Base	94.503133	85,052.82	110.000000	99,000.00	13,947.18	0.01
85208EAB6	SPRINT COMMUNICATIONS INC TERM LOAN B						02 Feb 2024		
		11,609.950	Local	100.354610	11,651.12	99.175000	11,514.17	-136.95	0.00
			Base	100.354610	11,651.12	99.175000	11,514.17	-136.95	0.00
85208NAA8	SPRINT SPECTRUM / SPEC I SR SECURED 144A 03/23 3.36					3.360000	20 Mar 2023		
		100,000.000	Local	99.822150	99,822.15	100.375000	100,375.00	552.85	0.01
			Base	99.822150	99,822.15	100.375000	100,375.00	552.85	0.01
85208NAD2	SPRINT SPECTRUM / SPEC I SR SECURED 144A 09/29 4.738					4.738000	20 Sep 2029		
		270,000.000	Local	100.000000	270,000.00	106.301000	287,012.70	17,012.70	0.03

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Original Face:		210,000.000	Base	100.000000	270,000.00	106.301000	287,012.70	17,012.70	0.03
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4				4.000000	22 Jan 2024			
		650,000.000	Local	102.173935	664,130.58	108.289000	703,878.50	39,747.92	0.08
			Base	102.173935	664,130.58	108.289000	703,878.50	39,747.92	0.07
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1				2.738380	25 Sep 2035			
		909,329.700	Local	94.021881	854,968.89	99.813020	907,629.44	52,660.55	0.10
Original Face:		1,370,000.000	Base	94.021881	854,968.89	99.813020	907,629.44	52,660.55	0.09
86562MAE0	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058				2.058000	14 Jul 2021			
		160,000.000	Local	98.731281	157,970.05	99.700806	159,521.29	1,551.24	0.02
			Base	98.731281	157,970.05	99.700806	159,521.29	1,551.24	0.02
86960BAT9	SVENSKA HANDELSBANKEN AB COMPANY GUAR 05/21 3.35				3.350000	24 May 2021			
		250,000.000	Local	99.936596	249,841.49	102.096091	255,240.23	5,398.74	0.03
			Base	99.936596	249,841.49	102.096091	255,240.23	5,398.74	0.03
87164KAE4	SYNGENTA FINANCE NV COMPANY GUAR 144A 04/21 3.933				3.933000	23 Apr 2021			
		250,000.000	Local	100.000000	250,000.00	101.831842	254,579.61	4,579.61	0.03
			Base	100.000000	250,000.00	101.831842	254,579.61	4,579.61	0.03
87256FAB0	TKC HLDGS INC FIRST LIEN					01 Feb 2023			
		69,638.720	Local	99.128473	69,031.80	98.083300	68,303.95	-727.85	0.01
			Base	99.128473	69,031.80	98.083300	68,303.95	-727.85	0.01
87612BAP7	TARGA RESOURCES PARTNERS COMPANY GUAR 11/23 4.25				4.250000	15 Nov 2023			
		60,000.000	Local	97.565833	58,539.50	100.750000	60,450.00	1,910.50	0.01
			Base	97.565833	58,539.50	100.750000	60,450.00	1,910.50	0.01
87612BBJ0	TARGA RESOURCES PARTNERS COMPANY GUAR 04/26 5.875				5.875000	15 Apr 2026			
		50,000.000	Local	102.520980	51,260.49	105.970000	52,985.00	1,724.51	0.01
			Base	102.520980	51,260.49	105.970000	52,985.00	1,724.51	0.01
87612BBK7	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 07/27 6.5				6.500000	15 Jul 2027			
		70,000.000	Local	100.000000	70,000.00	109.109000	76,376.30	6,376.30	0.01
			Base	100.000000	70,000.00	109.109000	76,376.30	6,376.30	0.01
87612BBM3	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 01/29 6.875				6.875000	15 Jan 2029			
		40,000.000	Local	100.000000	40,000.00	109.257000	43,702.80	3,702.80	0.00

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		Base	100.000000	40,000.00	109.257000	43,702.80	3,702.80	0.00
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85				6.850000	16 Dec 2039		
		16,000.000 Local	102.709313	16,433.49	147.803152	23,648.50	7,215.01	0.00
		Base	102.709313	16,433.49	147.803152	23,648.50	7,215.01	0.00
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6				6.000000	15 Aug 2040		
		10,000.000 Local	102.857300	10,285.73	108.173220	10,817.32	531.59	0.00
		Base	102.857300	10,285.73	108.173220	10,817.32	531.59	0.00
87927YAA0	TELECOM ITALIA SPA SR UNSECURED 144A 05/24 5.303				5.303000	30 May 2024		
		200,000.000 Local	100.311385	200,622.77	107.845000	215,690.00	15,067.23	0.02
		Base	100.311385	200,622.77	107.845000	215,690.00	15,067.23	0.02
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213000	08 Mar 2047		
		150,000.000 Local	103.260220	154,890.33	116.320945	174,481.42	19,591.09	0.02
		Base	103.260220	154,890.33	116.320945	174,481.42	19,591.09	0.02
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65				3.650000	10 Nov 2021		
		130,000.000 Local	98.145523	127,589.18	92.500000	120,250.00	-7,339.18	0.01
		Base	98.145523	127,589.18	92.500000	120,250.00	-7,339.18	0.01
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95				2.950000	18 Dec 2022		
		20,000.000 Local	90.682600	18,136.52	85.750000	17,150.00	-986.52	0.00
		Base	90.682600	18,136.52	85.750000	17,150.00	-986.52	0.00
88166JAA1	TEVA PHARM FIN IV BV COMPANY GUAR 11/21 3.65				3.650000	10 Nov 2021		
		30,000.000 Local	98.126600	29,437.98	92.250000	27,675.00	-1,762.98	0.00
		Base	98.126600	29,437.98	92.250000	27,675.00	-1,762.98	0.00
88167AAB7	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/19 1.7				1.700000	19 Jul 2019		
		0.000 Local	0.000000	1,130.80	0.000000	0.00	-1,130.80	0.00
		Base	0.000000	1,130.80	0.000000	0.00	-1,130.80	0.00
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2				2.200000	21 Jul 2021		
		570,000.000 Local	96.274253	548,763.24	91.500000	521,550.00	-27,213.24	0.06
		Base	96.274253	548,763.24	91.500000	521,550.00	-27,213.24	0.05
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8				2.800000	21 Jul 2023		
		190,000.000 Local	88.984742	169,071.01	80.750000	153,425.00	-15,646.01	0.02

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		Base	88.984742	169,071.01	80.750000	153,425.00	-15,646.01	0.02	
88327HAA1	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL A 144A				2.792130	11 Nov 2034			
		421,241.740	Local	99.943652	421,004.38	99.983110	421,170.59	166.21	0.05
Original Face:		520,000.000	Base	99.943652	421,004.38	99.983110	421,170.59	166.21	0.04
88579YBJ9	3M COMPANY SR UNSECURED 08/29 2.375				2.375000	26 Aug 2029			
		160,000.000	Local	99.312525	158,900.04	99.466151	159,145.84	245.80	0.02
			Base	99.312525	158,900.04	99.466151	159,145.84	245.80	0.02
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375				8.375000	15 Jul 2033			
		330,000.000	Local	117.663145	388,288.38	138.318958	456,452.56	68,164.18	0.05
			Base	117.663145	388,288.38	138.318958	456,452.56	68,164.18	0.05
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3				7.300000	01 Jul 2038			
		260,000.000	Local	119.378858	310,385.03	126.469457	328,820.59	18,435.56	0.04
			Base	119.378858	310,385.03	126.469457	328,820.59	18,435.56	0.03
88732JAW8	TIME WARNER CABLE LLC SR SECURED 02/20 5				5.000000	01 Feb 2020			
		10,000.000	Local	100.859500	10,085.95	100.808393	10,080.84	-5.11	0.00
			Base	100.859500	10,085.95	100.808393	10,080.84	-5.11	0.00
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875				5.875000	15 Nov 2040			
		30,000.000	Local	112.153133	33,645.94	111.838393	33,551.52	-94.42	0.00
			Base	112.153133	33,645.94	111.838393	33,551.52	-94.42	0.00
88947EAN0	TOLL BROS FINANCE CORP COMPANY GUAR 04/23 4.375				4.375000	15 Apr 2023			
		70,000.000	Local	99.909886	69,936.92	104.750000	73,325.00	3,388.08	0.01
			Base	99.909886	69,936.92	104.750000	73,325.00	3,388.08	0.01
89114QBZ0	TORONTO DOMINION BANK SR UNSECURED 06/21 3.25				3.250000	11 Jun 2021			
		210,000.000	Local	99.974043	209,945.49	102.101617	214,413.40	4,467.91	0.02
			Base	99.974043	209,945.49	102.101617	214,413.40	4,467.91	0.02
89334GAU8	TRANS UNION LLC TERM LOAN B 3					10 Apr 2023			
		82,828.920	Local	100.093651	82,906.49	100.265600	83,048.91	142.42	0.01
			Base	100.093651	82,906.49	100.265600	83,048.91	142.42	0.01
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85				7.850000	01 Feb 2026			
		320,000.000	Local	113.098228	361,914.33	126.839831	405,887.46	43,973.13	0.04

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		Base	113.098228	361,914.33	126.839831	405,887.46	43,973.13	0.04
90266UAF0	UFC HOLDINGS, LLC TERM LOAN					29 Apr 2026		
		99,487.180 Local	99.988401	99,475.64	100.250000	99,735.90	260.26	0.01
		Base	99.988401	99,475.64	100.250000	99,735.90	260.26	0.01
90276EAE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C1 A4				3.460000	15 Jun 2050		
		100,000.000 Local	102.784980	102,784.98	106.894440	106,894.44	4,109.46	0.01
Original Face:		100,000.000 Base	102.784980	102,784.98	106.894440	106,894.44	4,109.46	0.01
90276RBE7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017 C4 A4				3.563000	15 Oct 2050		
		820,000.000 Local	102.818144	843,108.78	107.695200	883,100.64	39,991.86	0.10
Original Face:		820,000.000 Base	102.818144	843,108.78	107.695200	883,100.64	39,991.86	0.09
90320MAA3	UPCB FINANCE IV LTD SR SECURED 144A 01/25 5.375				5.375000	15 Jan 2025		
		200,000.000 Local	98.090275	196,180.55	102.750000	205,500.00	9,319.45	0.02
		Base	98.090275	196,180.55	102.750000	205,500.00	9,319.45	0.02
90331HNP4	US BANK NA CINCINNATI SR UNSECURED 04/21 3.15				3.150000	26 Apr 2021		
		250,000.000 Local	99.996792	249,991.98	101.632890	254,082.23	4,090.25	0.03
		Base	99.996792	249,991.98	101.632890	254,082.23	4,090.25	0.03
90351DAB3	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125				4.125000	24 Sep 2025		
		240,000.000 Local	99.879092	239,709.82	108.036757	259,288.22	19,578.40	0.03
		Base	99.879092	239,709.82	108.036757	259,288.22	19,578.40	0.03
90352JAA1	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 05/23 3.491				3.491000	23 May 2023		
		340,000.000 Local	99.998182	339,993.82	102.650457	349,011.55	9,017.73	0.04
		Base	99.998182	339,993.82	102.650457	349,011.55	9,017.73	0.04
90352JAC7	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 03/28 4.253				4.253000	23 Mar 2028		
		590,000.000 Local	99.546253	587,322.89	109.076948	643,553.99	56,231.10	0.07
		Base	99.546253	587,322.89	109.076948	643,553.99	56,231.10	0.07
90352JAF0	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 12/99 VAR				7.000000	31 Dec 2099		
		650,000.000 Local	100.000000	650,000.00	106.200000	690,300.00	40,300.00	0.08
		Base	100.000000	650,000.00	106.200000	690,300.00	40,300.00	0.07
904678AJ8	UNICREDIT SPA SR UNSECURED 144A 01/22 6.572				6.572000	14 Jan 2022		
		400,000.000 Local	100.000000	400,000.00	107.267257	429,069.03	29,069.03	0.05

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		Base	100.000000	400,000.00	107.267257	429,069.03	29,069.03	0.04
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75				3.750000	15 Jul 2025		
	120,000.000	Local	100.017392	120,020.87	107.697634	129,237.16	9,216.29	0.01
		Base	100.017392	120,020.87	107.697634	129,237.16	9,216.29	0.01
907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5				4.500000	10 Sep 2048		
	270,000.000	Local	101.844211	274,979.37	119.323664	322,173.89	47,194.52	0.04
		Base	101.844211	274,979.37	119.323664	322,173.89	47,194.52	0.03
907818EY0	UNION PACIFIC CORP SR UNSECURED 09/28 3.95				3.950000	10 Sep 2028		
	250,000.000	Local	99.934716	249,836.79	110.311050	275,777.63	25,940.84	0.03
		Base	99.934716	249,836.79	110.311050	275,777.63	25,940.84	0.03
90969QAA0	UBM PLC SR UNSECURED 144A 11/20 5.75				5.750000	03 Nov 2020		
	100,000.000	Local	99.715400	99,715.40	103.100833	103,100.83	3,385.43	0.01
		Base	99.715400	99,715.40	103.100833	103,100.83	3,385.43	0.01
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35				4.350000	15 Jan 2047		
	660,000.000	Local	85.515109	564,399.72	103.148000	680,776.80	116,377.08	0.08
		Base	85.515109	564,399.72	103.148000	680,776.80	116,377.08	0.07
91087BAD2	UNITED MEXICAN STATES SR UNSECURED 02/48 4.6				4.600000	10 Feb 2048		
	340,000.000	Local	89.539288	304,433.58	106.876000	363,378.40	58,944.82	0.04
		Base	89.539288	304,433.58	106.876000	363,378.40	58,944.82	0.04
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875				4.875000	15 Jan 2028		
	100,000.000	Local	95.137490	95,137.49	104.000000	104,000.00	8,862.51	0.01
		Base	95.137490	95,137.49	104.000000	104,000.00	8,862.51	0.01
911365BK9	UNITED RENTALS NORTH AM COMPANY GUAR 12/26 6.5				6.500000	15 Dec 2026		
	50,000.000	Local	100.000000	50,000.00	108.950000	54,475.00	4,475.00	0.01
		Base	100.000000	50,000.00	108.950000	54,475.00	4,475.00	0.01
911365BL7	UNITED RENTALS NORTH AM COMPANY GUAR 01/30 5.25				5.250000	15 Jan 2030		
	130,000.000	Local	100.000000	130,000.00	104.813000	136,256.90	6,256.90	0.02
		Base	100.000000	130,000.00	104.813000	136,256.90	6,256.90	0.01
912810QF8	TSY INFL IX N/B 02/40 2.125				2.125000	15 Feb 2040		
	712,200.000	Local	120.710591	859,700.83	132.319801	942,381.62	82,680.79	0.10

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



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	600,000.000	Base		120.710591	859,700.83	132.319801	942,381.62	82,680.79	0.10
912810QP6	TSY INFL IX N/B 02/41 2.125					2.125000	15 Feb 2041		
	281,169.600	Local		117.148774	329,386.74	133.504489	375,374.04	45,987.30	0.04
Original Face:	240,000.000	Base		117.148774	329,386.74	133.504489	375,374.04	45,987.30	0.04
912810QV3	TSY INFL IX N/B 02/42 0.75					0.750000	15 Feb 2042		
	919,674.000	Local		95.798185	881,031.00	105.113131	966,698.14	85,667.14	0.11
Original Face:	810,000.000	Base		95.798185	881,031.00	105.113131	966,698.14	85,667.14	0.10
912810RD2	US TREASURY N/B 11/43 3.75					3.750000	15 Nov 2043		
	480,000.000	Local		131.772633	632,508.64	131.535156	631,368.75	-1,139.89	0.07
		Base		131.772633	632,508.64	131.535156	631,368.75	-1,139.89	0.06
912810RE0	US TREASURY N/B 02/44 3.625					3.625000	15 Feb 2044		
	1,690,000.000	Local		128.973343	2,179,649.50	129.273438	2,184,721.10	5,071.60	0.24
		Base		128.973343	2,179,649.50	129.273438	2,184,721.10	5,071.60	0.22
912810RF7	TSY INFL IX N/B 02/44 1.375					1.375000	15 Feb 2044		
	1,100,820.000	Local		104.816310	1,153,838.90	119.087160	1,310,935.27	157,096.37	0.14
Original Face:	1,000,000.000	Base		104.816310	1,153,838.90	119.087160	1,310,935.27	157,096.37	0.13
912810RNO	US TREASURY N/B 08/45 2.875					2.875000	15 Aug 2045		
	6,730,000.000	Local		97.816447	6,583,046.89	115.230469	7,755,010.56	1,171,963.67	0.85
		Base		97.816447	6,583,046.89	115.230469	7,755,010.56	1,171,963.67	0.78
912810RR1	TSY INFL IX N/B 02/46 1					1.000000	15 Feb 2046		
	974,493.000	Local		102.235753	996,280.26	110.674071	1,078,511.07	82,230.81	0.12
Original Face:	900,000.000	Base		102.235753	996,280.26	110.674071	1,078,511.07	82,230.81	0.11
912810RY6	US TREASURY N/B 08/47 2.75					2.750000	15 Aug 2047		
	5,030,000.000	Local		97.695335	4,914,075.36	113.187500	5,693,331.25	779,255.89	0.63
		Base		97.695335	4,914,075.36	113.187500	5,693,331.25	779,255.89	0.58
912810RZ3	US TREASURY N/B 11/47 2.75					2.750000	15 Nov 2047		
	3,570,000.000	Local		98.099783	3,502,162.24	113.261719	4,043,443.37	541,281.13	0.45
		Base		98.099783	3,502,162.24	113.261719	4,043,443.37	541,281.13	0.41
912810SA7	US TREASURY N/B 02/48 3					3.000000	15 Feb 2048		
	3,470,000.000	Local		99.042112	3,436,761.30	118.730469	4,119,947.27	683,185.97	0.45

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		Base	99.042112	3,436,761.30	118.730469	4,119,947.27	683,185.97	0.42
912810SC3	US TREASURY N/B 05/48 3.125				3.125000	15 May 2048		
	5,340,000.000	Local	111.494752	5,953,819.76	121.546875	6,490,603.13	536,783.37	0.72
		Base	111.494752	5,953,819.76	121.546875	6,490,603.13	536,783.37	0.66
912810SD1	US TREASURY N/B 08/48 3				3.000000	15 Aug 2048		
	3,367,000.000	Local	97.880176	3,295,625.51	118.921875	4,004,099.53	708,474.02	0.44
		Base	97.880176	3,295,625.51	118.921875	4,004,099.53	708,474.02	0.40
912810SF6	US TREASURY N/B 02/49 3				3.000000	15 Feb 2049		
	130,000.000	Local	108.717323	141,332.52	119.230469	154,999.61	13,667.09	0.02
		Base	108.717323	141,332.52	119.230469	154,999.61	13,667.09	0.02
912810SG4	TSY INFL IX N/B 02/49 1				1.000000	15 Feb 2049		
	3,833,545.600	Local	100.063280	3,835,971.45	112.219169	4,301,973.02	466,001.57	0.47
Original Face:	3,760,000.000	Base	100.063280	3,835,971.45	112.219169	4,301,973.02	466,001.57	0.43
912810SH2	US TREASURY N/B 05/49 2.875				2.875000	15 May 2049		
	900,000.000	Local	104.342164	939,079.48	116.628906	1,049,660.15	110,580.67	0.12
		Base	104.342164	939,079.48	116.628906	1,049,660.15	110,580.67	0.11
912810SJ8	US TREASURY N/B 08/49 2.25				2.250000	15 Aug 2049		
	2,020,000.000	Local	99.566044	2,011,234.09	102.847656	2,077,522.65	66,288.56	0.23
		Base	99.566044	2,011,234.09	102.847656	2,077,522.65	66,288.56	0.21
9128283F5	US TREASURY N/B 11/27 2.25				2.375000	15 Nov 2027		
	0.000	Local	0.000000	-18.40	0.000000	0.00	18.40	0.00
		Base	0.000000	-18.40	0.000000	0.00	18.40	0.00
9128284N7	US TREASURY N/B 05/28 2.875				2.875000	15 May 2028		
	2,640,000.000	Local	99.537186	2,627,781.72	109.757812	2,897,606.24	269,824.52	0.32
		Base	99.537186	2,627,781.72	109.757812	2,897,606.24	269,824.52	0.29
9128284Z0	US TREASURY N/B 08/25 2.75				2.750000	31 Aug 2025		
	1,430,000.000	Local	99.491642	1,422,730.48	106.429688	1,521,944.54	99,214.06	0.17
		Base	99.491642	1,422,730.48	106.429688	1,521,944.54	99,214.06	0.15
9128285D8	US TREASURY N/B 09/23 2.875				2.875000	30 Sep 2023		
	150,000.000	Local	99.462700	149,194.05	105.023438	157,535.16	8,341.11	0.02

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		Base	99.462700	149,194.05	105.023438	157,535.16	8,341.11	0.02
9128286U9	US TREASURY N/B 05/22 2.125				2.125000	15 May 2022		
	10,000.000	Local	100.850200	10,085.02	101.308594	10,130.86	45.84	0.00
		Base	100.850200	10,085.02	101.308594	10,130.86	45.84	0.00
912828K74	US TREASURY N/B 08/25 2				2.000000	15 Aug 2025		
	150,000.000	Local	95.753547	143,630.32	102.218750	153,328.13	9,697.81	0.02
		Base	95.753547	143,630.32	102.218750	153,328.13	9,697.81	0.02
912828X47	US TREASURY N/B 04/22 1.875				1.875000	30 Apr 2022		
	40,000.000	Local	99.107575	39,643.03	100.675781	40,270.31	627.28	0.00
		Base	99.107575	39,643.03	100.675781	40,270.31	627.28	0.00
912828XZ8	US TREASURY N/B 06/25 2.75				2.750000	30 Jun 2025		
	4,441,000.000	Local	99.688748	4,427,177.28	106.277344	4,719,776.85	292,599.57	0.52
		Base	99.688748	4,427,177.28	106.277344	4,719,776.85	292,599.57	0.48
912828YB0	US TREASURY N/B 08/29 1.625				1.625000	15 Aug 2029		
	190,000.000	Local	99.079953	188,251.91	99.539062	189,124.22	872.31	0.02
		Base	99.079953	188,251.91	99.539062	189,124.22	872.31	0.02
912828YD6	US TREASURY N/B 08/26 1.375				1.375000	31 Aug 2026		
	1,960,000.000	Local	99.253551	1,945,369.60	98.394531	1,928,532.81	-16,836.79	0.21
		Base	99.253551	1,945,369.60	98.394531	1,928,532.81	-16,836.79	0.19
912828YG9	US TREASURY N/B 09/26 1.625				1.625000	30 Sep 2026		
	3,660,000.000	Local	99.947304	3,658,071.34	100.023438	3,660,857.83	2,786.49	0.40
		Base	99.947304	3,658,071.34	100.023438	3,660,857.83	2,786.49	0.37
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5				4.500000	01 Jun 2042		
	170,000.000	Local	102.031835	173,454.12	119.754722	203,583.03	30,128.91	0.02
		Base	102.031835	173,454.12	119.754722	203,583.03	30,128.91	0.02
913017CY3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/28 4.125				4.125000	16 Nov 2028		
	190,000.000	Local	100.189189	190,359.46	113.138591	214,963.32	24,603.86	0.02
		Base	100.189189	190,359.46	113.138591	214,963.32	24,603.86	0.02
91324PBT8	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375				3.375000	15 Nov 2021		
	70,000.000	Local	99.868014	69,907.61	102.452001	71,716.40	1,808.79	0.01

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		Base	99.868014	69,907.61	102.452001	71,716.40	1,808.79	0.01
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75				2.750000	15 Feb 2023		
		200,000.000 Local	100.563165	201,126.33	101.969936	203,939.87	2,813.54	0.02
		Base	100.563165	201,126.33	101.969936	203,939.87	2,813.54	0.02
91324PCH3	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875				2.875000	15 Dec 2021		
		100,000.000 Local	99.352720	99,352.72	101.913177	101,913.18	2,560.46	0.01
		Base	99.352720	99,352.72	101.913177	101,913.18	2,560.46	0.01
91324PCM2	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7				2.700000	15 Jul 2020		
		150,000.000 Local	99.845567	149,768.35	100.559858	150,839.79	1,071.44	0.02
		Base	99.845567	149,768.35	100.559858	150,839.79	1,071.44	0.02
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75				3.750000	15 Jul 2025		
		320,000.000 Local	101.192066	323,814.61	107.522662	344,072.52	20,257.91	0.04
		Base	101.192066	323,814.61	107.522662	344,072.52	20,257.91	0.03
91324PDP4	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875				3.875000	15 Dec 2028		
		70,000.000 Local	101.572286	71,100.60	110.099027	77,069.32	5,968.72	0.01
		Base	101.572286	71,100.60	110.099027	77,069.32	5,968.72	0.01
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7				3.700000	15 Aug 2049		
		100,000.000 Local	101.073940	101,073.94	105.876112	105,876.11	4,802.17	0.01
		Base	101.073940	101,073.94	105.876112	105,876.11	4,802.17	0.01
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875				3.875000	15 Aug 2059		
		110,000.000 Local	100.095718	110,105.29	106.035690	116,639.26	6,533.97	0.01
		Base	100.095718	110,105.29	106.035690	116,639.26	6,533.97	0.01
914908AX6	UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW					15 Mar 2024		
		266,545.030 Local	99.908278	266,300.55	97.071400	258,738.99	-7,561.56	0.03
		Base	99.908278	266,300.55	97.071400	258,738.99	-7,561.56	0.03
91820UAQ3	VFH PARENT LLC 2019 TERM LOAN B					01 Mar 2026		
		30,000.000 Local	100.375000	30,112.50	100.145800	30,043.74	-68.76	0.00
		Base	100.375000	30,112.50	100.145800	30,043.74	-68.76	0.00
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5				5.000000	15 Feb 2028		
		170,000.000 Local	97.081235	165,038.10	103.260000	175,542.00	10,503.90	0.02

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		Base	97.081235	165,038.10	103.260000	175,542.00	10,503.90	0.02
91911KAK8	BAUSCH HEALTH COS INC SR SECURED 144A 03/24 7				7.000000	15 Mar 2024		
	20,000.000	Local	101.439800	20,287.96	105.096000	21,019.20	731.24	0.00
		Base	101.439800	20,287.96	105.096000	21,019.20	731.24	0.00
91911KAP7	BAUSCH HEALTH COS INC COMPANY GUAR 144A 12/25 9				9.000000	15 Dec 2025		
	80,000.000	Local	102.363363	81,890.69	112.250000	89,800.00	7,909.31	0.01
		Base	102.363363	81,890.69	112.250000	89,800.00	7,909.31	0.01
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875				6.875000	21 Nov 2036		
	197,000.000	Local	96.939264	190,970.35	126.700000	249,599.00	58,628.65	0.03
		Base	96.939264	190,970.35	126.700000	249,599.00	58,628.65	0.03
91911XAV6	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 04/26 9.25				9.250000	01 Apr 2026		
	60,000.000	Local	109.460900	65,676.54	113.624000	68,174.40	2,497.86	0.01
		Base	109.460900	65,676.54	113.624000	68,174.40	2,497.86	0.01
92343VCK8	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.862				4.862000	21 Aug 2046		
	80,000.000	Local	103.384375	82,707.50	122.138359	97,710.69	15,003.19	0.01
		Base	103.384375	82,707.50	122.138359	97,710.69	15,003.19	0.01
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4				4.400000	01 Nov 2034		
	110,000.000	Local	96.359827	105,995.81	114.394398	125,833.84	19,838.03	0.01
		Base	96.359827	105,995.81	114.394398	125,833.84	19,838.03	0.01
92343VCR3	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5				3.500000	01 Nov 2024		
	40,000.000	Local	101.017875	40,407.15	105.743525	42,297.41	1,890.26	0.00
		Base	101.017875	40,407.15	105.743525	42,297.41	1,890.26	0.00
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522				4.522000	15 Sep 2048		
	170,000.000	Local	95.388753	162,160.88	118.237395	201,003.57	38,842.69	0.02
		Base	95.388753	162,160.88	118.237395	201,003.57	38,842.69	0.02
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25				5.250000	16 Mar 2037		
	200,000.000	Local	102.798590	205,597.18	123.806205	247,612.41	42,015.23	0.03
		Base	102.798590	205,597.18	123.806205	247,612.41	42,015.23	0.03
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5				5.500000	16 Mar 2047		
	20,000.000	Local	105.356850	21,071.37	131.981847	26,396.37	5,325.00	0.00

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		Base	105.356850	21,071.37	131.981847	26,396.37	5,325.00	0.00
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125				4.125000	16 Mar 2027		
	100,000.000	Local	101.476880	101,476.88	110.417445	110,417.45	8,940.57	0.01
		Base	101.476880	101,476.88	110.417445	110,417.45	8,940.57	0.01
92343VEA8	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5				4.500000	10 Aug 2033		
	390,000.000	Local	101.061574	394,140.14	116.114074	452,844.89	58,704.75	0.05
		Base	101.061574	394,140.14	116.114074	452,844.89	58,704.75	0.05
92343VEN0	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376				3.376000	15 Feb 2025		
	406,000.000	Local	99.760645	405,028.22	105.486712	428,276.05	23,247.83	0.05
		Base	99.760645	405,028.22	105.486712	428,276.05	23,247.83	0.04
92343VER1	VERIZON COMMUNICATIONS SR UNSECURED 09/28 4.329				4.329000	21 Sep 2028		
	236,000.000	Local	100.497038	237,173.01	113.377283	267,570.39	30,397.38	0.03
		Base	100.497038	237,173.01	113.377283	267,570.39	30,397.38	0.03
92553PAT9	VIACOM INC SR UNSECURED 09/23 4.25				4.250000	01 Sep 2023		
	90,000.000	Local	99.473367	89,526.03	106.042125	95,437.91	5,911.88	0.01
		Base	99.473367	89,526.03	106.042125	95,437.91	5,911.88	0.01
92553PAX0	VIACOM INC SR UNSECURED 04/24 3.875				3.875000	01 Apr 2024		
	10,000.000	Local	96.260000	9,626.00	105.177381	10,517.74	891.74	0.00
		Base	96.260000	9,626.00	105.177381	10,517.74	891.74	0.00
92565EAB9	VICI PPTYS 1 LLC TERM LOAN					20 Dec 2024		
	0.030	Local	100.000000	0.03	100.208300	0.03	0.00	0.00
		Base	100.000000	0.03	100.208300	0.03	0.00	0.00
92826CAD4	VISA INC SR UNSECURED 12/25 3.15				3.150000	14 Dec 2025		
	200,000.000	Local	97.474965	194,949.93	106.587334	213,174.67	18,224.74	0.02
		Base	97.474965	194,949.93	106.587334	213,174.67	18,224.74	0.02
92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.300000	14 Dec 2045		
	500,000.000	Local	102.914550	514,572.75	124.094483	620,472.42	105,899.67	0.07
		Base	102.914550	514,572.75	124.094483	620,472.42	105,899.67	0.06
92857WBK5	VODAFONE GROUP PLC SR UNSECURED 05/28 4.375				4.375000	30 May 2028		
	380,000.000	Local	99.118847	376,651.62	110.450357	419,711.36	43,059.74	0.05

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		Base	99.118847	376,651.62	110.450357	419,711.36	43,059.74	0.04
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75				3.750000	17 Sep 2024		
	300,000.000	Local	99.798000	299,394.00	105.968664	317,905.99	18,511.99	0.04
		Base	99.798000	299,394.00	105.968664	317,905.99	18,511.99	0.03
92922FYA0	WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR11 A				4.167292	25 Oct 2034		
	98,402.000	Local	96.402258	94,861.75	101.375670	99,755.69	4,893.94	0.01
Original Face:	2,100,000.000	Base	96.402258	94,861.75	101.375670	99,755.69	4,893.94	0.01
92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A				1.508645	15 Jun 2045		
	934,910.350	Local	3.201481	29,930.98	2.754650	25,753.51	-4,177.47	0.00
Original Face:	1,160,000.000	Base	3.201481	29,930.98	2.754650	25,753.51	-4,177.47	0.00
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR				5.569750	29 Mar 2049		
	660,000.000	Local	97.873488	645,965.02	100.375000	662,475.00	16,509.98	0.07
		Base	97.873488	645,965.02	100.375000	662,475.00	16,509.98	0.07
931142EE9	WALMART INC SR UNSECURED 06/28 3.7				3.700000	26 Jun 2028		
	420,000.000	Local	99.726717	418,852.21	110.829848	465,485.36	46,633.15	0.05
		Base	99.726717	418,852.21	110.829848	465,485.36	46,633.15	0.05
933XFBII2	HCA INC. 2018 TERM LOAN B10					13 Mar 2025		
	98,241.330	Local	100.673749	98,903.23	100.236100	98,473.28	-429.95	0.01
		Base	100.673749	98,903.23	100.236100	98,473.28	-429.95	0.01
935WHEII4	HC GROUP HOLDINGS II INC TERM LOAN B					21 May 2026		
	230,000.000	Local	99.143248	228,029.47	99.875000	229,712.50	1,683.03	0.03
		Base	99.143248	228,029.47	99.875000	229,712.50	1,683.03	0.02
935YGWII1	DIGICERT HOLDINGS INC 2019 TERM LOAN B					31 Aug 2026		
	400,000.000	Local	100.062500	400,250.00	99.708300	398,833.20	-1,416.80	0.04
		Base	100.062500	400,250.00	99.708300	398,833.20	-1,416.80	0.04
935ZKUII7	API GROUP DE INC TERM LOAN B					01 Oct 2026		
	180,000.000	Local	99.666667	179,400.00	100.250000	180,450.00	1,050.00	0.02
		Base	99.666667	179,400.00	100.250000	180,450.00	1,050.00	0.02
94106LAZ2	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5				3.500000	15 May 2024		
	150,000.000	Local	101.058967	151,588.45	105.373350	158,060.03	6,471.58	0.02

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		Base	101.058967	151,588.45	105.373350	158,060.03	6,471.58	0.02
94106LBG3	WASTE MANAGEMENT INC COMPANY GUAR 06/29 3.45				3.450000	15 Jun 2029		
	120,000.000	Local	100.591250	120,709.50	107.992641	129,591.17	8,881.67	0.01
		Base	100.591250	120,709.50	107.992641	129,591.17	8,881.67	0.01
94106LBH1	WASTE MANAGEMENT INC COMPANY GUAR 06/26 3.2				3.200000	15 Jun 2026		
	80,000.000	Local	99.974138	79,979.31	105.446952	84,357.56	4,378.25	0.01
		Base	99.974138	79,979.31	105.446952	84,357.56	4,378.25	0.01
94106LBJ7	WASTE MANAGEMENT INC COMPANY GUAR 07/39 4				4.000000	15 Jul 2039		
	30,000.000	Local	102.048233	30,614.47	113.582228	34,074.67	3,460.20	0.00
		Base	102.048233	30,614.47	113.582228	34,074.67	3,460.20	0.00
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15				4.150000	15 Jul 2049		
	120,000.000	Local	101.422817	121,707.38	116.534085	139,840.90	18,133.52	0.02
		Base	101.422817	121,707.38	116.534085	139,840.90	18,133.52	0.01
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125				3.125000	15 May 2022		
	80,000.000	Local	99.850000	79,880.00	102.292585	81,834.07	1,954.07	0.01
		Base	99.850000	79,880.00	102.292585	81,834.07	1,954.07	0.01
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3				3.000000	23 Oct 2026		
	480,000.000	Local	99.908638	479,561.46	102.698832	492,954.39	13,392.93	0.05
		Base	99.908638	479,561.46	102.698832	492,954.39	13,392.93	0.05
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6				4.600000	01 Apr 2021		
	50,000.000	Local	101.343880	50,671.94	103.645105	51,822.55	1,150.61	0.01
		Base	101.343880	50,671.94	103.645105	51,822.55	1,150.61	0.01
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45				3.450000	13 Feb 2023		
	510,000.000	Local	98.943390	504,611.29	103.270454	526,679.32	22,068.03	0.06
		Base	98.943390	504,611.29	103.270454	526,679.32	22,068.03	0.05
94974BFPO	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375				5.375000	02 Nov 2043		
	130,000.000	Local	99.731838	129,651.39	125.454071	163,090.29	33,438.90	0.02
		Base	99.731838	129,651.39	125.454071	163,090.29	33,438.90	0.02
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3				4.300000	22 Jul 2027		
	1,160,000.000	Local	100.915384	1,170,618.46	109.561595	1,270,914.50	100,296.04	0.14

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		Base	100.915384	1,170,618.46	109.561595	1,270,914.50	100,296.04	0.13
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4				4.400000	14 Jun 2046		
		70,000.000 Local	99.623129	69,736.19	112.287104	78,600.97	8,864.78	0.01
		Base	99.623129	69,736.19	112.287104	78,600.97	8,864.78	0.01
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75				4.750000	07 Dec 2046		
		660,000.000 Local	101.808744	671,937.71	118.056000	779,169.60	107,231.89	0.09
		Base	101.808744	671,937.71	118.056000	779,169.60	107,231.89	0.08
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1				2.448380	25 Jun 2037		
		138,028.700 Local	75.573884	104,313.65	81.925110	113,080.16	8,766.51	0.01
Original Face:		1,110,000.000 Base	75.573884	104,313.65	81.925110	113,080.16	8,766.51	0.01
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B				4.420456	15 Jul 2046		
		70,000.000 Local	103.223143	72,256.20	104.360300	73,052.21	796.01	0.01
Original Face:		70,000.000 Base	103.223143	72,256.20	104.360300	73,052.21	796.01	0.01
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5				3.817000	15 Aug 2050		
		20,000.000 Local	103.918000	20,783.60	106.656310	21,331.26	547.66	0.00
Original Face:		20,000.000 Base	103.918000	20,783.60	106.656310	21,331.26	547.66	0.00
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS				3.808000	15 Dec 2047		
		250,000.000 Local	102.562752	256,406.88	104.977790	262,444.48	6,037.60	0.03
Original Face:		250,000.000 Base	102.562752	256,406.88	104.977790	262,444.48	6,037.60	0.03
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS				3.467000	15 Apr 2050		
		220,000.000 Local	102.609809	225,741.58	104.880770	230,737.69	4,996.11	0.03
Original Face:		220,000.000 Base	102.609809	225,741.58	104.880770	230,737.69	4,996.11	0.02
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS				3.406000	15 May 2048		
		750,000.000 Local	102.593668	769,452.51	104.796620	785,974.65	16,522.14	0.09
Original Face:		750,000.000 Base	102.593668	769,452.51	104.796620	785,974.65	16,522.14	0.08
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA				1.273637	15 May 2048		
		4,937,379.880 Local	4.287882	211,709.04	4.055980	200,259.14	-11,449.90	0.02
Original Face:		5,169,000.000 Base	4.287882	211,709.04	4.055980	200,259.14	-11,449.90	0.02
94989HBJ8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 C				3.848000	15 May 2048		
		0.000 Local	0.000000	-0.01	0.000000	0.00	0.01	0.00

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		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	920,000.000	Local		99.926791	919,326.48	105.813981	973,488.63	54,162.15	0.11
		Base		99.926791	919,326.48	105.813981	973,488.63	54,162.15	0.10
95000U2D4	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15					4.150000	24 Jan 2029		
	400,000.000	Local		99.832045	399,328.18	110.878064	443,512.26	44,184.08	0.05
		Base		99.832045	399,328.18	110.878064	443,512.26	44,184.08	0.04
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4						29 Apr 2023		
	75,228.710	Local		100.468372	75,581.06	99.642900	74,960.07	-620.99	0.01
		Base		100.468372	75,581.06	99.642900	74,960.07	-620.99	0.01
961214CP6	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3					2.300000	26 May 2020		
	30,000.000	Local		99.504733	29,851.42	100.182817	30,054.85	203.43	0.00
		Base		99.504733	29,851.42	100.182817	30,054.85	203.43	0.00
961214CS0	WESTPAC BANKING CORP SR UNSECURED 11/20 2.6					2.600000	23 Nov 2020		
	170,000.000	Local		99.416900	169,008.73	100.647137	171,100.13	2,091.40	0.02
		Base		99.416900	169,008.73	100.647137	171,100.13	2,091.40	0.02
964QKLI1	PHOENIX GUARANTOR INC DELAYED DRAW TERM LOAN						05 Mar 2026		
	0.000	Local		0.000000	-0.42	0.000000	0.00	0.42	0.00
		Base		0.000000	-0.42	0.000000	0.00	0.42	0.00
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.500000	15 Jan 2031		
	60,000.000	Local		118.421300	71,052.78	131.385168	78,831.10	7,778.32	0.01
		Base		118.421300	71,052.78	131.385168	78,831.10	7,778.32	0.01
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.750000	15 Jun 2031		
	320,000.000	Local		120.233447	384,747.03	132.572728	424,232.73	39,485.70	0.05
		Base		120.233447	384,747.03	132.572728	424,232.73	39,485.70	0.04
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875					7.875000	01 Sep 2021		
	130,000.000	Local		106.638508	138,630.06	110.093623	143,121.71	4,491.65	0.02
		Base		106.638508	138,630.06	110.093623	143,121.71	4,491.65	0.01
969457BU3	WILLIAMS COMPANIES INC SR UNSECURED 01/23 3.7					3.700000	15 Jan 2023		
	70,000.000	Local		97.981329	68,586.93	103.413246	72,389.27	3,802.34	0.01

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		Base	97.981329	68,586.93	103.413246	72,389.27	3,802.34	0.01
96950FAD6	WILLIAMS COMPANIES INC SR UNSECURED 03/20 5.25				5.250000	15 Mar 2020		
	80,000.000	Local	100.910313	80,728.25	101.301806	81,041.44	313.19	0.01
		Base	100.910313	80,728.25	101.301806	81,041.44	313.19	0.01
98212BAD5	WPX ENERGY INC SR UNSECURED 01/22 6				6.000000	15 Jan 2022		
	10,000.000	Local	98.040400	9,804.04	103.000000	10,300.00	495.96	0.00
		Base	98.040400	9,804.04	103.000000	10,300.00	495.96	0.00
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25				8.250000	01 Aug 2023		
	30,000.000	Local	109.138267	32,741.48	112.500000	33,750.00	1,008.52	0.00
		Base	109.138267	32,741.48	112.500000	33,750.00	1,008.52	0.00
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95				5.950000	01 Apr 2037		
	210,000.000	Local	115.413486	242,368.32	135.833853	285,251.09	42,882.77	0.03
		Base	115.413486	242,368.32	135.833853	285,251.09	42,882.77	0.03
983793AD2	XPO LOGISTICS INC COMPANY GUAR 144A 06/22 6.5				6.500000	15 Jun 2022		
	80,000.000	Local	101.064913	80,851.93	101.950000	81,560.00	708.07	0.01
		Base	101.064913	80,851.93	101.950000	81,560.00	708.07	0.01
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625				4.625000	15 Dec 2027		
	160,000.000	Local	100.139538	160,223.26	105.903314	169,445.30	9,222.04	0.02
		Base	100.139538	160,223.26	105.903314	169,445.30	9,222.04	0.02
ACION0ZF8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875				7.875000	15 Jun 2027		
	260,000.000	Local	98.800227	256,880.59	36.000000	93,600.00	-163,280.59	0.01
Original Face:	260,000.000	Base	98.800227	256,880.59	36.000000	93,600.00	-163,280.59	0.01
ACI103TH8	REPUBLIC OF ECUADOR SR UNSECURED 144A 01/28 7.875				7.875000	23 Jan 2028		
	220,000.000	Local	100.000000	220,000.00	94.751000	208,452.20	-11,547.80	0.02
		Base	100.000000	220,000.00	94.751000	208,452.20	-11,547.80	0.02
C6901LAE7	1011778 B C UNLIMITED LIABILI TERM LOAN B 3					16 Feb 2024		
	87,518.530	Local	99.920165	87,448.66	100.229200	87,719.12	270.46	0.01
		Base	99.920165	87,448.66	100.229200	87,719.12	270.46	0.01
C8000CAB9	PANTHER BF AGGREGATOR 2 LP TERM LOAN B					30 Apr 2026		
	280,000.000	Local	99.046779	277,330.98	99.000000	277,200.00	-130.98	0.03

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		Base	99.046779	277,330.98	99.000000	277,200.00	-130.98	0.03
C9413PAZ6	BAUSCH HEALTH COMPANIES INC. INITIAL TERM					02 Jun 2025		
		223,491.400 Local	100.826256	225,338.01	100.357100	224,289.49	-1,048.52	0.02
		Base	100.826256	225,338.01	100.357100	224,289.49	-1,048.52	0.02
F6628DAL8	ALTICE FRANCE SA TERMB12					31 Jan 2026		
		179,641.960 Local	99.926804	179,510.47	99.125000	178,070.09	-1,440.38	0.02
		Base	99.926804	179,510.47	99.125000	178,070.09	-1,440.38	0.02
G9368PAY0	VIRGIN MEDIA INVT HLDGS LTD TERM LOAN K					15 Jan 2026		
		334,664.650 Local	100.199845	335,333.46	99.953100	334,507.69	-825.77	0.04
		Base	100.199845	335,333.46	99.953100	334,507.69	-825.77	0.03
L5137LAF2	INTELSAT JACKSON HLDGS S A TERM LOAN B 3					27 Nov 2023		
		160,000.000 Local	99.926500	159,882.40	100.100000	160,160.00	277.60	0.02
		Base	99.926500	159,882.40	100.100000	160,160.00	277.60	0.02
N8233BAC6	STARS GROUP HLDGS BV TERM LOAN B					10 Jul 2025		
		18,446.280 Local	100.354706	18,511.71	100.311900	18,503.81	-7.90	0.00
		Base	100.354706	18,511.71	100.311900	18,503.81	-7.90	0.00
N9833RAE9	ZIGGO SECD FIN B V TERM LOAN E					15 Apr 2025		
		151,000.000 Local	99.964570	150,946.50	99.734400	150,598.94	-347.56	0.02
		Base	99.964570	150,946.50	99.734400	150,598.94	-347.56	0.02
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75				3.750000	25 Apr 2022		
		210,000.000 Local	98.532167	206,917.55	103.099794	216,509.57	9,592.02	0.02
		Base	98.532167	206,917.55	103.099794	216,509.57	9,592.02	0.02
Y20721BM0	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125				5.125000	15 Jan 2045		
		1,020,000.000 Local	108.231162	1,103,957.85	119.229887	1,216,144.85	112,187.00	0.13
		Base	108.231162	1,103,957.85	119.229887	1,216,144.85	112,187.00	0.12
<b>US DOLLAR Total</b>								
		479,082,282.420 Local		424,387,077.20		442,567,312.86	18,180,235.66	48.78
Original Face:		535,199,325.500 Base		424,387,077.20		442,567,312.86	18,180,235.66	44.74

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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 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FIXED INCOME Total</b>								
		31,710,046,582.420	Base	449,510,099.19		465,690,434.99	16,180,335.80	47.08
Original Face:		535,199,325.500						

# Holdings

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



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

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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
ADI1DM636	US 5YR FUTR OPTN NOV19C 119 OCT19 119 CALL					25 Oct 2019			
8,000.000		8.000	Local	0.462668	3,701.34	0.492188	3,937.50	236.16	0.00
			Base	0.462668	3,701.34	0.492188	3,937.50	236.16	0.00
ADI1DWT54	AUDUSD EURO 9AM OCT19C 68.5 OCT19 68.5 CALL					04 Oct 2019			
9,000.000		9.000	Local	0.404722	3,642.50	0.035000	315.00	-3,327.50	0.00
			Base	0.404722	3,642.50	0.035000	315.00	-3,327.50	0.00
ADI1DX7P2	US 10YR FUT OPTN NOV19C 130 OCT19 130 CALL					25 Oct 2019			
25,000.000		25.000	Local	0.717980	17,949.50	0.843750	21,093.75	3,144.25	0.00
			Base	0.717980	17,949.50	0.843750	21,093.75	3,144.25	0.00
ADI1DZK49	EURO CURR 9AM OCT19C 1.125 OCT19 1.125 CALL					04 Oct 2019			
250,000.000		2.000	Local	0.008120	2,030.00	0.000050	12.50	-2,017.50	0.00
			Base	0.008120	2,030.00	0.000050	12.50	-2,017.50	0.00
ADI1F0R13	AUDUSD EURO 9AM OCT19C 69 OCT19 69 CALL					04 Oct 2019			
2,000.000		2.000	Local	0.362500	725.00	0.010000	20.00	-705.00	0.00
			Base	0.362500	725.00	0.010000	20.00	-705.00	0.00
ADI1F2000	EURO CURR 9AM OCT19C 1.115 OCT19 1.115 CALL					04 Oct 2019			
375,000.000		3.000	Local	0.005587	2,095.00	0.000050	18.75	-2,076.25	0.00
			Base	0.005587	2,095.00	0.000050	18.75	-2,076.25	0.00
ADI1F8K96	CAD CURR 9AM OCT19C 76 OCT19 76 CALL					04 Oct 2019			
12,000.000		12.000	Local	0.370833	4,450.00	0.050000	600.00	-3,850.00	0.00
			Base	0.370833	4,450.00	0.050000	600.00	-3,850.00	0.00
ADI1FBGX1	CAD CURR 9AM NOV19C 75 NOV19 75 CALL					08 Nov 2019			
2,000.000		2.000	Local	0.692500	1,385.00	0.910000	1,820.00	435.00	0.00
			Base	0.692500	1,385.00	0.910000	1,820.00	435.00	0.00
ADI1FBJG5	EURO CURR 9AM OCT19C 1.1 OCT19 1.1 CALL					04 Oct 2019			
500,000.000		4.000	Local	0.009270	4,635.00	0.001400	700.00	-3,935.00	0.00
			Base	0.009270	4,635.00	0.001400	700.00	-3,935.00	0.00

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# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr
Notional Par					Unit Price				% Fund
ADI1FCBZ9	CAD CURR 9AM	OCT19C 75.5	OCT19 75.5	CALL		04 Oct 2019			
2,000.000		2.000	Local	0.342500	685.00	0.250000	500.00	-185.00	0.00
			Base	0.342500	685.00	0.250000	500.00	-185.00	0.00
ADI1FFG53	CAD CURR 9AM	OCT19C 76.5	OCT19 76.5	CALL		04 Oct 2019			
4,000.000		4.000	Local	0.217500	870.00	0.005000	20.00	-850.00	0.00
			Base	0.217500	870.00	0.005000	20.00	-850.00	0.00
ADI1FG6M5	EURO CURR 9AM	NOV19C 1.115	NOV19 1.115	CALL		08 Nov 2019			
250,000.000		2.000	Local	0.008620	2,155.00	0.002300	575.00	-1,580.00	0.00
			Base	0.008620	2,155.00	0.002300	575.00	-1,580.00	0.00
ADI1FH4R4	US 10YR FUT OPTN	NOV19C 129.5	OCT19 129.5	CALL		25 Oct 2019			
12,000.000		12.000	Local	0.650168	7,802.01	1.156250	13,875.00	6,072.99	0.00
			Base	0.650168	7,802.01	1.156250	13,875.00	6,072.99	0.00
ADI1FHKY1	US 5YR FUTR OPTN	NOV19C 119.2	OCT19 119.25	CALL		25 Oct 2019			
3,000.000		3.000	Local	0.400167	1,200.50	0.375000	1,125.00	-75.50	0.00
			Base	0.400167	1,200.50	0.375000	1,125.00	-75.50	0.00
ADI1FJ4J8	US BOND FUTR OPTN	NOV19C 161	OCT19 161	CALL		25 Oct 2019			
1,000.000		1.000	Local	1.626730	1,626.73	2.375000	2,375.00	748.27	0.00
			Base	1.626730	1,626.73	2.375000	2,375.00	748.27	0.00
ADI1FK5F2	US BOND FUTR OPTN	NOV19C 162	OCT19 162	CALL		25 Oct 2019			
5,000.000		5.000	Local	1.604856	8,024.28	1.796875	8,984.38	960.10	0.00
			Base	1.604856	8,024.28	1.796875	8,984.38	960.10	0.00
ADI1FL9M1	US BOND FUTR OPTN	NOV19C 158	OCT19 158	CALL		25 Oct 2019			
1,000.000		1.000	Local	2.079860	2,079.86	4.625000	4,625.00	2,545.14	0.00
			Base	2.079860	2,079.86	4.625000	4,625.00	2,545.14	0.00
ADI1FLB55	US 10YR FUT OPTN	NOV19C 129	OCT19 129	CALL		25 Oct 2019			
22,000.000		22.000	Local	0.721900	15,881.81	1.531250	33,687.50	17,805.69	0.00
			Base	0.721900	15,881.81	1.531250	33,687.50	17,805.69	0.00
ADI1FM824	CAD CURR 9AM	NOV19C 76	NOV19 76	CALL		08 Nov 2019			
2,000.000		2.000	Local	0.472500	945.00	0.360000	720.00	-225.00	0.00
			Base	0.472500	945.00	0.360000	720.00	-225.00	0.00

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# Holdings

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



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI1FS599	US BOND FUTR OPTN NOV19C 162.5 OCT19 162.5 CALL					25 Oct 2019		
		2,000.000						
			Local	3,128.46	1.546875	3,093.75	-34.71	0.00
			Base	3,128.46	1.546875	3,093.75	-34.71	0.00
ADI1FS5R9	EURO CURR 9AM NOV19C 1.105 NOV19 1.105 CALL					08 Nov 2019		
		250,000.000						
			Local	2,255.00	0.004700	1,175.00	-1,080.00	0.00
			Base	2,255.00	0.004700	1,175.00	-1,080.00	0.00
ADI1FS623	US 10YR FUT OPTN NOV19C 130.2 OCT19 130.25 CALL					25 Oct 2019		
		5,000.000						
			Local	3,446.15	0.718750	3,593.75	147.60	0.00
			Base	3,446.15	0.718750	3,593.75	147.60	0.00
ADI1FT092	AUDUSD EURO 9AM NOV19C 68.5 NOV19 68.5 CALL					08 Nov 2019		
		2,000.000						
			Local	1,105.00	0.310000	620.00	-485.00	0.00
			Base	1,105.00	0.310000	620.00	-485.00	0.00
ADI1FV295	AUDUSD EURO 9AM NOV19C 68 NOV19 68 CALL					08 Nov 2019		
		6,000.000						
			Local	3,475.00	0.490000	2,940.00	-535.00	0.00
			Base	3,475.00	0.490000	2,940.00	-535.00	0.00
ADI1FV2N4	EURO CURR 9AM NOV19C 1.1 NOV19 1.1 CALL					08 Nov 2019		
		250,000.000						
			Local	2,030.00	0.006600	1,650.00	-380.00	0.00
			Base	2,030.00	0.006600	1,650.00	-380.00	0.00
ADI1FW0T1	EURO CURR 9AM DEC19C 1.11 DEC19 1.11 CALL					06 Dec 2019		
		500,000.000						
			Local	3,560.00	0.005400	2,700.00	-860.00	0.00
			Base	3,560.00	0.005400	2,700.00	-860.00	0.00
ADI1FWX32	AUDUSD EURO 9AM DEC19C 68 DEC19 68 CALL					06 Dec 2019		
		2,000.000						
			Local	1,525.00	0.700000	1,400.00	-125.00	0.00
			Base	1,525.00	0.700000	1,400.00	-125.00	0.00
ADI1FWXH1	US 10Y NOTE W1 OP OCT19C 130.2 OCT19 130.25 CALL					04 Oct 2019		
		9,000.000						
			Local	3,015.57	0.406250	3,656.25	640.68	0.00
			Base	3,015.57	0.406250	3,656.25	640.68	0.00
ADI1FWXL2	US 5YR NOTE W1 OP OCT19C 119.2 OCT19 119.25 CALL					04 Oct 2019		
		3,000.000						
			Local	567.69	0.187500	562.50	-5.19	0.00
			Base	567.69	0.187500	562.50	-5.19	0.00

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
AEI574129	USEUC9798 USD CALL EUR PUT OCT19 1.1301 CALL					21 Oct 2019		
4,140,000.000	4,140,000.000	Local	0.010625	43,987.50	0.033843	140,110.02	96,122.52	0.02
		Base	0.010625	43,987.50	0.033843	140,110.02	96,122.52	0.01
<b>US DOLLAR Total</b>								
6,654,000.000	4,140,158.000	Local		149,978.90		256,505.65	106,526.75	0.03
		Base		149,978.90		256,505.65	106,526.75	0.03
<b>OPTIONS PURCHASED - CALLS Total</b>								
6,654,000.000	4,140,158.000	Base		149,978.90		256,505.65	106,526.75	0.03

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

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

## OPTIONS PURCHASED - PUTS

US DOLLAR									Exchange Rate:	1.000000
ADI1DRL04	US 5YR FUTR OPTN NOV19P 116 OCT19 116 PUT					25 Oct 2019				
182,000.000		182.000	Local	0.032980	6,002.36	0.015625	2,843.75	-3,158.61	0.00	
			Base	0.032980	6,002.36	0.015625	2,843.75	-3,158.61	0.00	
ADI1DTQ54	US 10YR FUT OPTN NOV19P 129 OCT19 129 PUT					25 Oct 2019				
1,000.000		1.000	Local	0.762150	762.15	0.218750	218.75	-543.40	0.00	
			Base	0.762150	762.15	0.218750	218.75	-543.40	0.00	
ADI1DXLK7	JPN YEN 9AM OCT19P 94 OCT19 94 PUT					04 Oct 2019				
2,500.000		2.000	Local	0.532000	1,330.00	1.060000	2,650.00	1,320.00	0.00	
			Base	0.532000	1,330.00	1.060000	2,650.00	1,320.00	0.00	
ADI1F0921	US 5YR FUTR OPTN NOV19P 119 OCT19 119 PUT					25 Oct 2019				
8,000.000		8.000	Local	0.415793	3,326.34	0.343750	2,750.00	-576.34	0.00	
			Base	0.415793	3,326.34	0.343750	2,750.00	-576.34	0.00	
ADI1F0NZ2	US 5YR FUTR OPTN NOV19P 115.5 OCT19 115.5 PUT					25 Oct 2019				
515,000.000		515.000	Local	0.032980	16,984.70	0.007813	4,023.70	-12,961.00	0.00	
			Base	0.032980	16,984.70	0.007813	4,023.70	-12,961.00	0.00	
ADI1F0QC0	US 5YR FUTR OPTN NOV19P 115.7 OCT19 115.75 PUT					25 Oct 2019				
182,000.000		182.000	Local	0.032980	6,002.36	0.007813	1,421.97	-4,580.39	0.00	
			Base	0.032980	6,002.36	0.007813	1,421.97	-4,580.39	0.00	
ADI1F9FJ8	US BOND FUTR OPTN NOV19P 164 OCT19 164 PUT					25 Oct 2019				
6,000.000		6.000	Local	1.759543	10,557.26	2.640625	15,843.75	5,286.49	0.00	
			Base	1.759543	10,557.26	2.640625	15,843.75	5,286.49	0.00	
ADI1FB109	US BOND FUTR OPTN NOV19P 159 OCT19 159 PUT					25 Oct 2019				
3,000.000		3.000	Local	2.079857	6,239.57	0.484375	1,453.13	-4,786.44	0.00	
			Base	2.079857	6,239.57	0.484375	1,453.13	-4,786.44	0.00	
ADI1FBKD0	US BOND FUTR OPTN NOV19P 160 OCT19 160 PUT					25 Oct 2019				
6,000.000		6.000	Local	2.009543	12,057.26	0.734375	4,406.25	-7,651.01	0.00	
			Base	2.009543	12,057.26	0.734375	4,406.25	-7,651.01	0.00	

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WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

As of: September 30, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI1FG777	AUDUSD EURO 9AM NOV19P 67.5 NOV19 67.5 PUT					08 Nov 2019		
4,000.000		4.000	Local 0.542500	2,170.00	0.570000	2,280.00	110.00	0.00
			Base 0.542500	2,170.00	0.570000	2,280.00	110.00	0.00
ADI1FG7C6	EURO CURR 9AM NOV19P 1.105 NOV19 1.105 PUT					08 Nov 2019		
250,000.000		2.000	Local 0.006620	1,655.00	0.013400	3,350.00	1,695.00	0.00
			Base 0.006620	1,655.00	0.013400	3,350.00	1,695.00	0.00
ADI1FT0T8	US 5YR FUTR OPTN DEC19P 115 NOV19 115 PUT					22 Nov 2019		
979,000.000		979.000	Local 0.025168	24,639.47	0.015625	15,296.88	-9,342.59	0.00
			Base 0.025168	24,639.47	0.015625	15,296.88	-9,342.59	0.00
ADI1FW079	US 10YR FUT OPTN NOV19P 130.2 OCT19 130.25 PUT					25 Oct 2019		
3,000.000		3.000	Local 0.684023	2,052.07	0.656250	1,968.75	-83.32	0.00
			Base 0.684023	2,052.07	0.656250	1,968.75	-83.32	0.00
AEI643544	USAUP0014 USD PUT AUD CALL DEC19 .7 PUT					05 Dec 2019		
4,580,000.000		4,580,000.000	Local 0.005700	26,106.00	0.001734	7,941.72	-18,164.28	0.00
			Base 0.005700	26,106.00	0.001734	7,941.72	-18,164.28	0.00
<b>US DOLLAR Total</b>								
6,721,500.000		4,581,893.000	Local	119,884.54		66,448.65	-53,435.89	0.01
			Base	119,884.54		66,448.65	-53,435.89	0.01
<b>OPTIONS PURCHASED - PUTS Total</b>								
6,721,500.000		4,581,893.000	Base	119,884.54		66,448.65	-53,435.89	0.01

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# Holdings

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



STATE STREET

As of: September 30, 2019

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

## OPTIONS WRITTEN - CALLS

US DOLLAR									Exchange Rate:	1.000000
ADI1DX574	US 10YR FUT OPTN DEC19C 131 NOV19 131 CALL					22 Nov 2019				
-22,000.000		-22.000	Local	0.427248	-9,399.45	0.703125	-15,468.75	-6,069.30	0.00	
			Base	0.427248	-9,399.45	0.703125	-15,468.75	-6,069.30	0.00	
ADI1DZB07	US 10YR FUT OPTN NOV19C 133 OCT19 133 CALL					25 Oct 2019				
-45,000.000		-45.000	Local	0.622923	-28,031.53	0.078125	-3,515.63	24,515.90	0.00	
			Base	0.622923	-28,031.53	0.078125	-3,515.63	24,515.90	0.00	
ADI1F1XS5	US BOND FUTR OPTN NOV19C 167 OCT19 167 CALL					25 Oct 2019				
-13,000.000		-13.000	Local	1.499472	-19,493.14	0.328125	-4,265.63	15,227.51	0.00	
			Base	1.499472	-19,493.14	0.328125	-4,265.63	15,227.51	0.00	
ADI1F3ZR1	US BOND FUTR OPTN NOV19C 166 OCT19 166 CALL					25 Oct 2019				
-21,000.000		-21.000	Local	1.289937	-27,088.67	0.468750	-9,843.75	17,244.92	0.00	
			Base	1.289937	-27,088.67	0.468750	-9,843.75	17,244.92	0.00	
ADI1F4SJ5	US 10YR FUT OPTN NOV19C 132 OCT19 132 CALL					25 Oct 2019				
-36,000.000		-36.000	Local	0.415371	-14,953.37	0.171875	-6,187.50	8,765.87	0.00	
			Base	0.415371	-14,953.37	0.171875	-6,187.50	8,765.87	0.00	
ADI1F4TS4	US 10YR FUT OPTN NOV19C 132.5 OCT19 132.5 CALL					25 Oct 2019				
-7,000.000		-7.000	Local	0.779520	-5,456.64	0.109375	-765.63	4,691.01	0.00	
			Base	0.779520	-5,456.64	0.109375	-765.63	4,691.01	0.00	
ADI1F58L9	US BOND FUTR OPTN NOV19C 164 OCT19 164 CALL					25 Oct 2019				
-9,000.000		-9.000	Local	0.824660	-7,421.94	0.953125	-8,578.13	-1,156.19	0.00	
			Base	0.824660	-7,421.94	0.953125	-8,578.13	-1,156.19	0.00	
ADI1F62J8	US 10YR FUT OPTN DEC19C 132 NOV19 132 CALL					22 Nov 2019				
-19,000.000		-19.000	Local	0.448928	-8,529.64	0.406250	-7,718.75	810.89	0.00	
			Base	0.448928	-8,529.64	0.406250	-7,718.75	810.89	0.00	
ADI1F6XG0	US BOND FUTR OPTN NOV19C 168 OCT19 168 CALL					25 Oct 2019				
-15,000.000		-15.000	Local	1.720145	-25,802.18	0.218750	-3,281.25	22,520.93	0.00	
			Base	1.720145	-25,802.18	0.218750	-3,281.25	22,520.93	0.00	

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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 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI1F7V39	US BOND FUTR OPTN NOV19C 170 OCT19 170 CALL					25 Oct 2019		
		-13,000.000	Local 1.402116	-18,227.51	0.109375	-1,421.88	16,805.63	0.00
			Base 1.402116	-18,227.51	0.109375	-1,421.88	16,805.63	0.00
ADI1F8LR5	US 10YR FUT OPTN NOV19C 130.5 OCT19 130.5 CALL					25 Oct 2019		
		-42,000.000	Local 0.432020	-18,144.85	0.593750	-24,937.50	-6,792.65	0.00
			Base 0.432020	-18,144.85	0.593750	-24,937.50	-6,792.65	0.00
ADI1F8LW4	US 10YR FUT OPTN NOV19C 131.5 OCT19 131.5 CALL					25 Oct 2019		
		-18,000.000	Local 0.308166	-5,546.99	0.265625	-4,781.25	765.74	0.00
			Base 0.308166	-5,546.99	0.265625	-4,781.25	765.74	0.00
ADI1F8M78	US 10YR FUT OPTN NOV19C 131 OCT19 131 CALL					25 Oct 2019		
		-28,000.000	Local 0.415681	-11,639.07	0.406250	-11,375.00	264.07	0.00
			Base 0.415681	-11,639.07	0.406250	-11,375.00	264.07	0.00
ADI1F9G73	EURO CURR 9AM OCT19C 1.11 OCT19 1.11 CALL					04 Oct 2019		
		-625,000.000	Local 0.006060	-3,787.50	0.000150	-93.75	3,693.75	0.00
			Base 0.006060	-3,787.50	0.000150	-93.75	3,693.75	0.00
ADI1FG7D4	AUDUSD EURO 9AM NOV19C 70 NOV19 70 CALL					08 Nov 2019		
		-4,000.000	Local 0.267500	-1,070.00	0.070000	-280.00	790.00	0.00
			Base 0.267500	-1,070.00	0.070000	-280.00	790.00	0.00
ADI1FJ4C3	US 5YR FUTR OPTN NOV19C 119.5 OCT19 119.5 CALL					25 Oct 2019		
		-53,000.000	Local 0.315487	-16,720.81	0.273438	-14,492.21	2,228.60	0.00
			Base 0.315487	-16,720.81	0.273438	-14,492.21	2,228.60	0.00
ADI1FK5C9	US BOND FUTR OPTN NOV19C 163 OCT19 163 CALL					25 Oct 2019		
		-3,000.000	Local 1.162333	-3,487.00	1.328125	-3,984.38	-497.38	0.00
			Base 1.162333	-3,487.00	1.328125	-3,984.38	-497.38	0.00
ADI1FK5N5	US BOND FUTR OPTN DEC19C 164 NOV19 164 CALL					22 Nov 2019		
		-5,000.000	Local 1.498270	-7,491.35	1.609375	-8,046.88	-555.53	0.00
			Base 1.498270	-7,491.35	1.609375	-8,046.88	-555.53	0.00
ADI1FK5Y1	US BOND FUTR OPTN NOV19C 165 OCT19 165 CALL					25 Oct 2019		
		-20,000.000	Local 0.763895	-15,277.90	0.687500	-13,750.00	1,527.90	0.00
			Base 0.763895	-15,277.90	0.687500	-13,750.00	1,527.90	0.00

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WESTERN CORE PLUS BOND PORT  
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STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description					Rate	Maturity Date		% Curr
Notional Par	Units	Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls	% Fund		
ADI1FL5J2	US BOND FUTR OPTN NOV19C 160 OCT19 160 CALL				25 Oct 2019				
-6,000.000	-6.000	Local 1.662333	-9,974.00	3.046875	-18,281.25	-8,307.25	0.00		
		Base 1.662333	-9,974.00	3.046875	-18,281.25	-8,307.25	0.00		
ADI1FLBP1	US BOND FUTR OPTN DEC19C 162 NOV19 162 CALL				22 Nov 2019				
-3,000.000	-3.000	Local 1.185770	-3,557.31	2.468750	-7,406.25	-3,848.94	0.00		
		Base 1.185770	-3,557.31	2.468750	-7,406.25	-3,848.94	0.00		
ADI1FLBQ9	US 10YR FUT OPTN DEC19C 131.5 NOV19 131.5 CALL				22 Nov 2019				
-7,000.000	-7.000	Local 0.402289	-2,816.02	0.546875	-3,828.13	-1,012.11	0.00		
		Base 0.402289	-2,816.02	0.546875	-3,828.13	-1,012.11	0.00		
ADI1FLCB1	US 5YR FUTR OPTN DEC19C 119.5 NOV19 119.5 CALL				22 Nov 2019				
-20,000.000	-20.000	Local 0.256083	-5,121.66	0.445313	-8,906.26	-3,784.60	0.00		
		Base 0.256083	-5,121.66	0.445313	-8,906.26	-3,784.60	0.00		
ADI1FT076	US 10YR FUT OPTN NOV19C 130.7 OCT19 130.75 CALL				25 Oct 2019				
-10,000.000	-10.000	Local 0.474833	-4,748.33	0.500000	-5,000.00	-251.67	0.00		
		Base 0.474833	-4,748.33	0.500000	-5,000.00	-251.67	0.00		
ADI1FWXV0	US 10YR FUT OPTN NOV19C 131.2 OCT19 131.25 CALL				25 Oct 2019				
-5,000.000	-5.000	Local 0.370146	-1,850.73	0.328125	-1,640.63	210.10	0.00		
		Base 0.370146	-1,850.73	0.328125	-1,640.63	210.10	0.00		
AEI662569	9WR019507 SWAPTION 191209 1.35 CALL				09 Dec 2019				
-1,770,000.000	-1,770,000.000	Local 0.435000	-7,699.50	0.566366	-10,024.68	-2,325.18	0.00		
		Base 0.435000	-7,699.50	0.566366	-10,024.68	-2,325.18	0.00		
AEI665356	9WR019606 SWAPTION RECEIVER 191209 1.35 CALL				09 Dec 2019				
-1,030,000.000	-1,030,000.000	Local 0.400000	-4,120.00	0.566366	-5,833.57	-1,713.57	0.00		
		Base 0.400000	-4,120.00	0.566366	-5,833.57	-1,713.57	0.00		
<b>US DOLLAR Total</b>									
-3,849,000.000	-2,800,429.000	Local	-287,457.09		-203,708.64	83,748.45	0.02		
		Base	-287,457.09		-203,708.64	83,748.45	0.02		
<b>OPTIONS WRITTEN - CALLS Total</b>									
-3,849,000.000	-2,800,429.000	Base	-287,457.09		-203,708.64	83,748.45	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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Base Currency: USD - US DOLLAR

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

## OPTIONS WRITTEN - PUTS

US DOLLAR									Exchange Rate:	1.000000
ADI1DZJT6	US 10YR FUT OPTN NOV19P 129.5 OCT19 129.5 PUT					25 Oct 2019				
-34,000.000		-34.000	Local	0.487291	-16,567.89	0.343750	-11,687.50	4,880.39	0.00	
			Base	0.487291	-16,567.89	0.343750	-11,687.50	4,880.39	0.00	
ADI1DZKJ6	US 10YR FUT OPTN DEC19P 129 NOV19 129 PUT					22 Nov 2019				
-24,000.000		-24.000	Local	0.478740	-11,489.75	0.453125	-10,875.00	614.75	0.00	
			Base	0.478740	-11,489.75	0.453125	-10,875.00	614.75	0.00	
ADI1F32H9	EURO CURR 9AM NOV19P 1.115 NOV19 1.115 PUT					08 Nov 2019				
-625,000.000		-5.000	Local	0.011920	-7,450.00	0.021000	-13,125.00	-5,675.00	0.00	
			Base	0.011920	-7,450.00	0.021000	-13,125.00	-5,675.00	0.00	
ADI1F4TL9	US BOND FUTR OPTN NOV19P 161 OCT19 161 PUT					25 Oct 2019				
-15,000.000		-15.000	Local	1.496187	-22,442.80	1.062500	-15,937.50	6,505.30	0.00	
			Base	1.496187	-22,442.80	1.062500	-15,937.50	6,505.30	0.00	
ADI1F5680	US BOND FUTR OPTN NOV19P 162 OCT19 162 PUT					25 Oct 2019				
-9,000.000		-9.000	Local	1.388894	-12,500.05	1.484375	-13,359.38	-859.33	0.00	
			Base	1.388894	-12,500.05	1.484375	-13,359.38	-859.33	0.00	
ADI1F6X54	US 10YR FUT OPTN DEC19P 130 NOV19 130 PUT					22 Nov 2019				
-54,000.000		-54.000	Local	0.600122	-32,406.59	0.828125	-44,718.75	-12,312.16	0.00	
			Base	0.600122	-32,406.59	0.828125	-44,718.75	-12,312.16	0.00	
ADI1F6XK1	US 10YR FUT OPTN NOV19P 131 OCT19 131 PUT					25 Oct 2019				
-14,000.000		-14.000	Local	0.632645	-8,857.03	1.093750	-15,312.50	-6,455.47	0.00	
			Base	0.632645	-8,857.03	1.093750	-15,312.50	-6,455.47	0.00	
ADI1F7V96	US BOND FUTR OPTN NOV19P 163 OCT19 163 PUT					25 Oct 2019				
-5,000.000		-5.000	Local	1.201394	-6,006.97	2.015625	-10,078.13	-4,071.16	0.00	
			Base	1.201394	-6,006.97	2.015625	-10,078.13	-4,071.16	0.00	
ADI1F8SG2	US 10YR FUT OPTN NOV19P 130.5 OCT19 130.5 PUT					25 Oct 2019				
-21,000.000		-21.000	Local	0.517616	-10,869.93	0.781250	-16,406.25	-5,536.32	0.00	
			Base	0.517616	-10,869.93	0.781250	-16,406.25	-5,536.32	0.00	

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ADI1FD6F7	US 5YR FUTR OPTN NOV19P 119.5 OCT19 119.5 PUT					25 Oct 2019		
-16,000.000		-16.000	Local 0.326395	-5,222.32	0.625000	-10,000.00	-4,777.68	0.00
			Base 0.326395	-5,222.32	0.625000	-10,000.00	-4,777.68	0.00
AEI662551	9WP027825 SWAPTION 191209 1.85 PUT					09 Dec 2019		
-1,770,000.000		-1,770,000.000	Local 0.550000	-9,735.00	0.328323	-5,811.32	3,923.68	0.00
			Base 0.550000	-9,735.00	0.328323	-5,811.32	3,923.68	0.00
AEI665364	9WP027940 SWAPTION PAYER 191209 1.85 PUT					09 Dec 2019		
-1,030,000.000		-1,030,000.000	Local 0.585000	-6,025.50	0.328323	-3,381.73	2,643.77	0.00
			Base 0.585000	-6,025.50	0.328323	-3,381.73	2,643.77	0.00
<b>US DOLLAR Total</b>								
-3,617,000.000		-2,800,197.000	Local	-149,573.83		-170,693.06	-21,119.23	0.02
			Base	-149,573.83		-170,693.06	-21,119.23	0.02
<b>OPTIONS WRITTEN - PUTS Total</b>								
-3,617,000.000		-2,800,197.000	Base	-149,573.83		-170,693.06	-21,119.23	0.02

## SWAPS FIXED INCOME

### BRAZILIAN REAL

Exchange Rate: 4.154950

99S131BL7	0WP292832 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.410000	02 Jan 2020		
	31,914,000.000	Local	100.000000	31,914,000.00	103.130032	32,912,918.41	998,918.41	17.78
		Base	25.423944	8,113,797.58	24.821004	7,921,375.33	-192,422.25	0.80
99S131BM5	0WP292832 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	02 Jan 2020		
	-31,914,000.000	Local	100.000000	-31,914,000.00	100.000000	-31,914,000.00	0.00	17.24
		Base	25.423944	-8,113,797.58	24.067678	-7,680,958.86	432,838.72	0.78
99S132169	0WP292956 IRS BRL R F 8.41000				8.410000	02 Jan 2020		
	6,500,000.000	Local	100.016019	6,501,041.23	103.130032	6,703,452.08	202,410.85	3.62
		Base	24.238034	1,575,472.23	24.821004	1,613,365.28	37,893.05	0.16
99S132177	0WP292956 IRS BRL P V 00MBRCDI BRAZIL CETIP IB DEPOSIT RATE				1.000000	02 Jan 2020		
	-6,500,000.000	Local	100.000000	-6,500,000.00	100.000000	-6,500,000.00	0.00	3.51
		Base	24.235350	-1,575,297.75	24.067678	-1,564,399.09	10,898.66	0.16

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S134K98	OWP293038 IRS BRL R F 8.41000				8.410000	02 Jan 2020			
	11,100,000.000	Local	100.060634	11,106,730.40	103.130032	11,447,433.55	340,703.15		6.18
		Base	24.347392	2,702,560.46	24.821004	2,755,131.48	52,571.02		0.28
99S134KA5	OWP293038 IRS BRL P V 00MBRCDI BRAZIL CETIP IB DEPOSIT RATE				1.000000	02 Jan 2020			
	-11,100,000.000	Local	100.000000	-11,100,000.00	100.000000	-11,100,000.00	0.00		6.00
		Base	24.336839	-2,701,389.17	24.067678	-2,671,512.29	29,876.88		0.27
99S135D93	OWP293095 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.410000	02 Jan 2020			
	7,200,000.000	Local	100.037815	7,202,722.65	103.130032	7,425,362.30	222,639.65		4.01
		Base	24.426856	1,758,733.64	24.821004	1,787,112.31	28,378.67		0.18
99S135DA0	OWP293095 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	02 Jan 2020			
	-7,200,000.000	Local	100.000000	-7,200,000.00	100.000000	-7,200,000.00	0.00		3.89
		Base	24.420078	-1,758,245.62	24.067678	-1,732,872.84	25,372.78		0.18
99S139636	OWP293178 IRS BRL R F 8.41000 2 NDFPREDISWAP				8.410000	02 Jan 2020			
	3,366,000.000	Local	100.070315	3,368,366.79	103.130032	3,471,356.88	102,990.09		1.88
		Base	24.432729	822,405.66	24.821004	835,475.01	13,069.35		0.08
99S139644	OWP293178 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	02 Jan 2020			
	-3,366,000.000	Local	100.000000	-3,366,000.00	100.000000	-3,366,000.00	0.00		1.82
		Base	24.420042	-821,978.62	24.067678	-810,118.05	11,860.57		0.08
99S190PI3	OWP296510 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
	4,600,000.000	Local	100.000000	4,600,000.00	101.399280	4,664,366.88	64,366.88		2.52
		Base	26.592916	1,223,274.12	24.404453	1,122,604.82	-100,669.30		0.11
99S190PJ1	OWP296510 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
	-4,600,000.000	Local	100.000000	-4,600,000.00	100.000000	-4,600,000.00	0.00		2.48
		Base	26.592916	-1,223,274.12	24.067678	-1,107,113.20	116,160.92		0.11
99S190YU6	OWP296593 IRS BRL R F 7.04400 2 NDFPREDISWAP				7.044000	04 Jan 2027			
	3,800,000.000	Local	100.000000	3,800,000.00	101.490865	3,856,652.87	56,652.87		2.08
		Base	26.592916	1,010,530.80	24.426495	928,206.81	-82,323.99		0.09
99S190YV4	OWP296593 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
	-3,800,000.000	Local	100.000000	-3,800,000.00	100.000000	-3,800,000.00	0.00		2.05
		Base	26.592916	-1,010,530.80	24.067678	-914,571.78	95,959.02		0.09

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STATE STREET

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99S19P808	OWP296635 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
		5,500,000.000	Local	100.192144	5,510,567.91	101.399280	5,576,960.40	66,392.49	3.01
			Base	26.872070	1,477,963.87	24.404453	1,342,244.89	-135,718.98	0.14
99S19P816	OWP296635 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-5,500,000.000	Local	100.000000	-5,500,000.00	100.000000	-5,500,000.00	0.00	2.97
			Base	26.820437	-1,475,124.05	24.067678	-1,323,722.31	151,401.74	0.13
99S19PV36	OWP296759 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027			
		5,923,000.000	Local	100.223530	5,936,239.69	101.399280	6,005,879.35	69,639.66	3.24
			Base	26.747839	1,584,274.48	24.404453	1,445,475.72	-138,798.76	0.15
99S19PV44	OWP296759 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027			
		-5,923,000.000	Local	100.000000	-5,923,000.00	100.000000	-5,923,000.00	0.00	3.20
			Base	26.688076	-1,580,734.75	24.067678	-1,425,528.59	155,206.16	0.14
<b>BRAZILIAN REAL Total</b>									
		Local		36,668.67		2,161,382.72	2,124,714.05		87.50
		Base		8,640.38		520,194.64	511,554.26		3.94
<b>EURO CURRENCY</b>							Exchange Rate:	0.917473	
<b>GERMANY</b>									
99S0Y7WX3	BWS02616S IRS EUR R F 1.49800 BWS026161/DUMMY TRADE				1.498000	23 Aug 2047			
		443,300.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
			Base	0.005552	24.61	0.000000	0.00	-24.61	0.00
99S0Y7WY1	BWS02616S IRS EUR P V 06MEURIB EUR006M/BWS026161/DUMMY TRADE				0.424000	23 Aug 2047			
		-443,300.000	Local	0.000002	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000884	-3.92	0.000000	0.00	3.92	0.00
<b>GERMANY Total</b>									
		Base		20.69		0.00	-20.69		0.00
<b>UNITED STATES OF AMERICA (THE)</b>									
99S0Y7W39	BWS026161 IRS EUR R V 06MEURIB 1 CCPVANILLA /BWS02616S					23 Aug 2047			
		443,300.000	Local	100.083697	443,671.03	100.000000	443,300.00	-371.03	22.57
			Base	118.124785	523,647.17	108.995033	483,174.98	-40,472.19	0.05

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# Holdings

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



STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S0Y7W47	BWS026161 IRS EUR P F	1.49800 2 CCPVANILLA/BWS02616S			1.498000	23 Aug 2047			
		-443,300.000	Local 100.000000	-443,300.00	135.758276	-601,816.44	-158,516.44		30.65
			Base 118.027058	-523,213.95	147.969778	-655,950.03	-132,736.08		0.07
<b>UNITED STATES OF AMERICA (THE) Total</b>									
			Base	433.22		-172,775.05	-173,208.27		0.12
<b>EURO CURRENCY Total</b>									
			Local	371.02		-158,516.44	-158,887.46		53.22
			Base	453.91		-172,775.05	-173,228.96		0.12
<b>JAPANESE YEN</b>									
							Exchange Rate:	108.125000	
99S0S1CX5	BWS018184 IRS JPY R V 06MLIBOR 1 CCPVANILLA				0.005500	09 May 2046			
		222,220,000.000	Local 100.000000	222,220,000.00	100.000000	222,220,000.00	0.00		43.40
			Base 0.925840	2,057,402.10	0.924855	2,055,213.87	-2,188.23		0.21
99S0S1CY3	BWS018184 IRS JPY P F .64079 2 CCPVANILLA				0.640790	09 May 2046			
		-222,220,000.000	Local 100.000000	-222,220,000.00	110.140229	-244,753,616.88	-22,533,616.88		47.80
			Base 0.925840	-2,057,402.10	1.018638	-2,263,617.27	-206,215.17		0.23
99S0UMEL0	BWS01818S IRS JPY R F .00000 SPREAD OF BWS018184				1.000000	09 May 2046			
		222,220,000.000	Local 0.000000	0.00	0.000000	0.00	0.00		0.00
			Base -0.000070	-156.52	0.000000	0.00	156.52		0.00
99S0UMEM8	BWS01818S IRS JPY P V 06MLIBOR SPREAD OF BWS018184				0.005500	09 May 2046			
		-222,220,000.000	Local 0.000000	0.00	0.000000	0.00	0.00		0.00
			Base -0.000070	156.52	0.000000	0.00	-156.52		0.00
<b>JAPANESE YEN Total</b>									
			Local	0.00		-22,533,616.88	-22,533,616.88		91.20
			Base	0.00		-208,403.40	-208,403.40		0.44
<b>MEXICAN PESO</b>									
							Exchange Rate:	19.734000	
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA				7.450000	18 Jul 2029			
		55,300,000.000	Local 100.811726	55,748,884.39	104.858614	57,986,813.54	2,237,929.15		13.61
			Base 5.204887	2,878,302.74	5.313602	2,938,421.69	60,118.95		0.30

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S19WBY5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA				8.167500	18 Jul 2029			
	-55,300,000.000	Local	100.000000	-55,300,000.00	100.000000	-55,300,000.00	0.00	12.98	
		Base	5.163377	-2,855,347.32	5.067396	-2,802,270.19	53,077.13	0.28	
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA				7.440000	20 Jul 2029			
	57,600,000.000	Local	100.980750	58,164,911.76	104.785166	60,356,255.62	2,191,343.86	14.17	
		Base	5.181696	2,984,656.65	5.309880	3,058,490.71	73,834.06	0.31	
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA				8.131200	20 Jul 2029			
	-57,600,000.000	Local	100.000000	-57,600,000.00	100.000000	-57,600,000.00	0.00	13.52	
		Base	5.131429	-2,955,703.02	5.067396	-2,918,820.31	36,882.71	0.30	
<b>MEXICAN PESO Total</b>									
		Local		1,013,796.15		5,443,069.16	4,429,273.01	54.29	
		Base		51,909.05		275,821.90	223,912.85	1.18	
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
99S0U9RU5	SWS022327 IRS USD R F 1.13750 2 CCPVANILLA				1.137500	17 Oct 2019			
	9,640,000.000	Local	100.000000	9,640,000.00	99.948205	9,635,006.96	-4,993.04	1.06	
		Base	100.000000	9,640,000.00	99.948205	9,635,006.96	-4,993.04	0.97	
99S0U9RV3	SWS022327 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.303250	17 Oct 2019			
	-9,640,000.000	Local	100.000000	-9,640,000.00	100.000000	-9,640,000.00	0.00	1.06	
		Base	100.000000	-9,640,000.00	100.000000	-9,640,000.00	0.00	0.97	
99S0XDCC9	SWS025809 IRS USD R F 1.67100 2 CCPVANILLA				1.671000	14 Jun 2020			
	8,160,000.000	Local	99.993242	8,159,448.55	99.809790	8,144,478.86	-14,969.69	0.90	
		Base	99.993242	8,159,448.55	99.809790	8,144,478.86	-14,969.69	0.82	
99S0XD7	SWS025809 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.118500	14 Jun 2020			
	-8,160,000.000	Local	100.000000	-8,160,000.00	100.000000	-8,160,000.00	0.00	0.90	
		Base	100.000000	-8,160,000.00	100.000000	-8,160,000.00	0.00	0.82	
99S0YPCX5	SWS026468 IRS USD R F 1.70477 2 CCPVANILLA				1.704770	28 Sep 2019			
	3,170,000.000	Local	100.000000	3,170,000.00	99.996527	3,169,889.91	-110.09	0.35	
		Base	100.000000	3,170,000.00	99.996527	3,169,889.91	-110.09	0.32	
99S0YPCY3	SWS026468 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.329880	28 Sep 2019			

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WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		-3,170,000.00	Local 100.000000	-3,170,000.00	100.000000	-3,170,000.00	0.00	0.35	
			Base 100.000000	-3,170,000.00	100.000000	-3,170,000.00	0.00	0.32	
99S156G96	BWS029025 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.158130	15 Feb 2044			
		5,309,000.00	Local 99.994828	5,308,725.41	100.000000	5,309,000.00	274.59	0.59	
			Base 99.994828	5,308,725.41	100.000000	5,309,000.00	274.59	0.54	
99S156GA3	BWS029025 IRS USD P F 3.33000 2 CCPVANILLA				3.330000	15 Feb 2044			
		-5,309,000.00	Local 100.000000	-5,309,000.00	133.040434	-7,063,116.64	-1,754,116.64	0.78	
			Base 100.000000	-5,309,000.00	133.040434	-7,063,116.64	-1,754,116.64	0.71	
99S15UTU2	SWS029421 IRS USD R F 3.00000 2 CCPVANILLA				3.000000	15 Feb 2036			
		7,205,000.00	Local 100.055025	7,208,964.56	119.403769	8,603,041.56	1,394,077.00	0.95	
			Base 100.055025	7,208,964.56	119.403769	8,603,041.56	1,394,077.00	0.87	
99S15UTV0	SWS029421 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.158130	15 Feb 2036			
		-7,205,000.00	Local 100.000000	-7,205,000.00	100.000000	-7,205,000.00	0.00	0.79	
			Base 100.000000	-7,205,000.00	100.000000	-7,205,000.00	0.00	0.73	
99S15UTX6	BWS029405 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.158130	15 May 2044			
		5,328,000.00	Local 100.075054	5,331,998.90	100.000000	5,328,000.00	-3,998.90	0.59	
			Base 100.075054	5,331,998.90	100.000000	5,328,000.00	-3,998.90	0.54	
99S15UTY4	BWS029405 IRS USD P F 3.00000 2 CCPVANILLA				3.000000	15 May 2044			
		-5,328,000.00	Local 100.000000	-5,328,000.00	126.489859	-6,739,379.69	-1,411,379.69	0.74	
			Base 100.000000	-5,328,000.00	126.489859	-6,739,379.69	-1,411,379.69	0.68	
99S17KHF8	BWS030445 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.158130	15 Aug 2044			
		5,089,000.00	Local 99.569500	5,067,091.83	100.000000	5,089,000.00	21,908.17	0.56	
			Base 99.569500	5,067,091.83	100.000000	5,089,000.00	21,908.17	0.51	
99S17KHG6	BWS030445 IRS USD P F 2.75000 2 CCPVANILLA				2.750000	15 Aug 2044			
		-5,089,000.00	Local 100.000000	-5,089,000.00	121.481622	-6,182,199.74	-1,093,199.74	0.68	
			Base 100.000000	-5,089,000.00	121.481622	-6,182,199.74	-1,093,199.74	0.62	
99S17Q1R6	BWS030403 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.255500	31 Jan 2026			
		23,771,000.00	Local 98.755787	23,475,238.23	100.000000	23,771,000.00	295,761.77	2.62	
			Base 98.755787	23,475,238.23	100.000000	23,771,000.00	295,761.77	2.40	
99S17Q1S4	BWS030403 IRS USD P F 2.50000 2 CCPVANILLA				2.500000	31 Jan 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	
		-23,771,000.000	Local 100.000000	-23,771,000.00	105.978070	-25,192,047.02	-1,421,047.02	2.78	
			Base 100.000000	-23,771,000.00	105.978070	-25,192,047.02	-1,421,047.02	2.55	
99S17R7I8	SWS030601 CDS USD R F 5.00000 2 CCPCDX				5.000000	20 Jun 2024			
		1,015,740.000	Local 105.062787	1,067,164.75	107.132200	1,088,184.61	21,019.86	0.12	
			Base 105.062787	1,067,164.75	107.132200	1,088,184.61	21,019.86	0.11	
99S17R7J6	SWS030601 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Jun 2024			
		-1,015,740.000	Local 100.000000	-1,015,740.00	100.000000	-1,015,740.00	0.00	0.11	
			Base 100.000000	-1,015,740.00	100.000000	-1,015,740.00	0.00	0.10	
99S17RUF8	BWS030668 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.329880	31 Dec 2025			
		10,416,000.000	Local 100.471150	10,465,075.03	100.000000	10,416,000.00	-49,075.03	1.15	
			Base 100.471150	10,465,075.03	100.000000	10,416,000.00	-49,075.03	1.05	
99S17RUG6	BWS030668 IRS USD P F 2.25000 2 CCPVANILLA				2.250000	31 Dec 2025			
		-10,416,000.000	Local 100.000000	-10,416,000.00	104.428532	-10,877,275.89	-461,275.89	1.20	
			Base 100.000000	-10,416,000.00	104.428532	-10,877,275.89	-461,275.89	1.10	
99S1872R6	SWS030825 IRS USD R F 2.25000 2 CCPVANILLA				2.250000	26 Apr 2022			
		13,117,000.000	Local 100.019773	13,119,593.65	100.841996	13,227,444.62	107,850.97	1.46	
			Base 100.019773	13,119,593.65	100.841996	13,227,444.62	107,850.97	1.34	
99S1872S4	SWS030825 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.000000	26 Apr 2022			
		-13,117,000.000	Local 100.000000	-13,117,000.00	100.000000	-13,117,000.00	0.00	1.45	
			Base 100.000000	-13,117,000.00	100.000000	-13,117,000.00	0.00	1.33	
99S1872U9	BWS030841 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	26 Apr 2023			
		13,392,000.000	Local 100.006014	13,392,805.46	100.000000	13,392,000.00	-805.46	1.48	
			Base 100.006014	13,392,805.46	100.000000	13,392,000.00	-805.46	1.35	
99S1872V7	BWS030841 IRS USD P F 2.30000 2 CCPVANILLA				2.300000	26 Apr 2023			
		-13,392,000.000	Local 100.000000	-13,392,000.00	100.859881	-13,507,155.26	-115,155.26	1.49	
			Base 100.000000	-13,392,000.00	100.859881	-13,507,155.26	-115,155.26	1.37	
99S192PC4	SWS031104 IRS USD R F 1.85000 2 CCPVANILLA				1.850000	15 Jun 2022			
		14,790,000.000	Local 99.976160	14,786,474.02	100.736795	14,898,971.98	112,497.96	1.64	
			Base 99.976160	14,786,474.02	100.736795	14,898,971.98	112,497.96	1.51	
99S192PD2	SWS031104 IRS USD P V 03MLIBOR 1 CCPVANILLA				2.118500	15 Jun 2022			

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		-14,790,000.00	Local 100.000000	-14,790,000.00	100.000000	-14,790,000.00	0.00	1.63	
			Base 100.000000	-14,790,000.00	100.000000	-14,790,000.00	0.00	1.50	
99S194Q39	BWS031120 IRS USD R V 03MLIBOR 1 CCPVANILLA					30 Apr 2026			
		20,698,000.00	Local 100.137271	20,726,412.31	100.000000	20,698,000.00	-28,412.31	2.28	
			Base 100.137271	20,726,412.31	100.000000	20,698,000.00	-28,412.31	2.09	
99S194Q47	BWS031120 IRS USD P F 1.85000 2 CCPVANILLA				1.850000	30 Apr 2026			
		-20,698,000.00	Local 100.000000	-20,698,000.00	102.126647	-21,138,173.40	-440,173.40	2.33	
			Base 100.000000	-20,698,000.00	102.126647	-21,138,173.40	-440,173.40	2.14	
99S1A3KF8	BWS032003 IRS USD R V 03MLIBOR 1 CCPVANILLA					15 Nov 2044			
		2,592,000.00	Local 99.336145	2,574,792.89	100.000000	2,592,000.00	17,207.11	0.29	
			Base 99.336145	2,574,792.89	100.000000	2,592,000.00	17,207.11	0.26	
99S1A3KG6	BWS032003 IRS USD P F 1.85000 2 CCPVANILLA				1.850000	15 Nov 2044			
		-2,592,000.00	Local 100.000000	-2,592,000.00	102.742502	-2,663,085.65	-71,085.65	0.29	
			Base 100.000000	-2,592,000.00	102.742502	-2,663,085.65	-71,085.65	0.27	
99S1A4E0	BWS032045 IRS USD R V 03MLIBOR 1 CCPVANILLA					15 Nov 2044			
		1,479,000.00	Local 100.133101	1,480,968.56	100.000000	1,479,000.00	-1,968.56	0.16	
			Base 100.133101	1,480,968.56	100.000000	1,479,000.00	-1,968.56	0.15	
99S1A4EM8	BWS032045 IRS USD P F 1.81000 2 CCPVANILLA				1.810000	15 Nov 2044			
		-1,479,000.00	Local 100.000000	-1,479,000.00	101.901648	-1,507,125.37	-28,125.37	0.17	
			Base 100.000000	-1,479,000.00	101.901648	-1,507,125.37	-28,125.37	0.15	
99S1AUS60	BWS032300 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.000000	30 Jun 2026			
		7,020,000.00	Local 100.112302	7,027,883.57	100.000000	7,020,000.00	-7,883.57	0.77	
			Base 100.112302	7,027,883.57	100.000000	7,020,000.00	-7,883.57	0.71	
99S1AUS78	BWS032300 IRS USD P F 1.55000 2 CCPVANILLA				1.550000	30 Jun 2026			
		-7,020,000.00	Local 100.000000	-7,020,000.00	100.374486	-7,046,288.92	-26,288.92	0.78	
			Base 100.000000	-7,020,000.00	100.374486	-7,046,288.92	-26,288.92	0.71	
99S1AYO33	SWS032441 CDS USD R F 1.00000 2 CCPCDX				1.000000	20 Dec 2024			
		39,240,000.00	Local 101.986586	40,019,536.39	101.988000	40,020,091.20	554.81	4.41	
			Base 101.986586	40,019,536.39	101.988000	40,020,091.20	554.81	4.05	
99S1AYO41	SWS032441 CDS USD P V 03MEVENT 1 CCPCDX				1.000000	20 Dec 2024			

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	-39,240,000.00	Local	100.000000		-39,240,000.00	100.000000	-39,240,000.00	0.00	4.33
		Base	100.000000		-39,240,000.00	100.000000	-39,240,000.00	0.00	3.97
99S1B03L9	BWS032508 IRS USD R V 00MFEDL 1 CCPOIS					1.000000	30 Jun 2026		
	15,354,000.00	Local	99.894276		15,337,767.07	100.000000	15,354,000.00	16,232.93	1.69
		Base	99.894276		15,337,767.07	100.000000	15,354,000.00	16,232.93	1.55
99S1B03M7	BWS032508 IRS USD P F 1.25000 2 CCPOIS					1.250000	30 Jun 2026		
	-15,354,000.00	Local	100.000000		-15,354,000.00	100.023308	-15,357,578.71	-3,578.71	1.69
		Base	100.000000		-15,354,000.00	100.023308	-15,357,578.71	-3,578.71	1.55
99S1B25L3	SWS032524 CDS USD R F 1.00000 2 CCPCDX					1.000000	20 Dec 2029		
	1,770,000.00	Local	99.349916		1,758,493.52	99.402000	1,759,415.40	921.88	0.19
		Base	99.349916		1,758,493.52	99.402000	1,759,415.40	921.88	0.18
99S1B25M1	SWS032524 CDS USD P V 03MEVENT 1 CCPCDX					1.000000	20 Dec 2029		
	-1,770,000.00	Local	100.000000		-1,770,000.00	100.000000	-1,770,000.00	0.00	0.20
		Base	100.000000		-1,770,000.00	100.000000	-1,770,000.00	0.00	0.18
99S1B42O6	BWS032706 CDS USD R V 03MEVENT 1 CCPCDX					1.000000	20 Dec 2024		
	220,000.00	Local	93.366259		205,405.77	100.000000	220,000.00	14,594.23	0.02
		Base	93.366259		205,405.77	100.000000	220,000.00	14,594.23	0.02
99S1B42P3	BWS032706 CDS USD P F 5.00000 2 CCPCDX					5.000000	20 Dec 2024		
	-220,000.00	Local	100.000000		-220,000.00	106.707700	-234,756.94	-14,756.94	0.03
		Base	100.000000		-220,000.00	106.707700	-234,756.94	-14,756.94	0.02
<b>US DOLLAR Total</b>		Local			548,100.47		-4,401,398.13	-4,949,498.60	47.05
		Base			548,100.47		-4,401,398.13	-4,949,498.60	43.15
<b>SWAPS FIXED INCOME Total</b>		0.000	Base		609,103.81		-3,986,560.04	-4,595,663.85	48.82

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

Books Open

Prepared by State Street

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
5,909,500.000	31,829,313,834.210	Base		489,524,464.98		501,205,304.60	11,680,839.62	99.97
Original Face:	535,199,325.500							

# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

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

## FUTURES LONG

### EURO CURRENCY

Exchange Rate: 0.917473

#### GERMANY

ADI19J8H5	EURO-BOBL FUTURE DEC19 XEUR 20191206						06 Dec 2019			
6.000	600,000.000	Local	813,900.00	818,047.20	135.650000	-4,147.20		-4,447.20	300.00	
		Base	887,110.57		147.851762	-4,520.24		-4,847.23	326.99	0.00

ADI19JB40	EURO-BTP FUTURE DEC19 XEUR 20191206						06 Dec 2019			
82.000	8,200,000.000	Local	11,958,880.00	11,845,698.40	145.840000	113,181.60		99,241.60	13,940.00	
		Base	13,034,585.21		158.958356	123,362.32		108,168.41	15,193.91	0.00

AEI606616	RXX9P173 NOV19 173 PUT FSO						25 Oct 2019			
7.000	700,000.000	Local	2,450.00	6,028.40	0.350000	-3,578.40		-3,438.40	-140.00	
		Base	2,670.38		0.381483	-3,900.28		-3,747.69	-152.59	0.00

<b>GERMANY Total</b>										
95.000	9,500,000.000	Local	12,775,230.00	12,669,774.00		105,456.00		91,356.00	14,100.00	
		Base				114,941.80		99,573.49	15,368.31	0.00

### EURO CURRENCY Total

95.000	9,500,000.000	Local	12,775,230.00	12,669,774.00		105,456.00		91,356.00	14,100.00	
		Base				114,941.80		99,573.49	15,368.31	0.00

### US DOLLAR

Exchange Rate: 1.000000

99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216						16 Dec 2019			
88.000	22,000,000.000	Local	21,568,800.00	21,585,459.80	98.040000	-16,659.80		-16,659.80	0.00	
		Base	21,568,800.00		98.040000	-16,659.80		-16,659.80	0.00	0.00

ADI08QVR4	90DAY EUR FUTR MAR20 XCME 20200316						16 Mar 2020			
7.000	1,750,000.000	Local	1,720,775.00	1,707,762.60	98.330000	13,012.40		13,099.90	-87.50	
		Base	1,720,775.00		98.330000	13,012.40		13,099.90	-87.50	0.00

ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615						15 Jun 2020			
146.000	36,500,000.000	Local	35,932,425.00	35,697,419.10	98.445000	235,005.90		238,655.90	-3,650.00	
		Base	35,932,425.00		98.445000	235,005.90		238,655.90	-3,650.00	0.00

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

Books Open

Prepared by State Street



# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts										
ADI0FQYG7	90DAY EUR FUTR MAR21 XCME 20210315						15 Mar 2021			
61.000	15,250,000.000	Local	15,037,262.50	14,864,322.30	98.605000	172,940.20	175,227.70	-2,287.50		
		Base	15,037,262.50		98.605000	172,940.20	175,227.70	-2,287.50		0.00
ADI0Z6FC9	CAD CURRENCY FUT DEC19 XCME 20191217						17 Dec 2019			
98.000	9,800,000.000	Local	7,411,740.00	7,461,965.00	0.756300	-50,225.00	-55,125.00	4,900.00		
		Base	7,411,740.00		0.756300	-50,225.00	-55,125.00	4,900.00		0.00
ADI170698	EURO FX CURR FUT DEC19 XCME 20191216						16 Dec 2019			
55.000	6,875,000.000	Local	7,536,718.75	7,644,750.00	1.096250	-108,031.25	-81,562.50	-26,468.75		
		Base	7,536,718.75		1.096250	-108,031.25	-81,562.50	-26,468.75		0.00
ADI19VKG6	US 2YR NOTE (CBT) DEC19 XCBT 20191231						31 Dec 2019			
241.000	48,200,000.000	Local	51,935,500.00	52,040,731.42	107.750000	-105,231.42	-97,700.17	-7,531.25		
		Base	51,935,500.00		107.750000	-105,231.42	-97,700.17	-7,531.25		0.00
ADI19Y734	US LONG BOND(CBT) DEC19 XCBT 20191219						19 Dec 2019			
212.000	21,200,000.000	Local	34,410,250.00	34,864,855.87	162.312500	-454,605.87	-447,980.87	-6,625.00		
		Base	34,410,250.00		162.312500	-454,605.87	-447,980.87	-6,625.00		0.00
ADI19Y7L4	US ULTRA BOND CBT DEC19 XCBT 20191219						19 Dec 2019			
201.000	20,100,000.000	Local	38,573,156.25	39,208,277.69	191.906250	-635,121.44	-647,683.94	12,562.50		
		Base	38,573,156.25		191.906250	-635,121.44	-647,683.94	12,562.50		0.00
ADI19ZWQ2	US 5YR NOTE (CBT) DEC19 XCBT 20191231						31 Dec 2019			
1,966.000	196,600,000.000	Local	234,245,829.11	235,532,838.13	119.148438	-1,287,009.02	-1,194,852.77	-92,156.25		
		Base	234,245,829.11		119.148438	-1,287,009.02	-1,194,852.77	-92,156.25		0.01
ADI1CR8Y6	GBP CURRENCY FUT DEC19 XCME 20191216						16 Dec 2019			
41.000	2,562,500.000	Local	3,160,075.00	3,175,799.54	1.233200	-15,724.54	-17,518.29	1,793.75		
		Base	3,160,075.00		1.233200	-15,724.54	-17,518.29	1,793.75		0.00
ADI1F1YY1	AUDUSD CRNCY FUT DEC19 XCME 20191216						16 Dec 2019			
49.000	4,900,000.000	Local	3,316,320.00	3,368,017.50	0.676800	-51,697.50	-47,287.50	-4,410.00		
		Base	3,316,320.00		0.676800	-51,697.50	-47,287.50	-4,410.00		0.00
ADI1F20T7	CHF CURRENCY FUT DEC19 XCME 20191216						16 Dec 2019			
5.000	625,000.000	Local	630,125.00	636,200.00	1.008200	-6,075.00	-1,200.00	-4,875.00		
		Base	630,125.00		1.008200	-6,075.00	-1,200.00	-4,875.00		0.00

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# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI1FCLJ4	RUSSIAN RUBLE FUT DEC19 XCME 20191216						16 Dec 2019			
35.000	87,500,000.000	Local	1,335,250.00	1,312,350.00	0.015260	22,900.00		27,712.50	-4,812.50	
		Base	1,335,250.00		0.015260	22,900.00		27,712.50	-4,812.50	0.00
ADI1FFVL1	MEXICAN PESO FUT DEC19 XCME 20191216						16 Dec 2019			
203.000	101,500,000.000	Local	5,081,090.00	5,127,766.65	0.050060	-46,676.65		-37,541.65	-9,135.00	
		Base	5,081,090.00		0.050060	-46,676.65		-37,541.65	-9,135.00	0.00
<b>US DOLLAR Total</b>										
3,408.000	575,362,500.000	Local	461,895,316.61	464,228,515.60		-2,333,198.99		-2,190,416.49	-142,782.50	
		Base				-2,333,198.99		-2,190,416.49	-142,782.50	0.02
<b>FUTURES LONG Total</b>										
3,503.000	584,862,500.000	Base				-2,218,257.19		-2,090,843.00	-127,414.19	0.02

# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

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

### AUSTRALIAN DOLLAR

Exchange Rate: 1.481591

ADI1D88C5	AUST 10Y BOND FUT DEC19 XSFE 20191216						16 Dec 2019			
-6.000	-600,000.000	Local	-884,095.80	-876,427.02	98.990000	-7,668.78		-12,692.88	5,024.10	
		Base	-596,720.55		66.813311	-5,176.04		-8,567.06	3,391.02	0.00

### AUSTRALIAN DOLLAR Total

-6.000	-600,000.000	Local	-884,095.80	-876,427.02		-7,668.78		-12,692.88	5,024.10	
		Base				-5,176.04		-8,567.06	3,391.02	0.00

### EURO CURRENCY

Exchange Rate: 0.917473

#### GERMANY

ADI19J9J0	EURO-OAT FUTURE DEC19 XEUR 20191206						06 Dec 2019			
-10.000	-1,000,000.000	Local	-1,703,100.00	-1,720,828.00	170.310000	17,728.00		17,928.00	-200.00	
		Base	-1,856,294.41		185.629441	19,322.64		19,540.63	-217.99	0.00

ADI19J9Y7	EURO-BUND FUTURE DEC19 XEUR 20191206						06 Dec 2019			
-351.000	-35,100,000.000	Local	-61,161,750.00	-61,836,358.80	174.250000	674,608.80		688,648.80	-14,040.00	
		Base	-66,663,269.65		189.923845	735,290.08		750,592.99	-15,302.91	0.00

ADI19J9Z4	EURO BUXL 30Y BND DEC19 XEUR 20191206						06 Dec 2019			
-12.000	-1,200,000.000	Local	-2,610,000.00	-2,649,685.60	217.500000	39,685.60		32,245.60	7,440.00	
		Base	-2,844,770.36		237.064197	43,255.33		35,146.10	8,109.23	0.00

AEI609313	RXX9C176 NOV19 176 CALL FSO						25 Oct 2019			
-4.000	-400,000.000	Local	-800.00	-1,965.20	0.200000	1,165.20		1,125.20	40.00	
		Base	-871.96		0.217990	1,270.01		1,226.41	43.60	0.00

AEI619148	RXX9P174.000 NOV19 174 PUT FSO						25 Oct 2019			
-2.000	-200,000.000	Local	-1,360.00	-2,237.60	0.680000	877.60		817.60	60.00	
		Base	-1,482.33		0.741166	956.54		891.14	65.40	0.00

AEI640045	RXX9P172 NOV19 172 PUT FSO						25 Oct 2019			
-8.000	-800,000.000	Local	-1,280.00	-3,270.40	0.160000	1,990.40		1,830.40	160.00	
		Base	-1,395.14		0.174392	2,169.44		1,995.05	174.39	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 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
<b>GERMANY Total</b>										
-387.000	-38,700,000.000	Local	-65,478,290.00	-66,214,345.60		736,055.60		742,595.60	-6,540.00	
		Base				802,264.04		809,392.32	-7,128.28	0.00
<b>EURO CURRENCY Total</b>										
-387.000	-38,700,000.000	Local	-65,478,290.00	-66,214,345.60		736,055.60		742,595.60	-6,540.00	
		Base				802,264.04		809,392.32	-7,128.28	0.00
<b>JAPANESE YEN</b>										
								Exchange Rate:	108.125000	
ADI19Y7C4	JPN 10Y BOND(OSE) DEC19 XOSE 20191213						13 Dec 2019			
-7.000	-700,000,000.000	Local	-1,085,140,000.00	-1,085,204,400.00	155.020000	64,400.00		-985,600.00	1,050,000.00	
		Base	-10,035,976.88		1.433711	595.61		-9,115.38	9,710.99	0.00
<b>JAPANESE YEN Total</b>										
-7.000	-700,000,000.000	Local	-1,085,140,000.00	-1,085,204,400.00		64,400.00		-985,600.00	1,050,000.00	
		Base				595.61		-9,115.38	9,710.99	0.00
<b>POUND STERLING</b>										
								Exchange Rate:	0.813306	
ADI1B43R8	LONG GILT FUTURE DEC19 IFLL 20191227						27 Dec 2019			
-37.000	-3,700,000.000	Local	-4,966,880.00	-4,941,078.94	134.240000	-25,801.06		-19,881.06	-5,920.00	
		Base	-6,107,024.91		165.054727	-31,723.68		-24,444.75	-7,278.93	0.00
<b>POUND STERLING Total</b>										
-37.000	-3,700,000.000	Local	-4,966,880.00	-4,941,078.94		-25,801.06		-19,881.06	-5,920.00	
		Base				-31,723.68		-24,444.75	-7,278.93	0.00
<b>US DOLLAR</b>										
								Exchange Rate:	1.000000	
ADI0GMF43	90DAY EUR FUTR JUN21 XCME 20210614						14 Jun 2021			
-140.000	-35,000,000.000	Local	-34,518,750.00	-34,381,956.00	98.625000	-136,794.00		-142,044.00	5,250.00	
		Base	-34,518,750.00		98.625000	-136,794.00		-142,044.00	5,250.00	0.00
ADI11TV02	FED FUND 30DAY JAN20 XCBT 20200131						31 Jan 2020			
-4.000	-1,666,800.000	Local	-1,640,381.22	-1,632,039.62	98.415000	-8,341.60		-8,508.28	166.68	
		Base	-1,640,381.22		98.415000	-8,341.60		-8,508.28	166.68	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 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI12LSP7	FED FUND 30DAY	NOV19 XCBT 20191129					29 Nov 2019			
-233.000	-97,091,100.000	Local	-95,387,151.20	-95,472,298.69	98.245000	85,147.49	65,729.27	19,418.22		
		Base	-95,387,151.20		98.245000	85,147.49	65,729.27	19,418.22		0.00
ADI19T4T1	US 10YR NOTE (CBT)	DEC19 XCBT 20191219					19 Dec 2019			
-392.000	-39,200,000.000	Local	-51,082,500.00	-51,494,515.66	130.312500	412,015.66	381,390.66	30,625.00		
		Base	-51,082,500.00		130.312500	412,015.66	381,390.66	30,625.00		0.00
ADI19Y6J0	US 10YR ULTRA FUT	DEC19 XCBT 20191219					19 Dec 2019			
-93.000	-9,300,000.000	Local	-13,243,781.25	-13,386,746.89	142.406250	142,965.64	140,059.39	2,906.25		
		Base	-13,243,781.25		142.406250	142,965.64	140,059.39	2,906.25		0.00
ADI1BZXD7	JPN YEN CURR FUT	DEC19 XCME 20191216					16 Dec 2019			
-14.000	-17,500.000	Local	-1,627,150.00	-1,633,590.00	92.980000	6,440.00	2,502.50	3,937.50		
		Base	-1,627,150.00		92.980000	6,440.00	2,502.50	3,937.50		0.00
<b>US DOLLAR Total</b>										
-876.000	-182,275,400.000	Local	-197,499,713.67	-198,001,146.86		501,433.19	439,129.54	62,303.65		
		Base				501,433.19	439,129.54	62,303.65		0.01
<b>FUTURES SHORT Total</b>										
-1,313.000	-925,275,400.000	Base				1,267,393.12	1,206,394.67	60,998.45		0.01

# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date							
Contracts	Notional Par	Prior Accum Gn/Ls	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Margin Variation	% Fund	
<b>FUTURES Total</b>									
2,190.000	-340,412,900.000		Base			-950,864.07	-884,448.33	-66,415.74	0.03

# Holdings

As of: September 30, 2019



WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY

View Date: October 1, 2019



STATE STREET

Base Currency: USD - US DOLLAR

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

### ARGENTINE PESO

Exchange Rate: 57.601000

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,941,771.660	Local	1.000000	5,941,771.66	1.000000	5,941,771.66	0.00	24.94
			Base	0.020879	124,060.01	0.017361	103,153.97	-20,906.04	0.02

### ARGENTINE PESO Total

		5,941,771.660	Local		5,941,771.66		5,941,771.66	0.00	24.94
			Base		124,060.01		103,153.97	-20,906.04	0.02

### AUSTRALIAN DOLLAR

Exchange Rate: 1.481591

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		214,063.180	Local	1.000000	214,063.18	1.000000	214,063.18	0.00	93.76
			Base	0.680356	145,639.11	0.674950	144,481.97	-1,157.14	0.03

### AUSTRALIAN DOLLAR Total

		214,063.180	Local		214,063.18		214,063.18	0.00	93.76
			Base		145,639.11		144,481.97	-1,157.14	0.03

### BRAZILIAN REAL

Exchange Rate: 4.154950

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,354,738.360	Local	1.000000	1,354,738.36	1.000000	1,354,738.36	0.00	3.19
			Base	0.267665	362,616.27	0.240677	326,054.07	-36,562.20	0.08

### BRAZILIAN REAL Total

		1,354,738.360	Local		1,354,738.36		1,354,738.36	0.00	3.19
			Base		362,616.27		326,054.07	-36,562.20	0.08

### CANADIAN DOLLAR

Exchange Rate: 1.324850

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		403,114.820	Local	1.000000	403,114.82	1.000000	403,114.82	0.00	3.08
			Base	0.754485	304,144.07	0.754802	304,272.05	127.98	0.07

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CANADIAN DOLLAR Total</b>								
		403,114.820	Local	403,114.82		403,114.82	0.00	3.08
			Base	304,144.07		304,272.05	127.98	0.07
<b>EURO CURRENCY</b>							Exchange Rate:	0.917473
<b>INTERNATIONAL</b>								
EUR	EURO CURRENCY							
		150,656.620	Local	150,656.62	1.000000	150,656.62	0.00	5.35
			Base	167,094.80	1.089950	164,208.23	-2,886.57	0.04
<b>INTERNATIONAL Total</b>								
		150,656.620	Local	150,656.62		150,656.62	0.00	5.35
			Base	167,094.80		164,208.23	-2,886.57	0.04
<b>EURO CURRENCY Total</b>								
		150,656.620	Local	150,656.62		150,656.62	0.00	5.35
			Base	167,094.80		164,208.23	-2,886.57	0.04
<b>INDONESIAN RUPIAH</b>							Exchange Rate:	14,195.000000
IDR	INDONESIAN RUPIAH							
		4,592,413,354.000	Local	4,592,413,354.00	1.000000	4,592,413,354.00	0.00	4.47
			Base	323,685.33	0.000070	323,523.31	-162.02	0.08
<b>INDONESIAN RUPIAH Total</b>								
		4,592,413,354.000	Local	4,592,413,354.00		4,592,413,354.00	0.00	4.47
			Base	323,685.33		323,523.31	-162.02	0.08
<b>JAPANESE YEN</b>							Exchange Rate:	108.125000
JPY	JAPANESE YEN							
		2,124,806.000	Local	2,124,806.00	1.000000	2,124,806.00	0.00	100.00
			Base	19,649.76	0.009248	19,651.38	1.62	0.00
<b>JAPANESE YEN Total</b>								
		2,124,806.000	Local	2,124,806.00		2,124,806.00	0.00	100.00

& Issue has redenominated but Local is not converted  
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Books Open

Prepared by State Street



# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		19,649.76		19,651.38	1.62	0.00
<b>MEXICAN PESO</b>							Exchange Rate:	19.734000
MXN	MEXICAN PESO (NEW)							
		-6,532,439.770	Local 1.000000	-6,532,439.77	1.000000	-6,532,439.77	0.00	1.17
			Base 0.051046	-333,457.31	0.050674	-331,024.62	2,432.69	0.08
<b>MEXICAN PESO Total</b>								
		-6,532,439.770	Local	-6,532,439.77		-6,532,439.77	0.00	1.17
			Base	-333,457.31		-331,024.62	2,432.69	0.08
<b>NEW ZEALAND DOLLAR</b>							Exchange Rate:	1.596934
NZD	NEW ZEALAND DOLLAR							
		798.940	Local 1.000000	798.94	1.000000	798.94	0.00	100.00
			Base 0.671915	536.82	0.626200	500.30	-36.52	0.00
<b>NEW ZEALAND DOLLAR Total</b>								
		798.940	Local	798.94		798.94	0.00	100.00
			Base	536.82		500.30	-36.52	0.00
<b>POUND STERLING</b>							Exchange Rate:	0.813306
GBP	POUND STERLING							
		362,052.960	Local 1.000000	362,052.96	1.000000	362,052.96	0.00	40.96
			Base 1.213498	439,350.52	1.229550	445,162.04	5,811.52	0.10
<b>POUND STERLING Total</b>								
		362,052.960	Local	362,052.96		362,052.96	0.00	40.96
			Base	439,350.52		445,162.04	5,811.52	0.10
<b>RUSSIAN RUBLE</b>							Exchange Rate:	64.855000
RUB	RUSSIAN RUBLE							
		80,454.400	Local 1.000000	80,454.40	1.000000	80,454.40	0.00	0.02
			Base 0.015584	1,253.82	0.015419	1,240.53	-13.29	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 30, 2019

View Date: October 1, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>RUSSIAN RUBLE Total</b>								
		80,454.400	Local	80,454.40		80,454.40	0.00	0.02
			Base	1,253.82		1,240.53	-13.29	0.00
							Exchange Rate:	9.844050
<b>SWEDISH KRONA</b>								
SEK	SWEDISH KRONA							
		95,264.460	Local	95,264.46	1.000000	95,264.46	0.00	97.94
			Base	10,758.08	0.101584	9,677.36	-1,080.72	0.00
<b>SWEDISH KRONA Total</b>								
		95,264.460	Local	95,264.46		95,264.46	0.00	97.94
			Base	10,758.08		9,677.36	-1,080.72	0.00
							Exchange Rate:	5.647000
<b>TURKISH LIRA</b>								
TRY	TURKISH LIRA							
		79,500.000	Local	79,500.00	1.000000	79,500.00	0.00	100.00
			Base	14,082.53	0.177085	14,078.27	-4.26	0.00
<b>TURKISH LIRA Total</b>								
		79,500.000	Local	79,500.00		79,500.00	0.00	100.00
			Base	14,082.53		14,078.27	-4.26	0.00
							Exchange Rate:	1.000000
<b>US DOLLAR</b>								
USD	US DOLLAR							
		4,375,566.380	Local	4,375,566.38	1.000000	4,375,566.38	0.00	1.23
			Base	4,375,566.38	1.000000	4,375,566.38	0.00	1.03
<b>US DOLLAR Total</b>								
		4,375,566.380	Local	4,375,566.38		4,375,566.38	0.00	1.23
			Base	4,375,566.38		4,375,566.38	0.00	1.03
<b>CASH Total</b>								
		4,601,063,702.010	Base	5,954,980.19		5,900,545.24	-54,434.95	1.54

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# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				1.816605	31 Dec 2030		
		2,419,303.650	Local	100.000000				
			Base	100.000000				
				2,419,303.65	100.000000	2,419,303.65	0.00	0.68
				2,419,303.65	100.000000	2,419,303.65	0.00	0.57

<b>US DOLLAR Total</b>								
		2,419,303.650	Local			2,419,303.65	0.00	0.68
			Base			2,419,303.65	0.00	0.57

## CASH EQUIVALENT Total

		2,419,303.650	Base			2,419,303.65	0.00	0.57
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## EQUITY

CANADIAN DOLLAR Exchange Rate: 1.324850

931HYF908	SWAP CCPC MERRILL LYNCH CAD							
		500.000	Local	1.000000		500.00	0.00	0.00
			Base	0.783880		377.40	-14.54	0.00

<b>CANADIAN DOLLAR Total</b>								
		500.000	Local			500.00	0.00	0.00
			Base			377.40	-14.54	0.00

SWEDISH KRONA Exchange Rate: 9.844050

930KHU908	CCPC MERRILL COC SEK CCPC CASH COLLATERAL SEK							
		2,001.000	Local	1.000000		2,001.00	0.00	2.06
			Base	0.115267		203.27	-27.38	0.00

<b>SWEDISH KRONA Total</b>								
		2,001.000	Local			2,001.00	0.00	2.06
			Base			203.27	-27.38	0.00

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# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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**US DOLLAR** Exchange Rate: 1.000000

05580M603	B RILEY FINANCIAL INC PREFERRED STOCK 09/23 6.875	3,200.000	Local	25.000000	80,000.00	26.080000	83,456.00	3,456.00	0.02
			Base	25.000000	80,000.00	26.080000	83,456.00	3,456.00	0.02

05580M801	B RILEY FINANCIAL INC PREFERRED STOCK 09/26 6.5	11,500.000	Local	25.000000	287,500.00	25.070000	288,305.00	805.00	0.08
			Base	25.000000	287,500.00	25.070000	288,305.00	805.00	0.07

08579X101	BERRY PETROLEUM CORP COMMON STOCK USD.001	8,451.000	Local	12.355317	104,414.78	9.360000	79,101.36	-25,313.42	0.02
			Base	12.355317	104,414.78	9.360000	79,101.36	-25,313.42	0.02

61179L100	MONTAGE RESOURCES CORP COMMON STOCK USD.01	13,981.000	Local	16.436747	229,802.16	3.780000	52,848.18	-176,953.98	0.01
			Base	16.436747	229,802.16	3.780000	52,848.18	-176,953.98	0.01

69121K104	OWL ROCK CAPITAL CORP COMMON STOCK	19,650.000	Local	15.300000	300,645.00	15.770000	309,880.50	9,235.50	0.09
			Base	15.300000	300,645.00	15.770000	309,880.50	9,235.50	0.07

<b>US DOLLAR Total</b>		56,782.000	Local		1,002,361.94		813,591.04	-188,770.90	0.23
			Base		1,002,361.94		813,591.04	-188,770.90	0.19

<b>EQUITY Total</b>		59,283.000	Base		1,002,984.53		814,171.71	-188,812.82	0.19
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## FIXED INCOME

**ARGENTINE PESO** Exchange Rate: 57.601000

ACI0VSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR					63.970506	21 Jun 2020		
		33,930,000.000	Local	83.852108	28,451,020.11	48.250000	16,371,225.00	-12,079,795.11	68.71
			Base	3.620434	1,228,413.09	0.837659	284,217.72	-944,195.37	0.07

ACI116JC2	REPUBLIC OF ARGENTINA BONDS 03/20 4					4.000000	06 Mar 2020		
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# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,940,000.000	Local	100.651688	1,952,642.75	78.000000	1,513,200.00	-439,442.75	6.35
Original Face:		1,940,000.000	Base	5.020635	97,400.31	1.354143	26,270.38	-71,129.93	0.01

## ARGENTINE PESO Total

		35,870,000.000	Local		30,403,662.86		17,884,425.00	-12,519,237.86	75.06
Original Face:		1,940,000.000	Base		1,325,813.40		310,488.10	-1,015,325.30	0.07

## BRAZILIAN REAL

Exchange Rate: 4.154950

959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.000000	01 Jan 2021			
		9,583,000.000	Local	101.344771	9,711,869.41	108.240297	10,372,667.66	660,798.25	24.43
			Base	27.026030	2,589,904.41	26.050926	2,496,460.28	-93,444.13	0.59

ACI0K3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.000000	01 Jan 2027			
		4,295,000.000	Local	95.830569	4,115,922.96	119.811061	5,145,885.07	1,029,962.11	12.12
			Base	27.165931	1,166,776.75	28.835741	1,238,495.06	71,718.31	0.29

## BRAZILIAN REAL Total

		13,878,000.000	Local		13,827,792.37		15,518,552.73	1,690,760.36	36.56
			Base		3,756,681.16		3,734,955.34	-21,725.82	0.88

## CANADIAN DOLLAR

Exchange Rate: 1.324850

135087H80	CANADIAN GOVERNMENT BONDS 05/20 1.75				1.750000	01 May 2020			
		12,680,000.000	Local	99.890386	12,666,100.95	100.007000	12,680,887.60	14,786.65	96.92
			Base	76.049331	9,643,055.22	75.485527	9,571,564.78	-71,490.44	2.25

## CANADIAN DOLLAR Total

		12,680,000.000	Local		12,666,100.95		12,680,887.60	14,786.65	96.92
			Base		9,643,055.22		9,571,564.78	-71,490.44	2.25

## EGYPTIAN POUND

Exchange Rate: 16.280000

ACI1B3HS5	EGYPT TREASURY BILL BILLS 03/20 0.00000					17 Mar 2020			
		11,000,000.000	Local	92.868273	10,215,510.00	93.279413	10,260,735.43	45,225.43	21.02
			Base	5.563374	611,971.14	5.729694	630,266.30	18,295.16	0.15

ACI1C47V6	EGYPT TREASURY BILL BILLS 02/20 0.00000					11 Feb 2020			
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# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		40,725,000.000	Local	94.224341	38,372,862.79	94.668351	38,553,685.94	180,823.15	78.98
			Base	5.641393	2,297,457.29	5.815009	2,368,162.53	70,705.24	0.56
<b>EGYPTIAN POUND Total</b>									
		51,725,000.000	Local		48,588,372.79		48,814,421.37	226,048.58	100.00
			Base		2,909,428.43		2,998,428.83	89,000.40	0.70
<b>EURO CURRENCY</b>							Exchange Rate:	0.917473	
<b>INTERNATIONAL</b>									
ACI080964	LLOYDS BANKING GROUP PLC JR SUBORDINA REGS 12/49 VAR				6.375000	31 Dec 2049			
		800,000.000	Local	100.129520	801,036.16	102.847400	822,779.20	21,743.04	29.20
			Base	115.683588	925,468.70	112.098558	896,788.46	-28,680.24	0.21
ACI085NP5	CREDIT AGRICOLE SA JR SUBORDINA REGS 04/49 VAR				6.500000	29 Apr 2049			
		400,000.000	Local	103.828013	415,312.05	107.992000	431,968.00	16,655.95	15.33
			Base	118.582833	474,331.33	117.705916	470,823.66	-3,507.67	0.11
ACI09CXQ6	HSBC HOLDINGS PLC JR SUBORDINA REGS 12/49 VAR				5.250000	29 Dec 2049			
		550,000.000	Local	101.628876	558,958.82	107.500000	591,250.00	32,291.18	20.98
			Base	117.423582	645,829.70	117.169661	644,433.13	-1,396.57	0.15
<b>INTERNATIONAL Total</b>									
		1,750,000.000	Local		1,775,307.03		1,845,997.20	70,690.17	65.51
			Base		2,045,629.73		2,012,045.25	-33,584.48	0.47
<b>SPAIN</b>									
BF2PHRII3	BANCO BILBAO VIZCAYA ARG JR SUBORDINA REGS 12/99 VAR				5.875000	31 Dec 2099			
		600,000.000	Local	94.126828	564,760.97	105.750000	634,500.00	69,739.03	22.52
			Base	108.231655	649,389.93	115.262247	691,573.48	42,183.55	0.16
<b>SPAIN Total</b>									
		600,000.000	Local		564,760.97		634,500.00	69,739.03	22.52
			Base		649,389.93		691,573.48	42,183.55	0.16
<b>EURO CURRENCY Total</b>									
		2,350,000.000	Local		2,340,068.00		2,480,497.20	140,429.20	88.03
			Base		2,695,019.66		2,703,618.73	8,599.07	0.63

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Books Open

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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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## INDONESIAN RUPIAH

Exchange Rate: 14,195.000000

ACI00W7U1	INDONESIA GOVERNMENT SR UNSECURED 05/27 7				7.000000	15 May 2027		
	85,623,000,000.000	Local	96.554304	82,672,691,444.49	99.274000	85,001,377,020.00	2,328,685,575.51	82.78
		Base	0.006827	5,845,425.15	0.006994	5,988,120.96	142,695.81	1.40

ACI014D27	INDONESIA GOVERNMENT SR UNSECURED 05/22 7				7.000000	15 May 2022		
	1,000,000,000.000	Local	101.824448	1,018,244,481.00	101.342000	1,013,420,000.00	-4,824,481.00	0.99
		Base	0.007415	74,147.85	0.007139	71,392.74	-2,755.11	0.02

ACI06JNF9	INDONESIA GOVERNMENT SR UNSECURED 03/34 8.375				8.375000	15 Mar 2034		
	342,000,000.000	Local	107.523111	367,729,038.45	105.740000	361,630,800.00	-6,098,238.45	0.35
		Base	0.008267	28,271.97	0.007449	25,475.93	-2,796.04	0.01

B4NPD2I14	INDONESIA GOVERNMENT SR UNSECURED 09/26 8.375				8.375000	15 Sep 2026		
	10,940,000,000.000	Local	108.742117	11,896,387,637.92	107.132000	11,720,240,800.00	-176,146,837.92	11.41
		Base	0.008277	905,514.64	0.007547	825,659.80	-79,854.84	0.19

## INDONESIAN RUPIAH Total

	97,905,000,000.000	Local		95,955,052,601.86		98,096,668,620.00	2,141,616,018.14	95.53
		Base		6,853,359.61		6,910,649.43	57,289.82	1.62

## POUND STERLING

Exchange Rate: 0.813306

ACI0CCXN9	ANGLIAN WATER OSPREY FIN SR SECURED REGS 04/23 5				5.000000	30 Apr 2023		
	150,000.000	Local	99.870680	149,806.02	101.170000	151,755.00	1,948.98	17.17
		Base	153.157220	229,735.83	124.393525	186,590.29	-43,145.54	0.04

ACI0CTJV0	SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR				7.375000	29 Dec 2049		
	200,000.000	Local	100.922465	201,844.93	105.625000	211,250.00	9,405.07	23.90
		Base	154.100985	308,201.97	129.871168	259,742.34	-48,459.63	0.06

B3XR42I11	CO OP GRP HLDS COMPANY GUAR REGS 07/26 VAR				7.500000	08 Jul 2026		
	140,000.000	Local	105.648136	147,907.39	112.810222	157,934.31	10,026.92	17.87
		Base	163.107286	228,350.20	138.705754	194,188.05	-34,162.15	0.05

## POUND STERLING Total

	490,000.000	Local		499,558.34		520,939.31	21,380.97	58.93
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WESTERN ASSET MANAGEMENT COMPANY  
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STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		766,288.00		640,520.68	-125,767.32	0.15

## RUSSIAN RUBLE

Exchange Rate: 64.855000

ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.050000	19 Jan 2028		
	426,848,000.000	Local	95.068007	405,795,888.55	101.357000	432,640,327.36	26,844,438.81	99.98
		Base	1.491153	6,364,955.65	1.562825	6,670,886.24	305,930.59	1.56

## RUSSIAN RUBLE Total

	426,848,000.000	Local		405,795,888.55		432,640,327.36	26,844,438.81	99.98
		Base		6,364,955.65		6,670,886.24	305,930.59	1.56

## US DOLLAR

Exchange Rate: 1.000000

00169QAE9	AMGH HLDG CORP TERM LOAN B					28 Apr 2022		
	225,447.300	Local	99.965003	225,368.40	93.400000	210,567.78	-14,800.62	0.06
		Base	99.965003	225,368.40	93.400000	210,567.78	-14,800.62	0.05

00191AAC0	ARD FINANCE SA SR SECURED 09/23 7.125				7.125000	15 Sep 2023		
	350,000.000	Local	101.186397	354,152.39	103.000000	360,500.00	6,347.61	0.10
		Base	101.186397	354,152.39	103.000000	360,500.00	6,347.61	0.08

00215JAA7	ASP AMC MERGER SUB SR UNSECURED 144A 05/25 8				8.000000	15 May 2025		
	475,000.000	Local	87.897343	417,512.38	68.000000	323,000.00	-94,512.38	0.09
		Base	87.897343	417,512.38	68.000000	323,000.00	-94,512.38	0.08

00215NAF7	VERRA MOBILITY CORPORATION TERM LOAN B FIRST LIEN					28 Feb 2025		
	226,550.000	Local	100.817930	228,403.02	100.333300	227,305.09	-1,097.93	0.06
		Base	100.817930	228,403.02	100.333300	227,305.09	-1,097.93	0.05

00400YAH4	ACADEMY LTD 2015 TERM LOAN B					01 Jul 2022		
	208,091.550	Local	92.547324	192,583.16	69.666700	144,970.52	-47,612.64	0.04
		Base	92.547324	192,583.16	69.666700	144,970.52	-47,612.64	0.03

00507UAR2	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45				3.450000	15 Mar 2022		
	10,000.000	Local	99.946100	9,994.61	102.478107	10,247.81	253.20	0.00
		Base	99.946100	9,994.61	102.478107	10,247.81	253.20	0.00

00764MHE0	AEGIS ASSET BACKED SECURITIES AABST 2005 5 M1				2.448380	25 Dec 2035		
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# Holdings

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	500,000.000	Local		97.873344	489,366.72	97.231480	486,157.40	-3,209.32	0.14
	500,000.000	Base		97.873344	489,366.72	97.231480	486,157.40	-3,209.32	0.11
00769EAS9	ADVANTAGE SALES + MARKETING I TERM LOAN B						23 Jul 2021		
	48,969.050	Local		97.672734	47,829.41	93.208300	45,643.22	-2,186.19	0.01
		Base		97.672734	47,829.41	93.208300	45,643.22	-2,186.19	0.01
007903AX5	ADVANCED MICRO DEVICES SR UNSECURED 08/22 7.5					7.500000	15 Aug 2022		
	310,000.000	Local		110.881832	343,733.68	113.125000	350,687.50	6,953.82	0.10
		Base		110.881832	343,733.68	113.125000	350,687.50	6,953.82	0.08
00912YAL6	AIR METHODS CORP TERM LOAN B						21 Apr 2024		
	137,166.500	Local		100.395067	137,708.40	80.950000	111,036.28	-26,672.12	0.03
		Base		100.395067	137,708.40	80.950000	111,036.28	-26,672.12	0.03
01242HAJ7	ALBANY MOLECULAR RESH INC TERM LOAN						30 Aug 2024		
	176,400.000	Local		100.920561	178,023.87	98.125000	173,092.50	-4,931.37	0.05
		Base		100.920561	178,023.87	98.125000	173,092.50	-4,931.37	0.04
01310TAW9	ALBERTSONS LLC 2019 USD TERM LOAN B8						17 Aug 2026		
	170,721.980	Local		100.920836	172,294.05	100.562500	171,682.29	-611.76	0.05
		Base		100.920836	172,294.05	100.562500	171,682.29	-611.76	0.04
01310TAX7	ALBERTSONS LLC 2019 TERM LOAN B7						17 Nov 2025		
	375,000.000	Local		97.297848	364,866.93	100.578100	377,167.88	12,300.95	0.11
		Base		97.297848	364,866.93	100.578100	377,167.88	12,300.95	0.09
013822AC5	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 05/28 6.125					6.125000	15 May 2028		
	600,000.000	Local		98.388507	590,331.04	106.490000	638,940.00	48,608.96	0.18
		Base		98.388507	590,331.04	106.490000	638,940.00	48,608.96	0.15
019576AA5	ALLIED UNIVERSAL SR SECURED 144A 07/26 6.625					6.625000	15 Jul 2026		
	600,000.000	Local		100.446852	602,681.11	105.625000	633,750.00	31,068.89	0.18
		Base		100.446852	602,681.11	105.625000	633,750.00	31,068.89	0.15
01957TAC1	ALLIED UNIVERSAL HOLDCO LLC 2019 TERM LOAN B						10 Jul 2026		
	673,333.330	Local		99.437368	669,544.94	100.062500	673,754.16	4,209.22	0.19
		Base		99.437368	669,544.94	100.062500	673,754.16	4,209.22	0.16
01957TAD9	ALLIED UNIVERSAL HOLDCO LLC 2019 DELAYED DRAW TERM LOAN						10 Jul 2026		

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	66,666.670	Local		99.439465	66,292.98	100.062500	66,708.34	415.36	0.02
		Base		99.439465	66,292.98	100.062500	66,708.34	415.36	0.02
02034DAC1	ALMONDE INC TERM LOAN B						13 Jun 2024		
	196,009.790	Local		100.377843	196,750.40	97.160700	190,444.48	-6,305.92	0.05
		Base		100.377843	196,750.40	97.160700	190,444.48	-6,305.92	0.04
02156DAA7	ALTICE LUXEMBOURG SA SR SECURED 144A 05/27 10.5					10.500000	15 May 2027		
	720,000.000	Local		100.804215	725,790.35	112.700000	811,440.00	85,649.65	0.23
		Base		100.804215	725,790.35	112.700000	811,440.00	85,649.65	0.19
02209SBC6	ALTRIA GROUP INC COMPANY GUAR 02/26 4.4					4.400000	14 Feb 2026		
	90,000.000	Local		99.807344	89,826.61	106.934872	96,241.38	6,414.77	0.03
		Base		99.807344	89,826.61	106.934872	96,241.38	6,414.77	0.02
02209SBD4	ALTRIA GROUP INC COMPANY GUAR 02/29 4.8					4.800000	14 Feb 2029		
	290,000.000	Local		99.819659	289,477.01	109.542852	317,674.27	28,197.26	0.09
		Base		99.819659	289,477.01	109.542852	317,674.27	28,197.26	0.07
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95					5.950000	14 Feb 2049		
	90,000.000	Local		128.560133	115,704.12	117.595345	105,835.81	-9,868.31	0.03
		Base		128.560133	115,704.12	117.595345	105,835.81	-9,868.31	0.02
02376CBA2	AMERICAN AIRLS INC 2017 CLASS B TERM LOANS						14 Dec 2023		
	205,800.000	Local		100.000000	205,800.00	99.859400	205,510.65	-289.35	0.06
		Base		100.000000	205,800.00	99.859400	205,510.65	-289.35	0.05
02406MAP2	AMERICAN AXLE + MFG INC TERM LOAN B						06 Apr 2024		
	357,692.070	Local		99.734582	356,742.69	97.767900	349,708.03	-7,034.66	0.10
		Base		99.734582	356,742.69	97.767900	349,708.03	-7,034.66	0.08
02406PAU4	AMERICAN AXLE + MFG INC COMPANY GUAR 04/27 6.5					6.500000	01 Apr 2027		
	420,000.000	Local		94.951083	398,794.55	95.250000	400,050.00	1,255.45	0.11
		Base		94.951083	398,794.55	95.250000	400,050.00	1,255.45	0.09
02744LAQ3	AMERICAN MEDIA LLC SECURED 144A 12/26 10.5					10.500000	31 Dec 2026		
	1,140,000.000	Local		95.303440	1,086,459.22	107.500000	1,225,500.00	139,040.78	0.34
		Base		95.303440	1,086,459.22	107.500000	1,225,500.00	139,040.78	0.29
03027WAJ1	AMERICAN TOWER TRUSTE I AMTT 13 2A 144A					3.070000	15 Mar 2048		

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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:	850,000.000	Local		97.508855	828,825.27	101.614540	863,723.59	34,898.32	0.24
	850,000.000	Base		97.508855	828,825.27	101.614540	863,723.59	34,898.32	0.20
03280FAH4	ANCESTRY COM OPERATIONS INC TERM LOAN B						19 Oct 2023		
	184,312.030	Local		100.668144	185,543.50	99.333300	183,083.22	-2,460.28	0.05
		Base		100.668144	185,543.50	99.333300	183,083.22	-2,460.28	0.04
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55					5.550000	23 Jan 2049		
	1,050,000.000	Local		99.670072	1,046,535.76	130.871574	1,374,151.53	327,615.77	0.39
		Base		99.670072	1,046,535.76	130.871574	1,374,151.53	327,615.77	0.32
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8					5.800000	23 Jan 2059		
	90,000.000	Local		99.646611	89,681.95	135.030491	121,527.44	31,845.49	0.03
		Base		99.646611	89,681.95	135.030491	121,527.44	31,845.49	0.03
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.250000	15 Jan 2044		
	80,000.000	Local		87.893663	70,314.93	89.051103	71,240.88	925.95	0.02
		Base		87.893663	70,314.93	89.051103	71,240.88	925.95	0.02
037411BE4	APACHE CORP SR UNSECURED 10/28 4.375					4.375000	15 Oct 2028		
	310,000.000	Local		93.615177	290,207.05	102.407614	317,463.60	27,256.55	0.09
		Base		93.615177	290,207.05	102.407614	317,463.60	27,256.55	0.07
03765VAH3	PRIME SECURITY SRVCS BORROWER 2016 2 REFINANCING TERM B 1						02 May 2022		
	72,705.570	Local		100.170070	72,829.22	99.406200	72,273.84	-555.38	0.02
		Base		100.170070	72,829.22	99.406200	72,273.84	-555.38	0.02
03835EAC8	APPLOVIN CORP TERM LOAN B						15 Aug 2025		
	417,894.740	Local		100.600649	420,404.82	99.916700	417,546.63	-2,858.19	0.12
		Base		100.600649	420,404.82	99.916700	417,546.63	-2,858.19	0.10
03846JW71	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 03/29 7.6003					7.600300	01 Mar 2029		
	410,000.000	Local		100.000000	410,000.00	105.816000	433,845.60	23,845.60	0.12
		Base		100.000000	410,000.00	105.816000	433,845.60	23,845.60	0.10
03852JAL5	ARAMARK SVCS INC TERM LOAN B 1						11 Mar 2025		
	205,185.750	Local		100.648027	206,515.41	100.187500	205,570.47	-944.94	0.06
		Base		100.648027	206,515.41	100.187500	205,570.47	-944.94	0.05
03938LAZ7	ARCELORMITTAL SR UNSECURED 06/25 6.125					6.125000	01 Jun 2025		

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		250,000.000	Local 111.956544	279,891.36	112.527821	281,319.55	1,428.19	0.08	
			Base 111.956544	279,891.36	112.527821	281,319.55	1,428.19	0.07	
03968AAA9	ARD SECURITIES FINANCE SR SECURED 144A 01/23 8.75				8.750000	31 Jan 2023			
		208,750.000	Local 97.656402	203,857.74	103.500000	216,056.25	12,198.51	0.06	
			Base 97.656402	203,857.74	103.500000	216,056.25	12,198.51	0.05	
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1				2.878380	25 Jan 2034			
		293,836.280	Local 86.811959	255,085.03	98.255790	288,711.16	33,626.13	0.08	
Original Face:		22,150,000.000	Base 86.811959	255,085.03	98.255790	288,711.16	33,626.13	0.07	
040114GW4	REPUBLIC OF ARGENTINA SR UNSECURED 04/21 6.875				6.875000	22 Apr 2021			
		250,000.000	Local 85.766744	214,416.86	49.001000	122,502.50	-91,914.36	0.03	
			Base 85.766744	214,416.86	49.001000	122,502.50	-91,914.36	0.03	
040114HP8	REPUBLIC OF ARGENTINA SR UNSECURED 01/23 4.625				4.625000	11 Jan 2023			
		510,000.000	Local 85.441365	435,750.96	41.651000	212,420.10	-223,330.86	0.06	
			Base 85.441365	435,750.96	41.651000	212,420.10	-223,330.86	0.05	
04015GAM1	ARES CLO LTD ARES 2015 2A BR 144A				3.755750	29 Jul 2026			
		500,000.000	Local 99.882316	499,411.58	99.884400	499,422.00	10.42	0.14	
Original Face:		500,000.000	Base 99.882316	499,411.58	99.884400	499,422.00	10.42	0.12	
04021LAA8	PETSMART INC COMPANY GUAR 144A 03/23 7.125				7.125000	15 Mar 2023			
		1,070,000.000	Local 92.871640	993,726.55	94.000000	1,005,800.00	12,073.45	0.28	
			Base 92.871640	993,726.55	94.000000	1,005,800.00	12,073.45	0.24	
04044PAF1	ARISTOCRAT TECHNOLOGIES INC TERM LOAN B 3					19 Oct 2024			
		195,263.150	Local 100.346875	195,940.47	100.281200	195,812.23	-128.24	0.05	
			Base 100.346875	195,940.47	100.281200	195,812.23	-128.24	0.05	
04649VAT7	ASURION LLC TERM LOAN B 4					04 Aug 2022			
		261,980.620	Local 100.000000	261,980.62	100.275000	262,701.07	720.45	0.07	
			Base 100.000000	261,980.62	100.275000	262,701.07	720.45	0.06	
04649VAW0	ASURION LLC TERM LOAN B 7					03 Nov 2024			
		674,874.380	Local 99.548858	671,829.74	100.285700	676,802.50	4,972.76	0.19	
			Base 99.548858	671,829.74	100.285700	676,802.50	4,972.76	0.16	
04685YAK5	ATHENAHEALTH INC TERM LOAN B					11 Feb 2026			

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		676,600.000	Local 98.942430	669,444.48	99.333300	672,089.11	2,644.63	0.19
			Base 98.942430	669,444.48	99.333300	672,089.11	2,644.63	0.16
05377RDS0	AVIS BUDGET RENTAL CAR FUNDING AESOP 2019 3A C 144A				3.150000	20 Mar 2026		
		500,000.000	Local 99.994048	499,970.24	99.596440	497,982.20	-1,988.04	0.14
Original Face:		500,000.000	Base 99.994048	499,970.24	99.596440	497,982.20	-1,988.04	0.12
05400KAE0	AVOLON TLB BORROWER 1 ( US ) TERM LOAN B 3					15 Jan 2025		
		208,396.420	Local 99.722198	207,817.49	100.375000	209,177.91	1,360.42	0.06
			Base 99.722198	207,817.49	100.375000	209,177.91	1,360.42	0.05
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125				5.125000	01 Oct 2023		
		420,000.000	Local 98.309719	412,900.82	106.100000	445,620.00	32,719.18	0.13
			Base 98.309719	412,900.82	106.100000	445,620.00	32,719.18	0.10
05554JAG2	BCP CC HLDGS MERGER SUB INC TERM LOAN B 1					26 Dec 2024		
		49,749.380	Local 100.350477	49,923.74	100.093800	49,796.04	-127.70	0.01
			Base 100.350477	49,923.74	100.093800	49,796.04	-127.70	0.01
05607AAA1	BX TRUST BX 2018 MCSF A 144A				2.604200	15 Apr 2035		
		1,350,000.000	Local 98.215259	1,325,906.00	99.655110	1,345,343.99	19,437.99	0.38
Original Face:		1,350,000.000	Base 98.215259	1,325,906.00	99.655110	1,345,343.99	19,437.99	0.32
05608BAQ3	BX TRUST BX 2019 IMC F 144A				4.927500	15 Apr 2034		
		1,370,000.000	Local 100.000000	1,370,000.00	100.687420	1,379,417.65	9,417.65	0.39
Original Face:		1,370,000.000	Base 100.000000	1,370,000.00	100.687420	1,379,417.65	9,417.65	0.32
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR				7.625000	31 Dec 2099		
		470,000.000	Local 94.900570	446,032.68	102.001000	479,404.70	33,372.02	0.13
			Base 94.900570	446,032.68	102.001000	479,404.70	33,372.02	0.11
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.000000	21 Jan 2044		
		20,000.000	Local 109.083850	21,816.77	126.866109	25,373.22	3,556.45	0.01
			Base 109.083850	21,816.77	126.866109	25,373.22	3,556.45	0.01
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR				7.750000	31 Dec 2099		
		200,000.000	Local 100.000000	200,000.00	104.067000	208,134.00	8,134.00	0.06
			Base 100.000000	200,000.00	104.067000	208,134.00	8,134.00	0.05
06738EBD6	BARCLAYS PLC SR UNSECURED 05/29 VAR				4.972000	16 May 2029		

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	200,000.000	Local		99.696450	199,392.90	109.703677	219,407.35	20,014.45	0.06
		Base		99.696450	199,392.90	109.703677	219,407.35	20,014.45	0.05
06738EBG9	BARCLAYS PLC JR SUBORDINA 12/99 VAR					8.000000	31 Dec 2099		
	580,000.000	Local		100.000000	580,000.00	106.350000	616,830.00	36,830.00	0.17
		Base		100.000000	580,000.00	106.350000	616,830.00	36,830.00	0.14
06740L8C2	BARCLAYS BANK PLC SUBORDINATED 11/22 7.625					7.625000	21 Nov 2022		
	200,000.000	Local		103.151580	206,303.16	110.250000	220,500.00	14,196.84	0.06
		Base		103.151580	206,303.16	110.250000	220,500.00	14,196.84	0.05
07014QAK7	BASS PRO GROUP LLC TERM LOAN B						25 Sep 2024		
	642,582.280	Local		98.931452	635,715.98	96.156200	617,882.70	-17,833.28	0.17
		Base		98.931452	635,715.98	96.156200	617,882.70	-17,833.28	0.14
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A					2.658380	25 Dec 2034		
	437,787.140	Local		95.587168	418,468.33	98.800190	432,534.53	14,066.20	0.12
Original Face:	10,280,000.000	Base		95.587168	418,468.33	98.800190	432,534.53	14,066.20	0.10
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875					4.875000	15 May 2044		
	40,000.000	Local		108.966675	43,586.67	112.782585	45,113.03	1,526.36	0.01
		Base		108.966675	43,586.67	112.782585	45,113.03	1,526.36	0.01
08579JAX0	BERRY PLASTICS GROUP INC TERM Q LOANS						01 Oct 2022		
	613,327.900	Local		99.754877	611,824.49	100.375000	615,627.88	3,803.39	0.17
		Base		99.754877	611,824.49	100.375000	615,627.88	3,803.39	0.14
08580BAA4	BERRY PETROLEUM CO LLC COMPANY GUAR 144A 02/26 7					7.000000	15 Feb 2026		
	810,000.000	Local		96.792609	784,020.13	95.750000	775,575.00	-8,445.13	0.22
		Base		96.792609	784,020.13	95.750000	775,575.00	-8,445.13	0.18
08ESC99E6	GCB BERRY PETE CO 11/20 FIXED 6.75					6.750000	01 Nov 2020		
	200,000.000	Local		0.000000	0.00	0.000000	0.00	0.00	0.00
		Base		0.000000	0.00	0.000000	0.00	0.00	0.00
09259HAB7	BLACKSTONE CQP HOLDCO LP TERM LOAN B						30 Sep 2024		
	700,000.000	Local		100.250000	701,750.00	100.437500	703,062.50	1,312.50	0.20
		Base		100.250000	701,750.00	100.437500	703,062.50	1,312.50	0.16
095796AE8	BLUE RACER MID LLC/FINAN SR UNSECURED 144A 07/26 6.625					6.625000	15 Jul 2026		

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	210,000.000	Local	100.000000		210,000.00	98.750000	207,375.00	-2,625.00	0.06
		Base	100.000000		210,000.00	98.750000	207,375.00	-2,625.00	0.05
09626RAW5	BLUEMOUNTAIN CLO LTD BLUEM 2012 2A AR2 144A					3.185880	20 Nov 2028		
	280,000.000	Local	99.856779		279,598.98	100.046200	280,129.36	530.38	0.08
Original Face:	280,000.000	Base	99.856779		279,598.98	100.046200	280,129.36	530.38	0.07
09628BAQ1	BLUEMOUNTAIN CLO LTD BLUEM 2015 2A CR 144A					4.349630	18 Jul 2027		
	700,000.000	Local	99.761077		698,327.54	98.876500	692,135.50	-6,192.04	0.19
Original Face:	700,000.000	Base	99.761077		698,327.54	98.876500	692,135.50	-6,192.04	0.16
097023CP8	BOEING CO SR UNSECURED 02/35 3.25					3.250000	01 Feb 2035		
	330,000.000	Local	101.302191		334,297.23	103.621599	341,951.28	7,654.05	0.10
		Base	101.302191		334,297.23	103.621599	341,951.28	7,654.05	0.08
10330JAU2	BOYD GAMING CORP TERM LOAN B						15 Sep 2023		
	209,424.140	Local	100.571863		210,621.76	100.250000	209,947.70	-674.06	0.06
		Base	100.571863		210,621.76	100.250000	209,947.70	-674.06	0.05
10554TAB1	BRASKEM NETHERLANDS COMPANY GUAR 144A 01/28 4.5					4.500000	10 Jan 2028		
	570,000.000	Local	95.414649		543,863.50	100.125000	570,712.50	26,849.00	0.16
		Base	95.414649		543,863.50	100.125000	570,712.50	26,849.00	0.13
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.000000	27 Jan 2045		
	1,070,000.000	Local	84.611395		905,341.93	103.580000	1,108,306.00	202,964.07	0.31
		Base	84.611395		905,341.93	103.580000	1,108,306.00	202,964.07	0.26
110122CD8	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 10/49 4.25					4.250000	26 Oct 2049		
	280,000.000	Local	99.163146		277,656.81	116.112505	325,115.01	47,458.20	0.09
		Base	99.163146		277,656.81	116.112505	325,115.01	47,458.20	0.08
11284EAB9	BROOKFIELD WEC HLDGS INC TERM LOAN						01 Aug 2025		
	0.000	Local	0.000000		0.20	0.000000	0.00	-0.20	0.00
		Base	0.000000		0.20	0.000000	0.00	-0.20	0.00
120111BN8	STANDARD INDUSTRIES INC SR UNSECURED 144A 10/25 6					6.000000	15 Oct 2025		
	860,000.000	Local	99.597434		856,537.93	104.846000	901,675.60	45,137.67	0.25
		Base	99.597434		856,537.93	104.846000	901,675.60	45,137.67	0.21
1248EPAZ6	CCO HLDGS LLC/CAP CORP SR UNSECURED 02/23 5.125					5.125000	15 Feb 2023		

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	950,000.000	Local		100.075226	950,714.65	101.625000	965,437.50	14,722.85	0.27
		Base		100.075226	950,714.65	101.625000	965,437.50	14,722.85	0.23
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125					5.125000	01 May 2027		
	640,000.000	Local		95.258208	609,652.53	104.375000	668,000.00	58,347.47	0.19
		Base		95.258208	609,652.53	104.375000	668,000.00	58,347.47	0.16
1248EPBX0	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 02/28 5					5.000000	01 Feb 2028		
	90,000.000	Local		94.839722	85,355.75	103.375000	93,037.50	7,681.75	0.03
		Base		94.839722	85,355.75	103.375000	93,037.50	7,681.75	0.02
12506KAD1	ENTERCOM MEDIA CORP TERM LOAN B						18 Nov 2024		
	126,686.120	Local		100.228762	126,975.93	99.950000	126,622.78	-353.15	0.04
		Base		100.228762	126,975.93	99.950000	126,622.78	-353.15	0.03
12508EAJ0	CDK GLOBAL INC SR UNSECURED 144A 05/29 5.25					5.250000	15 May 2029		
	400,000.000	Local		100.000000	400,000.00	103.500000	414,000.00	14,000.00	0.12
		Base		100.000000	400,000.00	103.500000	414,000.00	14,000.00	0.10
12513VAF3	CEC ENTERTAINMENT INC 2019 TERM LOAN B						30 Aug 2026		
	226,646.310	Local		95.380701	216,176.84	97.687500	221,405.11	5,228.27	0.06
		Base		95.380701	216,176.84	97.687500	221,405.11	5,228.27	0.05
12515ABJ8	CD COMMERCIAL MORTGAGE TRUST CD 2016 CD2 C					4.164260	10 Nov 2049		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
12592PBL6	COMM MORTGAGE TRUST COMM 2014 UBS6 C					4.600620	10 Dec 2047		
	280,000.000	Local		98.013968	274,439.11	103.330060	289,324.17	14,885.06	0.08
Original Face:	280,000.000	Base		98.013968	274,439.11	103.330060	289,324.17	14,885.06	0.07
12612WAB0	XPO CNW INC SR UNSECURED 05/34 6.7					6.700000	01 May 2034		
	1,620,000.000	Local		96.645078	1,565,650.26	98.000000	1,587,600.00	21,949.74	0.45
		Base		96.645078	1,565,650.26	98.000000	1,587,600.00	21,949.74	0.37
126307AZ0	CSC HOLDINGS LLC COMPANY GUAR 144A 02/29 6.5					6.500000	01 Feb 2029		
	1,160,000.000	Local		100.282557	1,163,277.66	111.147500	1,289,311.00	126,033.34	0.36
		Base		100.282557	1,163,277.66	111.147500	1,289,311.00	126,033.34	0.30
12635RBD9	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015 C4 C					4.733586	15 Nov 2048		

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Original Face:		1,000,000.000	Local	99.973820	999,738.20	107.153470	1,071,534.70	71,796.50	0.30
		1,000,000.000	Base	99.973820	999,738.20	107.153470	1,071,534.70	71,796.50	0.25
12637UBC2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016 C7 C				4.394000	15 Nov 2049			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
12653BAL4	CREDIT SUISSE COMMERCIAL MORTG CSWF 2018 TOP D 144A				3.827500	15 Aug 2035			
Original Face:		1,380,000.000	Local	100.341043	1,384,706.40	100.030650	1,380,422.97	-4,283.43	0.39
		1,380,000.000	Base	100.341043	1,384,706.40	100.030650	1,380,422.97	-4,283.43	0.32
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045			
		40,000.000	Local	102.041550	40,816.62	113.346104	45,338.44	4,521.82	0.01
			Base	102.041550	40,816.62	113.346104	45,338.44	4,521.82	0.01
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78				4.780000	25 Mar 2038			
		740,000.000	Local	98.909450	731,929.93	109.518333	810,435.66	78,505.73	0.23
			Base	98.909450	731,929.93	109.518333	810,435.66	78,505.73	0.19
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A				2.147500	15 Apr 2037			
Original Face:		139,163.230	Local	89.617135	124,714.10	90.806530	126,369.30	1,655.20	0.04
		2,630,000.000	Base	89.617135	124,714.10	90.806530	126,369.30	1,655.20	0.03
12670UAB3	CWGS GROUP LLC TERM LOAN					08 Nov 2023			
		224,952.040	Local	100.027121	225,013.05	85.000000	191,209.23	-33,803.82	0.05
			Base	100.027121	225,013.05	85.000000	191,209.23	-33,803.82	0.04
12769LAB5	CAESARS RESORT COLLECTION LLC TERM B LOANS					22 Dec 2024			
		681,400.040	Local	100.218127	682,886.36	99.321400	676,776.06	-6,110.30	0.19
			Base	100.218127	682,886.36	99.321400	676,776.06	-6,110.30	0.16
128195AN4	CALATLANTIC GROUP INC COMPANY GUAR 06/26 5.25				5.250000	01 Jun 2026			
		50,000.000	Local	93.283780	46,641.89	99.125000	49,562.50	2,920.61	0.01
			Base	93.283780	46,641.89	99.125000	49,562.50	2,920.61	0.01
13079WAQ1	SYMPHONY CLO LTD SYMP 2012 9A AR2 144A				3.600630	16 Jul 2032			
Original Face:		250,000.000	Local	100.000000	250,000.00	99.998500	249,996.25	-3.75	0.07
		250,000.000	Base	100.000000	250,000.00	99.998500	249,996.25	-3.75	0.06
14314LAC9	CARLYLE GLOBAL MARKET STRATEGI CGMS 2014 2RA A1 144A				3.208130	15 May 2031			

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Original Face:		920,000.000	Local	99.114816	911,856.31	99.370800	914,211.36	2,355.05	0.26
		920,000.000	Base	99.114816	911,856.31	99.370800	914,211.36	2,355.05	0.21
14315JAE9	CARLYLE GLOBAL MARKET STRATEGI CGMS 2017 2A A2A 144A				3.977630	20 Jul 2031			
Original Face:		700,000.000	Local	99.697603	697,883.22	99.356000	695,492.00	-2,391.22	0.20
		700,000.000	Base	99.697603	697,883.22	99.356000	695,492.00	-2,391.22	0.16
143905AN7	CARRIAGE SERVICES INC COMPANY GUAR 144A 06/26 6.625				6.625000	01 Jun 2026			
Original Face:		300,000.000	Local	99.087447	297,262.34	102.450000	307,350.00	10,087.66	0.09
			Base	99.087447	297,262.34	102.450000	307,350.00	10,087.66	0.07
149420AE1	CATSKILL PARK CLO, LTD. CATSK 2017 1A A2 144A				3.977630	20 Apr 2029			
Original Face:		950,000.000	Local	99.951849	949,542.57	99.723500	947,373.25	-2,169.32	0.27
		950,000.000	Base	99.951849	949,542.57	99.723500	947,373.25	-2,169.32	0.22
15135BAH4	CENTENE CORP SR UNSECURED 02/24 6.125				6.125000	15 Feb 2024			
Original Face:		20,000.000	Local	103.242500	20,648.50	104.020000	20,804.00	155.50	0.01
			Base	103.242500	20,648.50	104.020000	20,804.00	155.50	0.00
15137TAA8	CENTENE CORP SR UNSECURED 144A 06/26 5.375				5.375000	01 Jun 2026			
Original Face:		300,000.000	Local	102.452540	307,357.62	104.625000	313,875.00	6,517.38	0.09
			Base	102.452540	307,357.62	104.625000	313,875.00	6,517.38	0.07
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B					01 Mar 2024			
Original Face:		592,979.900	Local	99.618279	590,716.37	99.453100	589,736.89	-979.48	0.17
			Base	99.618279	590,716.37	99.453100	589,736.89	-979.48	0.14
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375				5.375000	01 Apr 2038			
Original Face:		50,000.000	Local	98.894760	49,447.38	111.703301	55,851.65	6,404.27	0.02
			Base	98.894760	49,447.38	111.703301	55,851.65	6,404.27	0.01
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.750000	01 Apr 2048			
Original Face:		180,000.000	Local	96.003061	172,805.51	113.999326	205,198.79	32,393.28	0.06
			Base	96.003061	172,805.51	113.999326	205,198.79	32,393.28	0.05
16411QAE1	CHENIERE ENERGY PARTNERS SR UNSECURED 144A 10/29 4.5				4.500000	01 Oct 2029			
Original Face:		370,000.000	Local	100.000000	370,000.00	102.375000	378,787.50	8,787.50	0.11
			Base	100.000000	370,000.00	102.375000	378,787.50	8,787.50	0.09
16411RAG4	CHENIERE ENERGY INC SR UNSECURED 03/45 4.25				4.250000	15 Mar 2045			

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		380,000.000	Local 79.460618	301,950.35	77.125000	293,075.00	-8,875.35	0.08
			Base 79.460618	301,950.35	77.125000	293,075.00	-8,875.35	0.07
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125				6.125000	15 Feb 2021		
		200,000.000	Local 95.569160	191,138.32	98.250000	196,500.00	5,361.68	0.06
			Base 95.569160	191,138.32	98.250000	196,500.00	5,361.68	0.05
165167CZ8	CHESAPEAKE ENERGY CORP COMPANY GUAR 06/27 8				8.000000	15 Jun 2027		
		1,010,000.000	Local 94.411149	953,552.60	68.020000	687,002.00	-266,550.60	0.19
			Base 94.411149	953,552.60	68.020000	687,002.00	-266,550.60	0.16
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9				3.900000	15 May 2027		
		310,000.000	Local 93.591639	290,134.08	101.816460	315,631.03	25,496.95	0.09
			Base 93.591639	290,134.08	101.816460	315,631.03	25,496.95	0.07
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039		
		201,000.000	Local 139.433040	280,260.41	163.949282	329,538.06	49,277.65	0.09
			Base 139.433040	280,260.41	163.949282	329,538.06	49,277.65	0.08
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65				4.650000	23 Jul 2048		
		100,000.000	Local 99.649500	99,649.50	122.380952	122,380.95	22,731.45	0.03
			Base 99.649500	99,649.50	122.380952	122,380.95	22,731.45	0.03
17875LAL3	CITYCENTER HLDGS LLC TERM LOAN B					18 Apr 2024		
		255,802.090	Local 100.416244	256,866.85	100.160700	256,213.16	-653.69	0.07
			Base 100.416244	256,866.85	100.160700	256,213.16	-653.69	0.06
185401AG1	CLEAVER BROOKS INC SR SECURED 144A 03/23 7.875				7.875000	01 Mar 2023		
		320,000.000	Local 98.402178	314,886.97	94.750000	303,200.00	-11,686.97	0.09
			Base 98.402178	314,886.97	94.750000	303,200.00	-11,686.97	0.07
19240CAA1	COGENT COMMUNICATIONS GR SR SECURED 144A 03/22 5.375				5.375000	01 Mar 2022		
		360,000.000	Local 100.472336	361,700.41	104.000000	374,400.00	12,699.59	0.11
			Base 100.472336	361,700.41	104.000000	374,400.00	12,699.59	0.09
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7				4.700000	15 Oct 2048		
		220,000.000	Local 99.919268	219,822.39	122.444310	269,377.48	49,555.09	0.08
			Base 99.919268	219,822.39	122.444310	269,377.48	49,555.09	0.06
20338HAB9	COMMScope TECH LLC COMPANY GUAR 144A 03/27 5				5.000000	15 Mar 2027		

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		140,000.000	Local 93.317343	130,644.28	82.500000	115,500.00	-15,144.28	0.03
			Base 93.317343	130,644.28	82.500000	115,500.00	-15,144.28	0.03
20338QAA1	COMMSCOPE INC COMPANY GUAR 144A 03/27 8.25				8.250000	01 Mar 2027		
		300,000.000	Local 94.437737	283,313.21	97.343750	292,031.25	8,718.04	0.08
			Base 94.437737	283,313.21	97.343750	292,031.25	8,718.04	0.07
20753QAE9	FANNIE MAE CAS CAS 2018 R07 1M2 144A				4.418380	25 Apr 2031		
		570,000.000	Local 100.000000	570,000.00	100.972350	575,542.40	5,542.40	0.16
Original Face:		570,000.000	Base 100.000000	570,000.00	100.972350	575,542.40	5,542.40	0.13
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375				4.375000	15 Jan 2028		
		400,000.000	Local 94.372983	377,491.93	103.278081	413,112.32	35,620.39	0.12
			Base 94.372983	377,491.93	103.278081	413,112.32	35,620.39	0.10
21684AAF3	COOPERATIEVE RABOBANK UA COMPANY GUAR 07/26 3.75				3.750000	21 Jul 2026		
		250,000.000	Local 94.458312	236,145.78	103.738482	259,346.21	23,200.43	0.07
			Base 94.458312	236,145.78	103.738482	259,346.21	23,200.43	0.06
22025YAP5	CORECIVIC INC COMPANY GUAR 05/23 4.625				4.625000	01 May 2023		
		800,000.000	Local 94.611099	756,888.79	96.889000	775,112.00	18,223.21	0.22
			Base 94.611099	756,888.79	96.889000	775,112.00	18,223.21	0.18
22304LAA8	COVEY PARK ENERGY LLC/FI COMPANY GUAR 144A 05/25 7.5				7.500000	15 May 2025		
		380,000.000	Local 91.216100	346,621.18	80.000000	304,000.00	-42,621.18	0.09
			Base 91.216100	346,621.18	80.000000	304,000.00	-42,621.18	0.07
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR				8.125000	29 Dec 2049		
		240,000.000	Local 107.738896	258,573.35	117.625000	282,300.00	23,726.65	0.08
			Base 107.738896	258,573.35	117.625000	282,300.00	23,726.65	0.07
225401AJ7	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR				7.500000	31 Dec 2099		
		210,000.000	Local 100.000000	210,000.00	106.875000	224,437.50	14,437.50	0.06
			Base 100.000000	210,000.00	106.875000	224,437.50	14,437.50	0.05
225401AK4	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/99 VAR				7.250000	31 Dec 2099		
		200,000.000	Local 100.000000	200,000.00	107.000000	214,000.00	14,000.00	0.06
			Base 100.000000	200,000.00	107.000000	214,000.00	14,000.00	0.05
23076RAQ4	CUMBERLAND PARK CLO LTD CPARK 2015 2A DR 144A				4.977630	20 Jul 2028		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		750,000.000	Local 99.165987	743,744.90	98.521200	738,909.00	-4,835.90	0.21
		750,000.000	Base 99.165987	743,744.90	98.521200	738,909.00	-4,835.90	0.17
23311VAB3	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95				4.950000	01 Apr 2022		
		150,000.000	Local 101.008747	151,513.12	103.250000	154,875.00	3,361.88	0.04
			Base 101.008747	151,513.12	103.250000	154,875.00	3,361.88	0.04
23330JAB7	DP WORLD PLC SR UNSECURED 144A 09/48 5.625				5.625000	25 Sep 2048		
		950,000.000	Local 97.442459	925,703.36	115.500000	1,097,250.00	171,546.64	0.31
			Base 97.442459	925,703.36	115.500000	1,097,250.00	171,546.64	0.26
23371DAE4	DAE FUNDING LLC COMPANY GUAR 144A 11/23 5.75				5.750000	15 Nov 2023		
		1,210,000.000	Local 99.341087	1,202,027.15	105.085000	1,271,528.50	69,501.35	0.36
			Base 99.341087	1,202,027.15	105.085000	1,271,528.50	69,501.35	0.30
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5				5.000000	12 Jan 2022		
		400,000.000	Local 99.783585	399,134.34	105.134919	420,539.68	21,405.34	0.12
			Base 99.783585	399,134.34	105.134919	420,539.68	21,405.34	0.10
24507FAF1	DEL FRISCOS RSTRANT GROUP INC 2019 BRIDGE TERM LOAN					31 Dec 2019		
		200,000.000	Local 100.000000	200,000.00	100.000000	200,000.00	0.00	0.06
			Base 100.000000	200,000.00	100.000000	200,000.00	0.00	0.05
24702NAZ3	DELL INTL LLC REFINANCING TERM B LOANS					07 Sep 2023		
		199,500.000	Local 100.090672	199,680.89	100.321400	200,141.19	460.30	0.06
			Base 100.090672	199,680.89	100.321400	200,141.19	460.30	0.05
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.600000	15 Jul 2041		
		10,000.000	Local 101.173800	10,117.38	121.375219	12,137.52	2,020.14	0.00
			Base 101.173800	10,117.38	121.375219	12,137.52	2,020.14	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.000000	15 Jun 2045		
		130,000.000	Local 99.105685	128,837.39	115.632503	150,322.25	21,484.86	0.04
			Base 99.105685	128,837.39	115.632503	150,322.25	21,484.86	0.04
25277LAA4	DIAMOND SPORTS GR/DIAMON SR SECURED 144A 08/26 5.375				5.375000	15 Aug 2026		
		280,000.000	Local 100.000000	280,000.00	103.750000	290,500.00	10,500.00	0.08
			Base 100.000000	280,000.00	103.750000	290,500.00	10,500.00	0.07
25278XAE9	DIAMONDBACK ENERGY INC COMPANY GUAR 11/24 4.75				4.750000	01 Nov 2024		

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		690,000.000	Local 99.786917	688,529.73	102.375000	706,387.50	17,857.77	0.20
			Base 99.786917	688,529.73	102.375000	706,387.50	17,857.77	0.17
25278XAH2	DIAMONDBACK ENERGY INC COMPANY GUAR 05/25 5.375				5.375000	31 May 2025		
		420,000.000	Local 100.974588	424,093.27	104.356000	438,295.20	14,201.93	0.12
			Base 100.974588	424,093.27	104.356000	438,295.20	14,201.93	0.10
25381EAE5	DIGICERT HLDGS INC TERM LOAN					31 Oct 2024		
		676,458.670	Local 100.086653	677,044.84	100.000000	676,458.67	-586.17	0.19
			Base 100.086653	677,044.84	100.000000	676,458.67	-586.17	0.16
25470MAB5	DISH NETWORK CORP SR UNSECURED 08/26 3.375				3.375000	15 Aug 2026		
		390,000.000	Local 87.874372	342,710.05	91.620570	357,320.22	14,610.17	0.10
			Base 87.874372	342,710.05	91.620570	357,320.22	14,610.17	0.08
25470XAY1	DISH DBS CORP COMPANY GUAR 07/26 7.75				7.750000	01 Jul 2026		
		2,120,000.000	Local 90.028113	1,908,596.00	101.750000	2,157,100.00	248,504.00	0.61
			Base 90.028113	1,908,596.00	101.750000	2,157,100.00	248,504.00	0.51
26907YAB0	ESH HOSPITALITY INC COMPANY GUAR 144A 10/27 4.625				4.625000	01 Oct 2027		
		340,000.000	Local 100.000000	340,000.00	100.375000	341,275.00	1,275.00	0.10
			Base 100.000000	340,000.00	100.375000	341,275.00	1,275.00	0.08
27890GAB6	MONTAGE RESOURCES CORP COMPANY GUAR 07/23 8.875				8.875000	15 Jul 2023		
		1,210,000.000	Local 97.073650	1,174,591.16	76.500000	925,650.00	-248,941.16	0.26
			Base 97.073650	1,174,591.16	76.500000	925,650.00	-248,941.16	0.22
27927WAL6	REPUBLIC OF ECUADOR SR UNSECURED 144A 01/29 10.75				10.750000	31 Jan 2029		
		350,000.000	Local 100.000000	350,000.00	108.001000	378,003.50	28,003.50	0.11
			Base 100.000000	350,000.00	108.001000	378,003.50	28,003.50	0.09
27943UAJ5	EDELMAN FINL CTR LLC TERM LOAN B 1					21 Jul 2025		
		198,997.500	Local 100.366773	199,727.37	100.089300	199,175.20	-552.17	0.06
			Base 100.366773	199,727.37	100.089300	199,175.20	-552.17	0.05
288547AD4	ELLINGTON LOAN ACQUISITION TRU ELAT 2007 2 A2C 144A				3.118380	25 May 2037		
		357,438.480	Local 100.500500	359,227.46	100.638580	359,721.01	493.55	0.10
Original Face:		410,000.000	Base 100.500500	359,227.46	100.638580	359,721.01	493.55	0.08
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125				4.125000	11 Oct 2047		

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	960,000.000	Local		94.876324	910,812.71	116.996000	1,123,161.60	212,348.89	0.32
		Base		94.876324	910,812.71	116.996000	1,123,161.60	212,348.89	0.26
29135LAD2	ABU DHABI GOVT INT L SR UNSECURED 144A 09/24 2.125					2.125000	30 Sep 2024		
	1,430,000.000	Local		99.496262	1,422,796.54	99.400000	1,421,420.00	-1,376.54	0.40
		Base		99.496262	1,422,796.54	99.400000	1,421,420.00	-1,376.54	0.33
30227MAA3	EXTRACTION OIL + GAS INC COMPANY GUAR 144A 05/24 7.375					7.375000	15 May 2024		
	260,000.000	Local		99.891231	259,717.20	65.500000	170,300.00	-89,417.20	0.05
		Base		99.891231	259,717.20	65.500000	170,300.00	-89,417.20	0.04
30227MAB1	EXTRACTION OIL + GAS INC COMPANY GUAR 144A 02/26 5.625					5.625000	01 Feb 2026		
	210,000.000	Local		90.478224	190,004.27	61.250000	128,625.00	-61,379.27	0.04
		Base		90.478224	190,004.27	61.250000	128,625.00	-61,379.27	0.03
30711X3H5	FANNIE MAE CAS CAS 2018 C06 1M2					4.018380	25 Mar 2031		
	1,310,000.000	Local		100.000000	1,310,000.00	100.363970	1,314,768.01	4,768.01	0.37
Original Face:	1,310,000.000	Base		100.000000	1,310,000.00	100.363970	1,314,768.01	4,768.01	0.31
30711XAD6	FANNIE MAE CAS CAS 2014 C01 M2					6.418380	25 Jan 2024		
	357,315.050	Local		110.965589	396,496.75	108.626950	388,140.44	-8,356.31	0.11
Original Face:	360,000.000	Base		110.965589	396,496.75	108.626950	388,140.44	-8,356.31	0.09
30711XAK0	FANNIE MAE CAS CAS 2014 C03 1M2					5.018380	25 Jul 2024		
	563,080.710	Local		105.731123	595,351.56	104.993450	591,197.86	-4,153.70	0.17
Original Face:	710,000.000	Base		105.731123	595,351.56	104.993450	591,197.86	-4,153.70	0.14
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2					6.268380	25 Jan 2029		
	1,390,000.000	Local		110.464765	1,535,460.24	105.622600	1,468,154.14	-67,306.10	0.41
Original Face:	1,390,000.000	Base		110.464765	1,535,460.24	105.622600	1,468,154.14	-67,306.10	0.34
30711XJ62	FANNIE MAE CAS CAS 2018 C03 1B1					5.768380	25 Oct 2030		
	1,250,000.000	Local		100.000000	1,250,000.00	105.060750	1,313,259.38	63,259.38	0.37
Original Face:	1,250,000.000	Base		100.000000	1,250,000.00	105.060750	1,313,259.38	63,259.38	0.31
30711XQX5	FANNIE MAE CAS CAS 2017 C06 1M2					4.668380	25 Feb 2030		
	390,000.000	Local		104.209423	406,416.75	102.254440	398,792.32	-7,624.43	0.11
Original Face:	390,000.000	Base		104.209423	406,416.75	102.254440	398,792.32	-7,624.43	0.09
3137BF4Y4	FREDDIE MAC FHR 4415 IO					2.027219	15 Apr 2041		

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Original Face:		52,037.780 Local 200,000.000 Base	10.591670 10.591670	5,511.67 5,511.67	5.725660 5.725660	2,979.51 2,979.51	-2,532.16 -2,532.16	0.00 0.00
3137G0DF3	FREDDIE MAC STACR STACR 2014 HQ3 M3				6.768380	25 Oct 2024		
Original Face:		417,766.790 Local 600,000.000 Base	101.619497 101.619497	424,532.51 424,532.51	106.165010 106.165010	443,522.15 443,522.15	18,989.64 18,989.64	0.12 0.10
3137G0FT1	FREDDIE MAC STACR STACR 2015 DNA2 M2				4.618380	25 Dec 2027		
Original Face:		121,617.900 Local 800,000.000 Base	100.966026 100.966026	122,792.76 122,792.76	100.476420 100.476420	122,197.31 122,197.31	-595.45 -595.45	0.03 0.03
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B				9.568380	25 Dec 2027		
Original Face:		327,934.760 Local 330,000.000 Base	99.996271 99.996271	327,922.53 327,922.53	120.412580 120.412580	394,874.71 394,874.71	66,952.18 66,952.18	0.11 0.09
3137G0GT0	FREDDIE MAC STACR STACR 2015 DNA3 M2				4.868380	25 Apr 2028		
Original Face:		197,823.970 Local 570,000.000 Base	102.027191 102.027191	201,834.24 201,834.24	100.980110 100.980110	199,762.86 199,762.86	-2,071.38 -2,071.38	0.06 0.05
3137G0JF7	FREDDIE MAC STACR STACR 2016 HQA1 M2				4.768380	25 Sep 2028		
Original Face:		140,952.780 Local 480,000.000 Base	101.889030 101.889030	143,615.42 143,615.42	100.472830 100.472830	141,619.25 141,619.25	-1,996.17 -1,996.17	0.04 0.03
3137G0JU4	FREDDIE MAC STACR STACR 2016 DNA2 M3				6.668380	25 Oct 2028		
Original Face:		570,000.000 Local 570,000.000 Base	102.454067 102.454067	583,988.18 583,988.18	107.150190 107.150190	610,756.08 610,756.08	26,767.90 26,767.90	0.17 0.14
3137G0NX3	FREDDIE MAC STACR STACR 2017 DNA2 M2				5.468380	25 Oct 2029		
Original Face:		380,000.000 Local 380,000.000 Base	108.650858 108.650858	412,873.26 412,873.26	105.496780 105.496780	400,887.76 400,887.76	-11,985.50 -11,985.50	0.11 0.09
3137G0QQ5	FREDDIE MAC STACR STACR 2017 DNA3 M2				4.518380	25 Mar 2030		
Original Face:		410,000.000 Local 410,000.000 Base	104.858246 104.858246	429,918.81 429,918.81	102.093000 102.093000	418,581.30 418,581.30	-11,337.51 -11,337.51	0.12 0.10
3137G0TH2	FREDDIE MAC STACR STACR 2018 DNA1 M2				3.818380	25 Jul 2030		
Original Face:		600,000.000 Local 600,000.000 Base	100.000000 100.000000	600,000.00 600,000.00	100.111000 100.111000	600,666.00 600,666.00	666.00 666.00	0.17 0.14
3137G0UB3	FREDDIE MAC STACR STACR 2018 DNA1 B1				5.168380	25 Jul 2030		

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Original Face:	600,000.000	Local	100.000000	600,000.00	101.027400	606,164.40	6,164.40	0.17
	600,000.000	Base	100.000000	600,000.00	101.027400	606,164.40	6,164.40	0.14
31394UEC2	FANNIE MAE FNR 2005 88 IP				1.897293	25 Oct 2035		
Original Face:	69,598.650	Local	2.759378	1,920.49	10.269850	7,147.68	5,227.19	0.00
	1,400,000.000	Base	2.759378	1,920.49	10.269850	7,147.68	5,227.19	0.00
31395BT78	FANNIE MAE FNR 2006 28 IP				2.073748	25 Apr 2036		
Original Face:	46,730.060	Local	11.679912	5,458.03	8.416840	3,933.19	-1,524.84	0.00
	2,700,000.000	Base	11.678222	5,457.24	8.416840	3,933.19	-1,524.05	0.00
31395NQ59	FANNIE MAE FNR 2006 59 IP				2.299425	25 Jul 2036		
Original Face:	66,826.350	Local	17.499564	11,694.32	12.458790	8,325.75	-3,368.57	0.00
	1,400,000.000	Base	17.499564	11,694.32	12.458790	8,325.75	-3,368.57	0.00
31396L4S6	FANNIE MAE FNR 2006 118 IP1				2.278758	25 Dec 2036		
Original Face:	61,702.210	Local	0.138455	85.43	10.423350	6,431.44	6,346.01	0.00
	1,700,000.000	Base	0.138455	85.43	10.423350	6,431.44	6,346.01	0.00
31396L4U1	FANNIE MAE FNR 2006 118 IP2				2.278758	25 Dec 2036		
Original Face:	72,064.910	Local	0.000069	0.05	10.333890	7,447.11	7,447.06	0.00
	1,600,000.000	Base	0.000069	0.05	10.333890	7,447.11	7,447.06	0.00
31397RCW4	FREDDIE MAC FHR 3422 AI				0.250000	15 Jan 2038		
Original Face:	18,913.990	Local	1.149890	217.49	0.551990	104.40	-113.09	0.00
	425,601.240	Base	1.149890	217.49	0.551990	104.40	-113.09	0.00
3140JAD21	FNMA POOL BM5520 FN 02/47 FIXED VAR				3.500000	01 Feb 2047		
Original Face:	2,468,368.400	Local	101.028944	2,493,766.54	104.088404	2,569,285.27	75,518.73	0.72
	2,700,000.000	Base	101.028944	2,493,766.54	104.088404	2,569,285.27	75,518.73	0.60
32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1				2.888380	25 Sep 2034		
Original Face:	140,402.100	Local	97.090143	136,316.60	100.188330	140,666.52	4,349.92	0.04
	420,000.000	Base	97.090143	136,316.60	100.188330	140,666.52	4,349.92	0.03
335934AK1	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 04/23 7.25				7.250000	01 Apr 2023		
	1,535,000.000	Local	94.894429	1,456,629.48	98.500000	1,511,975.00	55,345.52	0.42
		Base	94.894429	1,456,629.48	98.500000	1,511,975.00	55,345.52	0.35
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375000	15 Nov 2031		

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		250,000.000	Local 122.196368	305,490.92	141.490540	353,726.35	48,235.43	0.10	
			Base 122.196368	305,490.92	141.490540	353,726.35	48,235.43	0.08	
33834YAA6	FIVE POINT OP CO LP/FIVE COMPANY GUAR 144A 11/25 7.875				7.875000	15 Nov 2025			
		630,000.000	Local 97.535159	614,471.50	101.500000	639,450.00	24,978.50	0.18	
			Base 97.535159	614,471.50	101.500000	639,450.00	24,978.50	0.15	
33882GAA6	FLATIRON CLO LTD FLAT 2017 1A A 144A				3.408130	15 May 2030			
		410,000.000	Local 99.903915	409,606.05	99.962300	409,845.43	239.38	0.12	
Original Face:		410,000.000	Base 99.903915	409,606.05	99.962300	409,845.43	239.38	0.10	
34416DAS7	FOCUS FINL PARTNERS LLC TERM LOAN B 2					03 Jul 2024			
		667,563.180	Local 100.372113	670,047.27	100.312500	669,649.31	-397.96	0.19	
			Base 100.372113	670,047.27	100.312500	669,649.31	-397.96	0.16	
345397VU4	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/21 5.875				5.875000	02 Aug 2021			
		200,000.000	Local 104.533755	209,067.51	104.745000	209,490.00	422.49	0.06	
			Base 104.533755	209,067.51	104.745000	209,490.00	422.49	0.05	
345397XA6	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219				3.219000	09 Jan 2022			
		200,000.000	Local 99.710050	199,420.10	99.898640	199,797.28	377.18	0.06	
			Base 99.710050	199,420.10	99.898640	199,797.28	377.18	0.05	
35100DAR7	FOUR SEASONS HLDGS INC FIRST LIEN					30 Nov 2023			
		324,415.370	Local 100.555168	326,216.42	100.446400	325,863.56	-352.86	0.09	
			Base 100.555168	326,216.42	100.446400	325,863.56	-352.86	0.08	
35137LAC9	FOX CORP SR UNSECURED 144A 01/29 4.709				4.709000	25 Jan 2029			
		220,000.000	Local 100.362309	220,797.08	114.224060	251,292.93	30,495.85	0.07	
			Base 100.362309	220,797.08	114.224060	251,292.93	30,495.85	0.06	
35137LAD7	FOX CORP SR UNSECURED 144A 01/39 5.476				5.476000	25 Jan 2039			
		120,000.000	Local 106.897183	128,276.62	122.567619	147,081.14	18,804.52	0.04	
			Base 106.897183	128,276.62	122.567619	147,081.14	18,804.52	0.03	
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.450000	15 Mar 2043			
		1,500,000.000	Local 88.661207	1,329,918.10	90.100000	1,351,500.00	21,581.90	0.38	
			Base 88.661207	1,329,918.10	90.100000	1,351,500.00	21,581.90	0.32	
36159RAK9	GEO GROUP INC/THE COMPANY GUAR 01/22 5.875				5.875000	15 Jan 2022			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	360,000.000	Local		98.225328	353,611.18	96.474000	347,306.40	-6,304.78	0.10
		Base		98.225328	353,611.18	96.474000	347,306.40	-6,304.78	0.08
36162JAA4	GEO GROUP INC/THE COMPANY GUAR 10/24 5.875					5.875000	15 Oct 2024		
	110,000.000	Local		91.185173	100,303.69	86.000000	94,600.00	-5,703.69	0.03
		Base		91.185173	100,303.69	86.000000	94,600.00	-5,703.69	0.02
36162JAB2	GEO GROUP INC/THE COMPANY GUAR 04/26 6					6.000000	15 Apr 2026		
	540,000.000	Local		93.439044	504,570.84	80.700000	435,780.00	-68,790.84	0.12
		Base		93.439044	504,570.84	80.700000	435,780.00	-68,790.84	0.10
36168QAD6	GFL ENVIRONMENTAL INC SR UNSECURED 144A 03/23 5.375					5.375000	01 Mar 2023		
	500,000.000	Local		95.516548	477,582.74	101.230000	506,150.00	28,567.26	0.14
		Base		95.516548	477,582.74	101.230000	506,150.00	28,567.26	0.12
36168QAE4	GFL ENVIRONMENTAL INC SR UNSECURED 144A 05/27 8.5					8.500000	01 May 2027		
	280,000.000	Local		100.298043	280,834.52	110.875000	310,450.00	29,615.48	0.09
		Base		100.298043	280,834.52	110.875000	310,450.00	29,615.48	0.07
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375					5.375000	15 Apr 2026		
	10,000.000	Local		100.000000	10,000.00	109.986000	10,998.60	998.60	0.00
		Base		100.000000	10,000.00	109.986000	10,998.60	998.60	0.00
36228FWE2	GSAMP TRUST GSAMP 2003 HE2 A3C					3.058380	25 Aug 2033		
	367,803.520	Local		96.481086	354,860.83	99.263610	365,095.05	10,234.22	0.10
Original Face:	3,970,000.000	Base		96.481086	354,860.83	99.263610	365,095.05	10,234.22	0.09
3623415P0	GSAA HOME EQUITY TRUST GSAA 2006 2 1A2					2.288380	25 Dec 2035		
	734,941.970	Local		94.935645	697,721.90	96.116780	706,402.56	8,680.66	0.20
Original Face:	2,210,000.000	Base		94.935645	697,721.90	96.116780	706,402.56	8,680.66	0.17
36251PAL8	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 C					4.119982	10 Oct 2049		
	430,000.000	Local		99.195833	426,542.08	105.196090	452,343.19	25,801.11	0.13
Original Face:	430,000.000	Base		99.195833	426,542.08	105.196090	452,343.19	25,801.11	0.11
36254RAA5	GS MORTGAGE SECURITIES CORP. GSMSC 2015 7R A 144A					2.379750	26 Sep 2037		
	1,200,392.570	Local		97.903139	1,175,222.01	98.513380	1,182,547.29	7,325.28	0.33
Original Face:	2,660,000.000	Base		97.903139	1,175,222.01	98.513380	1,182,547.29	7,325.28	0.28
36874VAL2	GENERAC PWR SYS INC 2018 REPLACEMENT TERM LOAN						31 May 2023		

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		228,502.150	Local 100.365323	229,336.92	100.083300	228,692.49	-644.43	0.06
			Base 100.365323	229,336.92	100.083300	228,692.49	-644.43	0.05
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875000	10 Jan 2039		
		1,200,000.000	Local 114.098233	1,369,178.80	132.293840	1,587,526.08	218,347.28	0.45
			Base 114.098233	1,369,178.80	132.293840	1,587,526.08	218,347.28	0.37
37185LAF9	GENESIS ENERGY LP/GENESI COMPANY GUAR 06/24 5.625				5.625000	15 Jun 2024		
		90,000.000	Local 95.464278	85,917.85	95.750000	86,175.00	257.15	0.02
			Base 95.464278	85,917.85	95.750000	86,175.00	257.15	0.02
37185LAG7	GENESIS ENERGY LP/GENESI COMPANY GUAR 05/23 6				6.000000	15 May 2023		
		430,000.000	Local 96.852667	416,466.47	100.375000	431,612.50	15,146.03	0.12
			Base 96.852667	416,466.47	100.375000	431,612.50	15,146.03	0.10
374422AG8	REPUBLIC OF GHANA SR UNSECURED 144A 05/29 7.625				7.625000	16 May 2029		
		500,000.000	Local 97.063442	485,317.21	99.933000	499,665.00	14,347.79	0.14
Original Face:		500,000.000	Base 97.063442	485,317.21	99.933000	499,665.00	14,347.79	0.12
37443GAB7	REPUBLIC OF GHANA SR UNSECURED 144A 03/32 8.125				8.125000	26 Mar 2032		
		300,000.000	Local 99.986323	299,958.97	100.339200	301,017.60	1,058.63	0.08
			Base 99.986323	299,958.97	100.339200	301,017.60	1,058.63	0.07
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4				4.000000	27 Mar 2027		
		50,000.000	Local 91.882240	45,941.12	102.787877	51,393.94	5,452.82	0.01
			Base 91.882240	45,941.12	102.787877	51,393.94	5,452.82	0.01
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875				3.875000	27 Oct 2027		
		600,000.000	Local 94.492703	566,956.22	101.810000	610,860.00	43,903.78	0.17
			Base 94.492703	566,956.22	101.810000	610,860.00	43,903.78	0.14
37959BAB4	GLOBALTRANZ ENTERPRISES INC 2019 DELAYED DRAW TERM LOAN					15 May 2026		
		112,820.510	Local 98.100142	110,677.08	96.041700	108,354.74	-2,322.34	0.03
			Base 98.100142	110,677.08	96.041700	108,354.74	-2,322.34	0.03
37959BAC2	GLOBALTRANZ ENTERPRISES INC 2019 TERM LOAN					15 May 2026		
		436,086.540	Local 98.078985	427,709.25	95.375000	415,917.54	-11,791.71	0.12
			Base 98.078985	427,709.25	95.375000	415,917.54	-11,791.71	0.10
37959JAB7	GLOBAL TEL LINK 1ST LIEN TERM LOAN					29 Nov 2025		

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		478,143.980	Local 98.027437	468,712.29	95.437500	456,328.66	-12,383.63	0.13
			Base 98.027437	468,712.29	95.437500	456,328.66	-12,383.63	0.11
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5				6.500000	15 Sep 2024		
		1,100,000.000	Local 100.000000	1,100,000.00	101.250000	1,113,750.00	13,750.00	0.31
			Base 100.000000	1,100,000.00	101.250000	1,113,750.00	13,750.00	0.26
38113YAC3	GOLDEN NUGGET INC COMPANY GUAR 144A 10/25 8.75				8.750000	01 Oct 2025		
		855,000.000	Local 103.817623	887,640.68	104.250000	891,337.50	3,696.82	0.25
			Base 103.817623	887,640.68	104.250000	891,337.50	3,696.82	0.21
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.750000	01 Oct 2037		
		100,000.000	Local 126.849780	126,849.78	134.988407	134,988.41	8,138.63	0.04
			Base 126.849780	126,849.78	134.988407	134,988.41	8,138.63	0.03
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.150000	22 May 2045		
		130,000.000	Local 96.590185	125,567.24	118.680084	154,284.11	28,716.87	0.04
			Base 96.590185	125,567.24	118.680084	154,284.11	28,716.87	0.04
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA				1.393530	20 Nov 2042		
		62,771.510	Local 0.000127	0.08	4.205890	2,640.10	2,640.02	0.00
Original Face:		300,000.000	Base 0.000127	0.08	4.205890	2,640.10	2,640.02	0.00
404119BV0	HCA INC SR SECURED 06/47 5.5				5.500000	15 Jun 2047		
		900,000.000	Local 98.360684	885,246.16	112.428309	1,011,854.78	126,608.62	0.28
			Base 98.360684	885,246.16	112.428309	1,011,854.78	126,608.62	0.24
404121AJ4	HCA INC COMPANY GUAR 09/28 5.625				5.625000	01 Sep 2028		
		970,000.000	Local 99.962567	969,636.90	111.430000	1,080,871.00	111,234.10	0.30
			Base 99.962567	969,636.90	111.430000	1,080,871.00	111,234.10	0.25
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				6.500000	31 Dec 2099		
		600,000.000	Local 94.584430	567,506.58	104.595000	627,570.00	60,063.42	0.18
			Base 94.584430	567,506.58	104.595000	627,570.00	60,063.42	0.15
410345AL6	HANESBRANDS INC COMPANY GUAR 144A 05/26 4.875				4.875000	15 May 2026		
		290,000.000	Local 94.436217	273,865.03	105.650000	306,385.00	32,519.97	0.09
			Base 94.436217	273,865.03	105.650000	306,385.00	32,519.97	0.07
415864AM9	HARSCO CORP COMPANY GUAR 144A 07/27 5.75				5.750000	31 Jul 2027		

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		490,000.000	Local Base	100.937673 100.937673	494,594.60 494,594.60	104.130000 104.130000	510,237.00 510,237.00	15,642.40 15,642.40	0.14 0.12
42806DBQ1	HERTZ VEHICLE FINANCING LLC HERTZ 2018 1A A 144A				3.290000	25 Feb 2024			
		800,000.000	Local	97.448036	779,584.29	102.534330	820,274.64	40,690.35	0.23
Original Face:		800,000.000	Base	97.448036	779,584.29	102.534330	820,274.64	40,690.35	0.19
432833AD3	HILTON DOMESTIC OPERATIN COMPANY GUAR 05/26 5.125				5.125000	01 May 2026			
		570,000.000	Local Base	99.885300 99.885300	569,346.21 569,346.21	105.000000 105.000000	598,500.00 598,500.00	29,153.79 29,153.79	0.17 0.14
432891AK5	HILTON WORLDWIDE FIN LLC COMPANY GUAR 04/27 4.875				4.875000	01 Apr 2027			
		480,000.000	Local Base	99.786990 99.786990	478,977.55 478,977.55	105.325000 105.325000	505,560.00 505,560.00	26,582.45 26,582.45	0.14 0.12
443628AG7	HUBBAY MINERALS INC COMPANY GUAR 144A 01/25 7.625				7.625000	15 Jan 2025			
		550,000.000	Local Base	100.227920 100.227920	551,253.56 551,253.56	101.375000 101.375000	557,562.50 557,562.50	6,308.94 6,308.94	0.16 0.13
45175AAB7	IHEARTCOMMUNICATIONS INC. EXIT TERM LOAN					01 May 2026			
		576,145.000	Local Base	100.696674 100.696674	580,158.85 580,158.85	100.604200 100.604200	579,626.07 579,626.07	-532.78 -532.78	0.16 0.14
452526AB2	IMMUCOR INC COMPANY GUAR 144A 02/22 11.125				11.125000	15 Feb 2022			
		630,000.000	Local Base	101.101602 101.101602	636,940.09 636,940.09	101.125000 101.125000	637,087.50 637,087.50	147.41 147.41	0.18 0.15
460599AC7	INTERNATIONAL GAME TECH SR SECURED 144A 02/25 6.5				6.500000	15 Feb 2025			
		525,000.000	Local Base	101.837716 101.837716	534,648.01 534,648.01	111.007000 111.007000	582,786.75 582,786.75	48,138.74 48,138.74	0.16 0.14
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017				5.017000	26 Jun 2024			
		1,000,000.000	Local Base	93.347772 93.347772	933,477.72 933,477.72	102.904043 102.904043	1,029,040.43 1,029,040.43	95,562.71 95,562.71	0.29 0.24
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71				5.710000	15 Jan 2026			
		800,000.000	Local Base	93.503590 93.503590	748,028.72 748,028.72	106.242143 106.242143	849,937.14 849,937.14	101,908.42 101,908.42	0.24 0.20
46124CAB3	INTRAWEST RESORTS HLDGS INC TERM LOAN B 1					31 Jul 2024			

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		682,688.640	Local 99.145632	676,855.97	99.875000	681,835.28	4,979.31	0.19
			Base 99.145632	676,855.97	99.875000	681,835.28	4,979.31	0.16
46284NAQ2	IRON MOUNTAIN INC DEL TERM LOAN B					02 Jan 2026		
		226,550.000	Local 99.792037	226,078.86	99.000000	224,284.50	-1,794.36	0.06
			Base 99.792037	226,078.86	99.000000	224,284.50	-1,794.36	0.05
46639YAW7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 C				3.958200	15 Apr 2046		
		0.000	Local 0.000000	-0.04	0.000000	0.00	0.04	0.00
			Base 0.000000	-0.04	0.000000	0.00	0.04	0.00
46645UAZ0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP4 C				3.595120	15 Dec 2049		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
46647DAB9	JACK OHIO FIN LLC/FIN 1 SECURED 144A 11/22 10.25				10.250000	15 Nov 2022		
		440,000.000	Local 105.580266	464,553.17	105.875000	465,850.00	1,296.83	0.13
			Base 105.580266	464,553.17	105.875000	465,850.00	1,296.83	0.11
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR				4.452000	05 Dec 2029		
		230,000.000	Local 101.093830	232,515.81	113.042170	259,996.99	27,481.18	0.07
			Base 101.093830	232,515.81	113.042170	259,996.99	27,481.18	0.06
468367AQ0	JACKSON MILL CLO LTD JAXM 2015 1A DR 144A				5.103380	15 Apr 2027		
		500,000.000	Local 99.187200	495,936.00	96.417300	482,086.50	-13,849.50	0.14
Original Face:		500,000.000	Base 99.187200	495,936.00	96.417300	482,086.50	-13,849.50	0.11
47009YAJ6	JAGUAR HLDG CO II 2017 TERM LOAN					18 Aug 2022		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
47009YAK3	JAGUAR HLDG CO II 2018 TERM LOAN					18 Aug 2022		
		154,541.020	Local 100.144732	154,764.69	100.075000	154,656.93	-107.76	0.04
			Base 100.144732	154,764.69	100.075000	154,656.93	-107.76	0.04
47077DAC4	JANE STR GROUP LLC TERM LOAN B					25 Aug 2022		
		616,884.420	Local 99.794714	615,618.04	99.750000	615,342.21	-275.83	0.17
			Base 99.794714	615,618.04	99.750000	615,342.21	-275.83	0.14
47206VAQ7	JAY PARK CLO, LTD. JPARK 2016 1A CR 144A				4.927630	20 Oct 2027		

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Original Face:	250,000.000	Local	99.186512	247,966.28	94.533500	236,333.75	-11,632.53	0.07	
	250,000.000	Base	99.186512	247,966.28	94.533500	236,333.75	-11,632.53	0.06	
48250MAK3	KKR FINANCIAL CLO LTD KKR 11 AR 144A				3.483380	15 Jan 2031			
Original Face:	300,000.000	Local	99.806883	299,420.65	99.686200	299,058.60	-362.05	0.08	
	300,000.000	Base	99.806883	299,420.65	99.686200	299,058.60	-362.05	0.07	
48251BAL4	KKR FINANCIAL CLO LTD KKR 16 A1R 144A				3.527630	20 Jan 2029			
Original Face:	530,000.000	Local	100.000000	530,000.00	100.022700	530,120.31	120.31	0.15	
	530,000.000	Base	100.000000	530,000.00	100.022700	530,120.31	120.31	0.12	
48251BAN0	KKR FINANCIAL CLO LTD KKR 16 A2R 144A				4.077630	20 Jan 2029			
Original Face:	250,000.000	Local	100.000000	250,000.00	99.998100	249,995.25	-4.75	0.07	
	250,000.000	Base	100.000000	250,000.00	99.998100	249,995.25	-4.75	0.06	
48251BAS9	KKR FINANCIAL CLO LTD KKR 16 CR 144A				5.777630	20 Jan 2029			
Original Face:	750,000.000	Local	100.000000	750,000.00	98.413100	738,098.25	-11,901.75	0.21	
	750,000.000	Base	100.000000	750,000.00	98.413100	738,098.25	-11,901.75	0.17	
48667QAN5	KAZMUNAYGAS NATIONAL CO SR UNSECURED 144A 04/27 4.75				4.750000	19 Apr 2027			
Original Face:	950,000.000	Local	97.191572	923,319.93	108.190000	1,027,805.00	104,485.07	0.29	
		Base	97.191572	923,319.93	108.190000	1,027,805.00	104,485.07	0.24	
48668NAA9	KAZTRANSYGAS JSC COMPANY GUAR 144A 09/27 4.375				4.375000	26 Sep 2027			
Original Face:	950,000.000	Local	95.102777	903,476.38	104.748800	995,113.60	91,637.22	0.28	
		Base	95.102777	903,476.38	104.748800	995,113.60	91,637.22	0.23	
491798AJ3	REPUBLIC OF KENYA SR UNSECURED 144A 05/27 7				7.000000	22 May 2027			
Original Face:	720,000.000	Local	100.000000	720,000.00	103.750000	747,000.00	27,000.00	0.21	
	185,567.010	Base	100.000000	720,000.00	103.750000	747,000.00	27,000.00	0.18	
49579GAF9	KINGPIN INTER HLDGS LLC TERM LOAN B					03 Jul 2024			
Original Face:	764,210.540	Local	99.334283	759,123.06	100.250000	766,121.07	6,998.01	0.22	
		Base	99.334283	759,123.06	100.250000	766,121.07	6,998.01	0.18	
50077LAD8	KRAFT HEINZ FOODS CO COMPANY GUAR 06/26 3				3.000000	01 Jun 2026			
Original Face:	10,000.000	Local	92.683000	9,268.30	98.938561	9,893.86	625.56	0.00	
		Base	92.683000	9,268.30	98.938561	9,893.86	625.56	0.00	
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95				3.950000	15 Jul 2025			

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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		98.349090	98,349.09	104.672287	104,672.29	6,323.20	0.03
		Base		98.349090	98,349.09	104.672287	104,672.29	6,323.20	0.02
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.500000	20 Mar 2027		
	920,000.000	Local		99.141285	912,099.82	107.726000	991,079.20	78,979.38	0.28
		Base		99.141285	912,099.82	107.726000	991,079.20	78,979.38	0.23
501797AJ3	L BRANDS INC COMPANY GUAR 10/23 5.625					5.625000	15 Oct 2023		
	610,000.000	Local		99.572607	607,392.90	105.250000	642,025.00	34,632.10	0.18
		Base		99.572607	607,392.90	105.250000	642,025.00	34,632.10	0.15
501797AN4	L BRANDS INC COMPANY GUAR 02/28 5.25					5.250000	01 Feb 2028		
	900,000.000	Local		89.708209	807,373.88	93.040000	837,360.00	29,986.12	0.24
		Base		89.708209	807,373.88	93.040000	837,360.00	29,986.12	0.20
50179MAH4	LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C6 AJ					5.452000	15 Sep 2039		
	307,560.610	Local		87.792279	270,014.47	58.238890	179,119.89	-90,894.58	0.05
Original Face:	635,216.000	Base		87.792279	270,014.47	58.238890	179,119.89	-90,894.58	0.04
50220CAA0	LSTAR SECURITIES INVESTMENT LT LSTRZ 2019 1 A1 144A					3.789000	01 Mar 2024		
	475,302.860	Local		100.000000	475,302.86	100.316190	476,805.72	1,502.86	0.13
Original Face:	670,000.000	Base		100.000000	475,302.86	100.316190	476,805.72	1,502.86	0.11
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875					4.875000	01 Nov 2026		
	400,000.000	Local		99.626238	398,504.95	104.750000	419,000.00	20,495.05	0.12
		Base		99.626238	398,504.95	104.750000	419,000.00	20,495.05	0.10
51508PAG9	GOLDEN NUGGET, INC. 2017 INCREMENTAL TERM LOAN B						04 Oct 2023		
	187,875.790	Local		100.577626	188,961.01	99.722200	187,353.87	-1,607.14	0.05
		Base		100.577626	188,961.01	99.722200	187,353.87	-1,607.14	0.04
517834AG2	LAS VEGAS SANDS CORP SR UNSECURED 08/24 3.2					3.200000	08 Aug 2024		
	410,000.000	Local		99.923468	409,686.22	101.853287	417,598.48	7,912.26	0.12
		Base		99.923468	409,686.22	101.853287	417,598.48	7,912.26	0.10
52473JAA5	LEGACY MORTGAGE ASSET TRUST LMAT 2018 GS2 A1 144A					4.000000	25 Apr 2058		
	1,534,610.640	Local		99.797759	1,531,507.03	101.158490	1,552,388.95	20,881.92	0.44
Original Face:	1,690,000.000	Base		99.797759	1,531,507.03	101.158490	1,552,388.95	20,881.92	0.36
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5					4.500000	30 Apr 2024		

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		100,000.000	Local 100.000000	100,000.00 100,000.00	105.350000 105.350000	105,350.00 105,350.00	5,350.00 5,350.00	0.03 0.02
526057CD4	LENNAR CORP COMPANY GUAR 11/27 4.75	340,000.000	Local 93.437903 Base 93.437903	317,688.87 317,688.87	4.750000 107.250000 107.250000	29 Nov 2027 364,650.00 364,650.00	46,961.13 46,961.13	0.10 0.09
52706YAH6	LESLIES POOLMART INC TERM LOAN	76,202.690	Local 100.478933 Base 100.478933	76,567.65 76,567.65	95.083300 95.083300	16 Aug 2023 72,456.03 72,456.03	-4,111.62 -4,111.62	0.02 0.02
52729KAN6	LEVEL 3 FINANCING INC TRANCHE B 2024	510,000.000	Local 99.657210 Base 99.657210	508,251.77 508,251.77	100.125000 100.125000	22 Feb 2024 510,637.50 510,637.50	2,385.73 2,385.73	0.14 0.12
52736RBG6	LEVI STRAUSS + CO SR UNSECURED 05/25 5	120,000.000	Local 100.608992 Base 100.608992	120,730.79 120,730.79	5.000000 103.856000 103.856000	01 May 2025 124,627.20 124,627.20	3,896.41 3,896.41	0.03 0.03
531229AG7	LIBERTY MEDIA CORP SR UNSECURED 144A 03/48 2.125	930,000.000	Local 97.489347 Base 97.489347	906,650.93 906,650.93	2.125000 102.250000 102.250000	31 Mar 2048 950,925.00 950,925.00	44,274.07 44,274.07	0.27 0.22
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR	200,000.000	Local 102.113240 Base 102.113240	204,226.48 204,226.48	7.500000 107.210000 107.210000	30 Apr 2049 214,420.00 214,420.00	10,193.52 10,193.52	0.06 0.05
552704AC2	MEG ENERGY CORP COMPANY GUAR 144A 03/24 7	1,370,000.000	Local 95.930591 Base 95.930591	1,314,249.10 1,314,249.10	7.000000 96.500000 96.500000	31 Mar 2024 1,322,050.00 1,322,050.00	7,800.90 7,800.90	0.37 0.31
552704AD0	MEG ENERGY CORP SECURED 144A 01/25 6.5	80,000.000	Local 98.978813 Base 98.978813	79,183.05 79,183.05	6.500000 102.000000 102.000000	15 Jan 2025 81,600.00 81,600.00	2,416.95 2,416.95	0.02 0.02
55280FAG6	MA FINANCECO LLC TERM LOAN B	11,098.850	Local 99.823225 Base 99.823225	11,079.23 11,079.23	98.650000 98.650000	21 Jun 2024 10,949.02 10,949.02	-130.21 -130.21	0.00 0.00
55300RAB7	MGM CHINA HOLDINGS LTD SR UNSECURED 144A 05/26 5.875				5.875000	15 May 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
	360,000.000	Local	100.000000	360,000.00	104.750000	377,100.00	17,100.00	0.11	
		Base	100.000000	360,000.00	104.750000	377,100.00	17,100.00	0.09	
55303KAC7	MGM GROWTH PPTYS OPER PARTNER 2016 TERM LOAN B					21 Mar 2025			
	322,815.470	Local	100.328761	323,876.76	100.125000	323,218.99	-657.77	0.09	
		Base	100.328761	323,876.76	100.125000	323,218.99	-657.77	0.08	
55303XAB1	MGM GROWTH/MGM FINANCE COMPANY GUAR 09/26 4.5				4.500000	01 Sep 2026			
	360,000.000	Local	94.924036	341,726.53	106.000000	381,600.00	39,873.47	0.11	
		Base	94.924036	341,726.53	106.000000	381,600.00	39,873.47	0.09	
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B					07 Jun 2023			
	606,527.030	Local	98.672691	598,476.54	95.000000	576,200.68	-22,275.86	0.16	
		Base	98.672691	598,476.54	95.000000	576,200.68	-22,275.86	0.14	
55342UAG9	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25				5.250000	01 Aug 2026			
	186,000.000	Local	96.160946	178,859.36	104.775000	194,881.50	16,022.14	0.05	
		Base	96.160946	178,859.36	104.775000	194,881.50	16,022.14	0.05	
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5				5.000000	15 Oct 2027			
	675,000.000	Local	96.427150	650,883.26	104.750000	707,062.50	56,179.24	0.20	
		Base	96.427150	650,883.26	104.750000	707,062.50	56,179.24	0.17	
55819YAA8	MADISON PARK FUNDING LTD MDPK 2017 26A AR 144A				3.455750	29 Jul 2030			
	580,000.000	Local	99.903726	579,441.61	100.018300	580,106.14	664.53	0.16	
Original Face:	580,000.000	Base	99.903726	579,441.61	100.018300	580,106.14	664.53	0.14	
55820JAA8	MADISON PARK FUNDING LTD MDPK 2016 21A A1 144A				3.805500	25 Jul 2029			
	940,000.000	Local	100.236764	942,225.58	100.307500	942,890.50	664.92	0.26	
Original Face:	940,000.000	Base	100.236764	942,225.58	100.307500	942,890.50	664.92	0.22	
55821TAE7	MADISON PARK FUNDING LTD MDPK 2018 30A C 144A				4.003380	15 Apr 2029			
	400,000.000	Local	98.217040	392,868.16	96.803300	387,213.20	-5,654.96	0.11	
Original Face:	400,000.000	Base	98.217040	392,868.16	96.803300	387,213.20	-5,654.96	0.09	
55821TAG2	MADISON PARK FUNDING LTD MDPK 2018 30A D 144A				4.803380	15 Apr 2029			
	700,000.000	Local	98.494539	689,461.77	94.808100	663,656.70	-25,805.07	0.19	
Original Face:	700,000.000	Base	98.494539	689,461.77	94.808100	663,656.70	-25,805.07	0.16	
559079AK4	MAGELLAN HEALTH SRVCS SR UNSECURED 09/24 4.9				4.900000	22 Sep 2024			

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	430,000.000	Local	95.276949	409,690.88	99.875000	429,462.50	19,771.62	0.12	
		Base	95.276949	409,690.88	99.875000	429,462.50	19,771.62	0.10	
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875					4.875000	01 Dec 2024		
	260,000.000	Local	101.044458	262,715.59	109.222253	283,977.86	21,262.27	0.08	
		Base	101.044458	262,715.59	109.222253	283,977.86	21,262.27	0.07	
57665RAG1	MATCH GROUP INC SR UNSECURED 144A 12/27 5					5.000000	15 Dec 2027		
	380,000.000	Local	94.157747	357,799.44	103.750000	394,250.00	36,450.56	0.11	
		Base	94.157747	357,799.44	103.750000	394,250.00	36,450.56	0.09	
57906PAG4	MCAFEE LLC TERM LOAN B 1						30 Sep 2024		
	695,543.550	Local	100.157408	696,638.39	100.160700	696,661.29	22.90	0.20	
		Base	100.157408	696,638.39	100.160700	696,661.29	22.90	0.16	
588056AZ4	MERCER INTL INC 01/25 7.375					7.375000	15 Jan 2025		
	390,000.000	Local	102.750000	400,725.00	104.160000	406,224.00	5,499.00	0.11	
		Base	102.750000	400,725.00	104.160000	406,224.00	5,499.00	0.10	
58943PAP7	MEREDITH CORP TERM LOAN B 1						31 Jan 2025		
	520,025.110	Local	99.689619	518,411.05	100.125000	520,675.14	2,264.09	0.15	
		Base	99.689619	518,411.05	100.125000	520,675.14	2,264.09	0.12	
59020UKL8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2004 OPT1 A1A					2.538380	25 Jun 2035		
	160,571.770	Local	99.715510	160,114.96	99.792910	160,239.24	124.28	0.04	
Original Face:	8,410,000.000	Base	99.715510	160,114.96	99.792910	160,239.24	124.28	0.04	
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					2.730250	25 Aug 2036		
	880,000.000	Local	94.669695	833,093.32	99.340160	874,193.41	41,100.09	0.25	
Original Face:	880,000.000	Base	94.669695	833,093.32	99.340160	874,193.41	41,100.09	0.21	
594088AQ9	MICHAELS STORES INC TERM LOAN						30 Jan 2023		
	632,030.700	Local	99.356982	627,966.63	97.550000	616,545.95	-11,420.68	0.17	
		Base	99.356982	627,966.63	97.550000	616,545.95	-11,420.68	0.14	
59801WAJ5	MIDOCEAN CREDIT CLO MIDO 2017 7A D 144A					6.183380	15 Jul 2029		
	750,000.000	Local	99.880291	749,102.18	99.381000	745,357.50	-3,744.68	0.21	
Original Face:	750,000.000	Base	99.880291	749,102.18	99.381000	745,357.50	-3,744.68	0.17	
59982WAA5	MILL CITY SOLAR LOAN LTD. MCSLT 2019 1A A 144A					4.340000	20 Mar 2043		

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Original Face:	798,607.410	Local		99.962278	798,306.16	102.846140	821,336.89	23,030.73	0.23
	880,000.000	Base		99.962278	798,306.16	102.846140	821,336.89	23,030.73	0.19
600814AQ0	MILLICOM INTL CELLULAR SR UNSECURED 144A 03/29 6.25					6.250000	25 Mar 2029		
	800,000.000	Local		100.000000	800,000.00	109.211000	873,688.00	73,688.00	0.25
		Base		100.000000	800,000.00	109.211000	873,688.00	73,688.00	0.20
61946LAA0	MOSAIC SOLAR LOANS LLC MSAIC 2018 2GS A 144A					4.200000	22 Feb 2044		
	839,821.810	Local		99.984593	839,692.42	105.243600	883,858.71	44,166.29	0.25
Original Face:	1,080,000.000	Base		99.984593	839,692.42	105.243600	883,858.71	44,166.29	0.21
62856RAD7	MYRIAD INTL HLDS COMPANY GUAR 144A 07/27 4.85					4.850000	06 Jul 2027		
	550,000.000	Local		98.867384	543,770.61	110.330600	606,818.30	63,047.69	0.17
		Base		98.867384	543,770.61	110.330600	606,818.30	63,047.69	0.14
62912XAC8	NGPL PIPECO LLC SR UNSECURED 144A 12/37 7.768					7.768000	15 Dec 2037		
	1,060,000.000	Local		119.920066	1,271,152.70	129.529683	1,373,014.64	101,861.94	0.39
		Base		119.920066	1,271,152.70	129.529683	1,373,014.64	101,861.94	0.32
629377CA8	NRG ENERGY INC COMPANY GUAR 05/26 7.25					7.250000	15 May 2026		
	440,000.000	Local		105.842157	465,705.49	109.525000	481,910.00	16,204.51	0.14
		Base		105.842157	465,705.49	109.525000	481,910.00	16,204.51	0.11
63543PAY2	NATIONAL COLLEGIATE STUDENT LO NCSLT 2004 2 A51					2.695810	26 Dec 2033		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
64072TAA3	CSC HOLDINGS LLC SR UNSECURED 144A 10/25 10.875					10.875000	15 Oct 2025		
	425,000.000	Local		110.322852	468,872.12	113.245000	481,291.25	12,419.13	0.14
		Base		110.322852	468,872.12	113.245000	481,291.25	12,419.13	0.11
64110LAR7	NETFLIX INC SR UNSECURED 144A 05/29 6.375					6.375000	15 May 2029		
	340,000.000	Local		100.000000	340,000.00	110.750000	376,550.00	36,550.00	0.11
		Base		100.000000	340,000.00	110.750000	376,550.00	36,550.00	0.09
64110LAT3	NETFLIX INC SR UNSECURED 11/28 5.875					5.875000	15 Nov 2028		
	650,000.000	Local		100.708454	654,604.95	108.630000	706,095.00	51,490.05	0.20
		Base		100.708454	654,604.95	108.630000	706,095.00	51,490.05	0.17
64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4					2.648380	25 Sep 2035		

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Original Face:	750,000.000	Local	71.980589	539,854.42	99.399890	745,499.18	205,644.76	0.21	
	750,000.000	Base	71.980589	539,854.42	99.399890	745,499.18	205,644.76	0.17	
64828MAA5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017 3A A1 144A				4.000000	25 Apr 2057			
Original Face:	580,485.450	Local	102.578147	595,451.22	103.613290	601,460.07	6,008.85	0.17	
	970,000.000	Base	102.578147	595,451.22	103.613290	601,460.07	6,008.85	0.14	
64829CAD0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015 1A A3 144A				3.750000	28 May 2052			
Original Face:	321,893.420	Local	100.120372	322,280.89	103.069120	331,772.72	9,491.83	0.09	
	1,050,000.000	Base	100.120372	322,280.89	103.069120	331,772.72	9,491.83	0.08	
65336RAW8	NEXSTAR BROADCASTING INC 2019 TERM LOAN B4					18 Sep 2026			
	430,000.000	Local	99.501388	427,855.97	100.458300	431,970.69	4,114.72	0.12	
		Base	99.501388	427,855.97	100.458300	431,970.69	4,114.72	0.10	
65538PAE8	NOMURA ASSET ACCEPTANCE CORPOR NAA 2007 1 1A4				6.138000	25 Mar 2047			
Original Face:	363,753.730	Local	100.725642	366,393.28	105.505050	383,778.55	17,385.27	0.11	
	1,280,000.000	Base	100.725642	366,393.28	105.505050	383,778.55	17,385.27	0.09	
665531AE9	NORTHERN OIL AND GAS INC SECURED 05/23 8.5				9.500000	15 May 2023			
	620,100.000	Local	102.812766	637,541.96	103.000000	638,703.00	1,161.04	0.18	
		Base	102.812766	637,541.96	103.000000	638,703.00	1,161.04	0.15	
66727WAA0	NORTHWEST ACQ/DOMINION SECURED 144A 11/22 7.125				7.125000	01 Nov 2022			
	380,000.000	Local	99.893695	379,596.04	58.750000	223,250.00	-156,346.04	0.06	
		Base	99.893695	379,596.04	58.750000	223,250.00	-156,346.04	0.05	
67054KAA7	ALTICE FRANCE SA SR SECURED 144A 05/26 7.375				7.375000	01 May 2026			
	1,925,000.000	Local	98.083096	1,888,099.59	107.221000	2,064,004.25	175,904.66	0.58	
		Base	98.083096	1,888,099.59	107.221000	2,064,004.25	175,904.66	0.48	
67108WBG3	OZLM LTD OZLM 2014 7RA A2R 144A				3.903250	17 Jul 2029			
Original Face:	500,000.000	Local	99.373132	496,865.66	99.227200	496,136.00	-729.66	0.14	
	500,000.000	Base	99.373132	496,865.66	99.227200	496,136.00	-729.66	0.12	
67111KAG5	OZLM LTD OZLM 2017 16A C 144A				5.718380	16 May 2030			
Original Face:	350,000.000	Local	99.637337	348,730.68	97.009800	339,534.30	-9,196.38	0.10	
	350,000.000	Base	99.637337	348,730.68	97.009800	339,534.30	-9,196.38	0.08	
67401XAJ0	OAKTREE CLO LTD OAKCL 2019 1A D 144A				6.077630	22 Apr 2030			

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Original Face:		600,000.000 Local	100.000000	600,000.00	98.270200	589,621.20	-10,378.80	0.17
		600,000.000 Base	100.000000	600,000.00	98.270200	589,621.20	-10,378.80	0.14
674215AE8	OASIS PETROLEUM INC COMPANY GUAR 01/23 6.875				6.875000	15 Jan 2023		
		260,000.000 Local	92.389050	240,211.53	91.500000	237,900.00	-2,311.53	0.07
			92.389050	240,211.53	91.500000	237,900.00	-2,311.53	0.06
674215AG3	OASIS PETROLEUM INC COMPANY GUAR 03/22 6.875				6.875000	15 Mar 2022		
		530,000.000 Local	93.664460	496,421.64	93.250000	494,225.00	-2,196.64	0.14
			93.664460	496,421.64	93.250000	494,225.00	-2,196.64	0.12
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625				4.625000	15 Jun 2045		
		30,000.000 Local	99.273500	29,782.05	103.436480	31,030.94	1,248.89	0.01
			99.273500	29,782.05	103.436480	31,030.94	1,248.89	0.01
674599CN3	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/48 4.2				4.200000	15 Mar 2048		
		390,000.000 Local	96.076051	374,696.60	99.088831	386,446.44	11,749.84	0.11
			96.076051	374,696.60	99.088831	386,446.44	11,749.84	0.09
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5				4.500000	15 Jul 2044		
		100,000.000 Local	100.618360	100,618.36	101.988928	101,988.93	1,370.57	0.03
			100.618360	100,618.36	101.988928	101,988.93	1,370.57	0.02
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6				6.600000	15 Mar 2046		
		100,000.000 Local	127.966900	127,966.90	130.442735	130,442.74	2,475.84	0.04
			127.966900	127,966.90	130.442735	130,442.74	2,475.84	0.03
67591TAJ9	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018 1A C 144A				4.877630	20 Jan 2031		
		1,600,000.000 Local	96.315993	1,541,055.89	93.379100	1,494,065.60	-46,990.29	0.42
Original Face:		1,600,000.000 Base	96.315993	1,541,055.89	93.379100	1,494,065.60	-46,990.29	0.35
679295AC9	OKTA INC SR UNSECURED 144A 09/25 0.125				0.125000	01 Sep 2025		
		260,000.000 Local	96.278769	250,324.80	90.540832	235,406.16	-14,918.64	0.07
			96.278769	250,324.80	90.540832	235,406.16	-14,918.64	0.06
68245XAB5	1011778 BC / NEW RED FIN SR SECURED 144A 01/22 4.625				4.625000	15 Jan 2022		
		500,000.000 Local	99.347602	496,738.01	99.770000	498,850.00	2,111.99	0.14
			99.347602	496,738.01	99.770000	498,850.00	2,111.99	0.12
68245XAC3	1011778 BC / NEW RED FIN SR SECURED 144A 05/24 4.25				4.250000	15 May 2024		

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		180,000.000	Local 96.470467	173,646.84	102.910000	185,238.00	11,591.16	0.05
			Base 96.470467	173,646.84	102.910000	185,238.00	11,591.16	0.04
68245XAH2	1011778 BC / NEW RED FIN SR SECURED 144A 01/28 3.875				3.875000	15 Jan 2028		
		500,000.000	Local 100.000000	500,000.00	100.636000	503,180.00	3,180.00	0.14
			Base 100.000000	500,000.00	100.636000	503,180.00	3,180.00	0.12
68389FCG7	OPTION ONE MORTGAGE LOAN TRUST OOMLT 2002 3 A2				2.558380	25 Aug 2032		
		120,486.320	Local 93.638904	112,822.07	99.032820	119,321.00	6,498.93	0.03
Original Face:		13,350,000.000	Base 93.638904	112,822.07	99.032820	119,321.00	6,498.93	0.03
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25				4.250000	19 Jun 2024		
		810,000.000	Local 100.605046	814,900.87	106.146255	859,784.67	44,883.80	0.24
			Base 100.605046	814,900.87	106.146255	859,784.67	44,883.80	0.20
69355EAA3	PPM CLO 3 LTD. PPMC 2019 3A A 144A				3.853000	17 Jul 2030		
		300,000.000	Local 100.000000	300,000.00	99.998600	299,995.80	-4.20	0.08
Original Face:		300,000.000	Base 100.000000	300,000.00	99.998600	299,995.80	-4.20	0.07
700677AR8	PARK OHIO INDUSTRIES INC COMPANY GUAR 04/27 6.625				6.625000	15 Apr 2027		
		440,000.000	Local 97.213736	427,740.44	95.500000	420,200.00	-7,540.44	0.12
			Base 97.213736	427,740.44	95.500000	420,200.00	-7,540.44	0.10
70215EAN3	PARTY CITY HLDGS INC TERM LOAN B					19 Aug 2022		
		582,276.390	Local 99.781073	581,001.63	99.041700	576,696.44	-4,305.19	0.16
			Base 99.781073	581,001.63	99.041700	576,696.44	-4,305.19	0.14
71568PAC3	PERUSAHAAN LISTRIK NEGAR SR UNSECURED 144A 05/27 4.125				4.125000	15 May 2027		
		940,000.000	Local 94.071800	884,274.92	105.536094	992,039.28	107,764.36	0.28
			Base 94.071800	884,274.92	105.536094	992,039.28	107,764.36	0.23
71579UAF2	PET ACQUISITION MERGER SUB LLC TERM LOAN					26 Jan 2023		
		48,540.990	Local 100.373849	48,722.46	75.437500	36,618.11	-12,104.35	0.01
			Base 100.373849	48,722.46	75.437500	36,618.11	-12,104.35	0.01
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 12/99 6.85				6.850000	31 Dec 2099		
		90,000.000	Local 79.711156	71,740.04	114.450000	103,005.00	31,264.96	0.03
			Base 79.711156	71,740.04	114.450000	103,005.00	31,264.96	0.02
71647NAV1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/25 5.299				5.299000	27 Jan 2025		

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		1,120,000.000	Local 94.793433	1,061,686.45	109.150000	1,222,480.00	160,793.55	0.34
			Base 94.793433	1,061,686.45	109.150000	1,222,480.00	160,793.55	0.29
71647NAZ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 02/29 5.75				5.750000	01 Feb 2029		
		970,000.000	Local 92.276375	895,080.84	110.288000	1,069,793.60	174,712.76	0.30
			Base 92.276375	895,080.84	110.288000	1,069,793.60	174,712.76	0.25
71677HAG0	PETSMART INC CONSENTING TERM LOAN					11 Mar 2022		
		500,083.200	Local 92.895850	464,556.54	97.458300	487,372.59	22,816.05	0.14
			Base 92.895850	464,556.54	97.458300	487,372.59	22,816.05	0.11
71913BAB8	PHOENIX PARENT HLDGS INC SYN TERM LOAN B 1					05 Mar 2026		
		309,090.910	Local 99.926821	308,864.72	100.156200	309,573.71	708.99	0.09
			Base 99.926821	308,864.72	100.156200	309,573.71	708.99	0.07
72431HAB6	PISCES MIDCO INC TERM LOAN B					12 Apr 2025		
		227,700.000	Local 100.801761	229,525.61	97.625000	222,292.13	-7,233.48	0.06
			Base 100.801761	229,525.61	97.625000	222,292.13	-7,233.48	0.05
73021CAA3	PMT CREDIT RISK TRANSFER TRUST PMTCR 2019 1R A 144A				4.139500	27 Mar 2024		
		836,979.960	Local 100.000000	836,979.96	99.962590	836,666.85	-313.11	0.23
Original Face:		870,000.000	Base 100.000000	836,979.96	99.962590	836,666.85	-313.11	0.20
730481AJ7	JB POINDEXTER + CO INC SR UNSECURED 144A 04/26 7.125				7.125000	15 Apr 2026		
		260,000.000	Local 100.115892	260,301.32	103.500000	269,100.00	8,798.68	0.08
			Base 100.115892	260,301.32	103.500000	269,100.00	8,798.68	0.06
73107GAA1	POLARIS INTERMEDIATE SR UNSECURED 144A 12/22 8.5				8.500000	01 Dec 2022		
		370,000.000	Local 98.670597	365,081.21	85.000000	314,500.00	-50,581.21	0.09
			Base 98.670597	365,081.21	85.000000	314,500.00	-50,581.21	0.07
73744GAJ1	POST HLDGS INC INCREMENTAL TERM LOAN					24 May 2024		
		177,278.030	Local 100.332686	177,867.81	100.187500	177,610.43	-257.38	0.05
			Base 100.332686	177,867.81	100.187500	177,610.43	-257.38	0.04
74166MAA4	PRIME SECSRVC BRW/FINANC SECURED 144A 05/23 9.25				9.250000	15 May 2023		
		316,000.000	Local 103.766038	327,900.68	105.130000	332,210.80	4,310.12	0.09
			Base 103.766038	327,900.68	105.130000	332,210.80	4,310.12	0.08
74166MAB2	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/24 5.25				5.250000	15 Apr 2024		

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		110,000.000	Local	100.000000	110,000.00	102.655000	112,920.50	2,920.50	0.03
			Base	100.000000	110,000.00	102.655000	112,920.50	2,920.50	0.03
74166MAC0	PRIME SECSRVC BRW/FINANC SR SECURED 144A 04/26 5.75				5.750000	15 Apr 2026			
		720,000.000	Local	100.969479	726,980.25	104.130000	749,736.00	22,755.75	0.21
			Base	100.969479	726,980.25	104.130000	749,736.00	22,755.75	0.18
744080AJ1	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875				7.875000	15 Jun 2027			
		150,000.000	Local	78.818920	118,228.38	36.000000	54,000.00	-64,228.38	0.02
Original Face:		150,000.000	Base	78.818920	118,228.38	36.000000	54,000.00	-64,228.38	0.01
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125				9.125000	16 Mar 2024			
		450,000.000	Local	85.511216	384,800.47	36.450000	164,025.00	-220,775.47	0.05
Original Face:		450,000.000	Base	85.511216	384,800.47	36.450000	164,025.00	-220,775.47	0.04
74727PAY7	STATE OF QATAR SR UNSECURED 144A 04/48 5.103				5.103000	23 Apr 2048			
		840,000.000	Local	104.852240	880,758.82	127.750000	1,073,100.00	192,341.18	0.30
			Base	104.852240	880,758.82	127.750000	1,073,100.00	192,341.18	0.25
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817				4.817000	14 Mar 2049			
		380,000.000	Local	100.000000	380,000.00	123.705600	470,081.28	90,081.28	0.13
			Base	100.000000	380,000.00	123.705600	470,081.28	90,081.28	0.11
74840LAA0	QUICKEN LOANS INC COMPANY GUAR 144A 05/25 5.75				5.750000	01 May 2025			
		1,070,000.000	Local	100.847888	1,079,072.40	103.125000	1,103,437.50	24,365.10	0.31
			Base	100.847888	1,079,072.40	103.125000	1,103,437.50	24,365.10	0.26
74952PAJ6	RETL RETL 2019 RVP C 144A				4.127500	15 Mar 2036			
		1,340,000.000	Local	100.000000	1,340,000.00	100.311820	1,344,178.39	4,178.39	0.38
Original Face:		1,340,000.000	Base	100.000000	1,340,000.00	100.311820	1,344,178.39	4,178.39	0.32
74966UAP5	RPI FIN TR TERM B 6					27 Mar 2023			
		114,683.110	Local	100.578577	115,346.64	100.453100	115,202.74	-143.90	0.03
			Base	100.578577	115,346.64	100.453100	115,202.74	-143.90	0.03
75049EAK0	RADNET MGMT INC TERM LOAN B1					30 Jun 2023			
		502,493.520	Local	99.774841	501,362.11	98.500000	494,956.12	-6,405.99	0.14
			Base	99.774841	501,362.11	98.500000	494,956.12	-6,405.99	0.12
75281AAU3	RANGE RESOURCES CORP COMPANY GUAR 07/22 5.875				5.875000	01 Jul 2022			

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		70,000.000	Local 94.322771	66,025.94	95.750000	67,025.00	999.06	0.02
			Base 94.322771	66,025.94	95.750000	67,025.00	999.06	0.02
75281AA5	RANGE RESOURCES CORP COMPANY GUAR 08/22 5				5.000000	15 Aug 2022		
		110,000.000	Local 93.904755	103,295.23	93.750000	103,125.00	-170.23	0.03
			Base 93.904755	103,295.23	93.750000	103,125.00	-170.23	0.02
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5				5.000000	15 Mar 2023		
		1,070,000.000	Local 92.314683	987,767.11	87.500000	936,250.00	-51,517.11	0.26
			Base 92.314683	987,767.11	87.500000	936,250.00	-51,517.11	0.22
75915TAD4	REGIONALCARE HOSPITAL PARTNERS 2018 TERM LOAN B					17 Nov 2025		
		547,243.100	Local 100.713014	551,145.02	100.031200	547,413.84	-3,731.18	0.15
			Base 100.713014	551,145.02	100.031200	547,413.84	-3,731.18	0.13
76117WAB5	RESOLUTE FOREST PRODUCTS COMPANY GUAR 05/23 5.875				5.875000	15 May 2023		
		450,000.000	Local 99.342838	447,042.77	100.000000	450,000.00	2,957.23	0.13
			Base 99.342838	447,042.77	100.000000	450,000.00	2,957.23	0.11
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS					05 Feb 2023		
		588,086.360	Local 99.325300	584,118.54	100.078100	588,545.66	4,427.12	0.17
			Base 99.325300	584,118.54	100.078100	588,545.66	4,427.12	0.14
76680YAB8	RING CONTAINER TECHNOLOGIES TERM LOAN B					31 Oct 2024		
		224,408.090	Local 100.300150	225,081.65	99.000000	222,164.01	-2,917.64	0.06
			Base 100.300150	225,081.65	99.000000	222,164.01	-2,917.64	0.05
77846EAA3	ROSSLYN PORTFOLIO TRUST 2017 R RPT 2017 ROSS A 144A				2.977500	15 Jun 2033		
		1,010,000.000	Local 99.645334	1,006,417.87	99.999850	1,009,998.49	3,580.62	0.28
Original Face:		1,010,000.000	Base 99.645334	1,006,417.87	99.999850	1,009,998.49	3,580.62	0.24
780097AZ4	ROYAL BK SCOTLND GRP PLC SUBORDINATED 12/23 6				6.000000	19 Dec 2023		
		100,000.000	Local 104.655230	104,655.23	109.791704	109,791.70	5,136.47	0.03
			Base 104.655230	104,655.23	109.791704	109,791.70	5,136.47	0.03
780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR				8.625000	29 Dec 2049		
		200,000.000	Local 99.901790	199,803.58	107.085000	214,170.00	14,366.42	0.06
			Base 99.901790	199,803.58	107.085000	214,170.00	14,366.42	0.05
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125				5.125000	28 May 2024		

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		120,000.000	Local 100.394242	120,473.09	106.608756	127,930.51	7,457.42	0.04
			Base 100.394242	120,473.09	106.608756	127,930.51	7,457.42	0.03
78410QAB8	SECURUS TECH HOLDINGS INC 2017 1ST LIEN TERM LOAN					01 Nov 2024		
		547,215.180	Local 99.105615	542,320.97	88.562500	484,627.44	-57,693.53	0.14
			Base 99.105615	542,320.97	88.562500	484,627.44	-57,693.53	0.11
79546VAL0	SALLY HOLDINGS/SALLY CAP COMPANY GUAR 12/25 5.625				5.625000	01 Dec 2025		
		320,000.000	Local 98.798913	316,156.52	101.750000	325,600.00	9,443.48	0.09
			Base 98.798913	316,156.52	101.750000	325,600.00	9,443.48	0.08
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025		
		300,000.000	Local 99.925223	299,775.67	109.792000	329,376.00	29,600.33	0.09
			Base 99.925223	299,775.67	109.792000	329,376.00	29,600.33	0.08
80281LAA3	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/25 4.75				4.750000	15 Sep 2025		
		710,000.000	Local 96.274090	683,546.04	104.232839	740,053.16	56,507.12	0.21
			Base 96.274090	683,546.04	104.232839	740,053.16	56,507.12	0.17
80874YQA3	SCIENTIFIC GAMES INTERNA COMPANY GUAR 05/21 6.625				6.625000	15 May 2021		
		450,000.000	Local 100.829716	453,733.72	101.250000	455,625.00	1,891.28	0.13
			Base 100.829716	453,733.72	101.250000	455,625.00	1,891.28	0.11
80875AAP6	SCIENTIFIC GAMES INTL INC TERM B 5					14 Aug 2024		
		711,862.380	Local 98.970795	704,535.86	99.053600	705,125.31	589.45	0.20
			Base 98.970795	704,535.86	99.053600	705,125.31	589.45	0.17
81271EAB7	SEATTLE SPINCO INC TERM LOAN B					21 Jun 2024		
		74,953.280	Local 99.823437	74,820.94	98.625000	73,922.67	-898.27	0.02
			Base 99.823437	74,820.94	98.625000	73,922.67	-898.27	0.02
81720TAC9	REPUBLIC OF SENEGAL UNSECURED 144A 05/33 6.25				6.250000	23 May 2033		
		500,000.000	Local 88.288888	441,444.44	100.645000	503,225.00	61,780.56	0.14
Original Face:		500,000.000	Base 88.288888	441,444.44	100.645000	503,225.00	61,780.56	0.12
81720TAD7	REPUBLIC OF SENEGAL SR UNSECURED 144A 03/48 6.75				6.750000	13 Mar 2048		
		240,000.000	Local 86.159133	206,781.92	96.277200	231,065.28	24,283.36	0.06
Original Face:		240,000.000	Base 86.159133	206,781.92	96.277200	231,065.28	24,283.36	0.05
81728UAA2	SENSATA TECH INC COMPANY GUAR 144A 02/30 4.375				4.375000	15 Feb 2030		

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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		100.000000	190,000.00	99.875000	189,762.50	-237.50	0.05
		Base		100.000000	190,000.00	99.875000	189,762.50	-237.50	0.04
81760HAE2	SERVICEMASTER CO LLC TERM LOAN B						08 Nov 2023		
	24,162.770	Local		100.474614	24,277.45	100.500000	24,283.58	6.13	0.01
		Base		100.474614	24,277.45	100.500000	24,283.58	6.13	0.01
822538AE4	SHELF DRILL HOLD LTD COMPANY GUAR 144A 02/25 8.25					8.250000	15 Feb 2025		
	490,000.000	Local		95.783865	469,340.94	85.000000	416,500.00	-52,840.94	0.12
		Base		95.783865	469,340.94	85.000000	416,500.00	-52,840.94	0.10
82845LAA8	SILVERSEA CRUISE FINANCE SR SECURED 144A 02/25 7.25					7.250000	01 Feb 2025		
	400,000.000	Local		106.133153	424,532.61	106.800000	427,200.00	2,667.39	0.12
		Base		106.133153	424,532.61	106.800000	427,200.00	2,667.39	0.10
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1					2.845000	10 Mar 2027		
	128,614.420	Local		100.000000	128,614.42	102.911500	132,359.03	3,744.61	0.04
Original Face:	150,000.000	Base		100.000000	128,614.42	102.911500	132,359.03	3,744.61	0.03
83578BAJ2	SOPHIA L P TERM LOAN B						30 Sep 2022		
	598,374.750	Local		99.150482	593,291.45	99.937500	598,000.77	4,709.32	0.17
		Base		99.150482	593,291.45	99.937500	598,000.77	4,709.32	0.14
83614BAA7	SOUND POINT CLO LTD SNDPT 2019 2A A1 144A					3.879180	15 Apr 2032		
	580,000.000	Local		100.000000	580,000.00	100.073900	580,428.62	428.62	0.16
Original Face:	580,000.000	Base		100.000000	580,000.00	100.073900	580,428.62	428.62	0.14
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75					5.750000	15 Jul 2025		
	540,000.000	Local		98.944154	534,298.43	104.349000	563,484.60	29,186.17	0.16
		Base		98.944154	534,298.43	104.349000	563,484.60	29,186.17	0.13
84762LAV7	SPECTRUM BRANDS INC COMPANY GUAR 144A 10/29 5					5.000000	01 Oct 2029		
	180,000.000	Local		100.554717	180,998.49	101.750000	183,150.00	2,151.51	0.05
		Base		100.554717	180,998.49	101.750000	183,150.00	2,151.51	0.04
852060AD4	SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875					6.875000	15 Nov 2028		
	130,000.000	Local		100.489662	130,636.56	109.020000	141,726.00	11,089.44	0.04
		Base		100.489662	130,636.56	109.020000	141,726.00	11,089.44	0.03
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.750000	15 Mar 2032		

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		1,190,000.000	Local 111.691799	1,329,132.41	123.345000	1,467,805.50	138,673.09	0.41	
			Base 111.691799	1,329,132.41	123.345000	1,467,805.50	138,673.09	0.34	
85207UAF2	SPRINT CORP COMPANY GUAR 09/23 7.875				7.875000	15 Sep 2023			
		275,000.000	Local 104.250175	286,687.98	109.846000	302,076.50	15,388.52	0.08	
			Base 104.250175	286,687.98	109.846000	302,076.50	15,388.52	0.07	
85207UAH8	SPRINT CORP COMPANY GUAR 06/24 7.125				7.125000	15 Jun 2024			
		80,000.000	Local 98.808563	79,046.85	107.780000	86,224.00	7,177.15	0.02	
			Base 98.808563	79,046.85	107.780000	86,224.00	7,177.15	0.02	
85207UAK1	SPRINT CORP COMPANY GUAR 03/26 7.625				7.625000	01 Mar 2026			
		100,000.000	Local 110.437500	110,437.50	110.375000	110,375.00	-62.50	0.03	
			Base 110.437500	110,437.50	110.375000	110,375.00	-62.50	0.03	
86358ELZ7	STRUCTURED ASSET INVESTMENT LO SAIL 2004 8 M1				2.918380	25 Sep 2034			
		144,185.810	Local 98.001898	141,304.83	99.226170	143,070.06	1,765.23	0.04	
Original Face:		1,190,000.000	Base 98.001898	141,304.83	99.226170	143,070.06	1,765.23	0.03	
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1				2.738380	25 Sep 2035			
		411,521.470	Local 94.021877	386,920.21	99.813020	410,752.01	23,831.80	0.12	
Original Face:		620,000.000	Base 94.021877	386,920.21	99.813020	410,752.01	23,831.80	0.10	
86745JAA5	HELIOS ISSUER, LLC SNVA 2018 1A A 144A				4.870000	20 Jul 2048			
		878,433.460	Local 100.642625	884,078.49	109.322730	960,327.44	76,248.95	0.27	
Original Face:		900,000.000	Base 100.642625	884,078.49	109.322730	960,327.44	76,248.95	0.23	
86964WAF9	SUZANO AUSTRIA GMBH COMPANY GUAR 01/29 6				6.000000	15 Jan 2029			
		890,000.000	Local 100.971227	898,643.92	108.700000	967,430.00	68,786.08	0.27	
			Base 100.971227	898,643.92	108.700000	967,430.00	68,786.08	0.23	
87165YAC7	SYMPHONY CLO LTD SYMP 2018 19A A 144A				3.282250	16 Apr 2031			
		750,000.000	Local 98.984920	742,386.90	98.917200	741,879.00	-507.90	0.21	
Original Face:		750,000.000	Base 98.984920	742,386.90	98.917200	741,879.00	-507.90	0.17	
87229WAL5	TCI SYMPHONY CLO TSYP 2016 1A DR 144A				5.303380	13 Oct 2029			
		500,000.000	Local 99.520288	497,601.44	97.412300	487,061.50	-10,539.94	0.14	
Original Face:		500,000.000	Base 99.520288	497,601.44	97.412300	487,061.50	-10,539.94	0.11	
87256FAB0	TKC HLDGS INC FIRST LIEN					01 Feb 2023			

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	569,545.220	Local	99.147056	564,687.32	98.083300	558,628.75	-6,058.57	0.16		
		Base	99.147056	564,687.32	98.083300	558,628.75	-6,058.57	0.13		
87264AAP0	T MOBILE USA INC COMPANY GUAR 01/26 6.5					6.500000	15 Jan 2026			
	660,000.000	Local	103.661447	684,165.55	107.519000	709,625.40	25,459.85	0.20		
		Base	103.661447	684,165.55	107.519000	709,625.40	25,459.85	0.17		
87264AAV7	T MOBILE USA INC COMPANY GUAR 02/28 4.75					4.750000	01 Feb 2028			
	140,000.000	Local	100.000000	140,000.00	104.650000	146,510.00	6,510.00	0.04		
		Base	100.000000	140,000.00	104.650000	146,510.00	6,510.00	0.03		
87422VAE8	TALEN ENERGY SUPPLY LLC COMPANY GUAR 144A 01/26 10.5					10.500000	15 Jan 2026			
	450,000.000	Local	104.246500	469,109.25	86.250000	388,125.00	-80,984.25	0.11		
		Base	104.246500	469,109.25	86.250000	388,125.00	-80,984.25	0.09		
87612BBK7	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 07/27 6.5					6.500000	15 Jul 2027			
	70,000.000	Local	100.000000	70,000.00	109.109000	76,376.30	6,376.30	0.02		
		Base	100.000000	70,000.00	109.109000	76,376.30	6,376.30	0.02		
87612BBM3	TARGA RESOURCES PARTNERS COMPANY GUAR 144A 01/29 6.875					6.875000	15 Jan 2029			
	470,000.000	Local	104.488211	491,094.59	109.257000	513,507.90	22,413.31	0.14		
		Base	104.488211	491,094.59	109.257000	513,507.90	22,413.31	0.12		
878742AS4	TECK RESOURCES LIMITED SR UNSECURED 08/40 6					6.000000	15 Aug 2040			
	150,000.000	Local	102.930447	154,395.67	108.173220	162,259.83	7,864.16	0.05		
		Base	102.930447	154,395.67	108.173220	162,259.83	7,864.16	0.04		
878742AZ8	TECK RESOURCES LIMITED SR UNSECURED 02/43 5.4					5.400000	01 Feb 2043			
	390,000.000	Local	96.420618	376,040.41	102.432378	399,486.27	23,445.86	0.11		
		Base	96.420618	376,040.41	102.432378	399,486.27	23,445.86	0.09		
87927YAA0	TELECOM ITALIA SPA SR UNSECURED 144A 05/24 5.303					5.303000	30 May 2024			
	790,000.000	Local	95.575163	755,043.79	107.845000	851,975.50	96,931.71	0.24		
		Base	95.575163	755,043.79	107.845000	851,975.50	96,931.71	0.20		
88033GCE8	TENET HEALTHCARE CORP SR UNSECURED 04/22 8.125					8.125000	01 Apr 2022			
	510,000.000	Local	106.664767	543,990.31	108.155000	551,590.50	7,600.19	0.15		
		Base	106.664767	543,990.31	108.155000	551,590.50	7,600.19	0.13		
880394AE1	PACTIV LLC SR UNSECURED 04/27 8.375					8.375000	15 Apr 2027			

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		850,000.000	Local 104.661394	889,621.85	108.500000	922,250.00	32,628.15	0.26	
			Base 104.661394	889,621.85	108.500000	922,250.00	32,628.15	0.22	
88163VAE9	TEVA PHARM FIN CO LLC COMPANY GUAR 02/26 0.25				0.250000	01 Feb 2026			
		750,000.000	Local 91.570571	686,779.28	90.544907	679,086.80	-7,692.48	0.19	
			Base 91.570571	686,779.28	90.544907	679,086.80	-7,692.48	0.16	
88327HAL7	THARALDSON HOTEL PORTFOLIO TRU THPT 2018 THL D 144A				4.042130	11 Nov 2034			
		850,584.270	Local 100.697322	856,515.58	100.249390	852,705.54	-3,810.04	0.24	
Original Face:		1,050,000.000	Base 100.697322	856,515.58	100.249390	852,705.54	-3,810.04	0.20	
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875				5.875000	15 Nov 2040			
		60,000.000	Local 96.478933	57,887.36	111.838393	67,103.04	9,215.68	0.02	
			Base 96.478933	57,887.36	111.838393	67,103.04	9,215.68	0.02	
89334GAU8	TRANS UNION LLC TERM LOAN B 3					10 Apr 2023			
		311,435.780	Local 100.038316	311,555.11	100.265600	312,262.95	707.84	0.09	
			Base 100.038316	311,555.11	100.265600	312,262.95	707.84	0.07	
893870AX3	TRANSPORT DE GAS DEL SUR SR UNSECURED 144A 05/25 6.75				6.750000	02 May 2025			
		1,090,000.000	Local 92.545895	1,008,750.26	87.500000	953,750.00	-55,000.26	0.27	
			Base 92.545895	1,008,750.26	87.500000	953,750.00	-55,000.26	0.22	
89473LAP9	TREMAN PARK CLO LTD TRMPK 2015 1A DRR 144A				4.927630	20 Oct 2028			
		500,000.000	Local 98.925368	494,626.84	97.802300	489,011.50	-5,615.34	0.14	
Original Face:		500,000.000	Base 98.925368	494,626.84	97.802300	489,011.50	-5,615.34	0.11	
90266UAF0	UFC HOLDINGS, LLC TERM LOAN					29 Apr 2026			
		501,141.250	Local 100.155776	501,921.91	100.250000	502,394.10	472.19	0.14	
			Base 100.155776	501,921.91	100.250000	502,394.10	472.19	0.12	
90290PAN4	U.S. RENAL CARE, INC. 2019 TERM LOAN B					26 Jun 2026			
		690,000.000	Local 98.046175	676,518.61	94.500000	652,050.00	-24,468.61	0.18	
			Base 98.046175	676,518.61	94.500000	652,050.00	-24,468.61	0.15	
90320MAA3	UPCB FINANCE IV LTD SR SECURED 144A 01/25 5.375				5.375000	15 Jan 2025			
		500,000.000	Local 96.886768	484,433.84	102.750000	513,750.00	29,316.16	0.14	
			Base 96.886768	484,433.84	102.750000	513,750.00	29,316.16	0.12	
90352JAF0	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 12/99 VAR				7.000000	31 Dec 2099			



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	560,000.000	Local	100.000000	560,000.00	106.200000	594,720.00	34,720.00	0.17	
		Base	100.000000	560,000.00	106.200000	594,720.00	34,720.00	0.14	
90385KAB7	ULTIMATE SOFTWARE GROUP INC TERM LOAN B						04 May 2026		
	350,000.000	Local	100.577989	352,022.96	100.450000	351,575.00	-447.96	0.10	
		Base	100.577989	352,022.96	100.450000	351,575.00	-447.96	0.08	
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR					7.296000	02 Apr 2034		
	540,000.000	Local	100.000000	540,000.00	112.856823	609,426.84	69,426.84	0.17	
		Base	100.000000	540,000.00	112.856823	609,426.84	69,426.84	0.14	
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.750000	08 Mar 2044		
	1,090,000.000	Local	92.757913	1,011,061.25	108.250000	1,179,925.00	168,863.75	0.33	
		Base	92.757913	1,011,061.25	108.250000	1,179,925.00	168,863.75	0.28	
91087BAA8	UNITED MEXICAN STATES SR UNSECURED 01/25 3.6					3.600000	30 Jan 2025		
	240,000.000	Local	101.142875	242,742.90	103.850000	249,240.00	6,497.10	0.07	
		Base	101.142875	242,742.90	103.850000	249,240.00	6,497.10	0.06	
911365BC7	UNITED RENTALS NORTH AM SECURED 07/23 4.625					4.625000	15 Jul 2023		
	80,000.000	Local	99.319388	79,455.51	102.210000	81,768.00	2,312.49	0.02	
		Base	99.319388	79,455.51	102.210000	81,768.00	2,312.49	0.02	
911365BG8	UNITED RENTALS NORTH AM COMPANY GUAR 01/28 4.875					4.875000	15 Jan 2028		
	1,845,000.000	Local	92.984319	1,715,560.69	104.000000	1,918,800.00	203,239.31	0.54	
		Base	92.984319	1,715,560.69	104.000000	1,918,800.00	203,239.31	0.45	
911365BK9	UNITED RENTALS NORTH AM COMPANY GUAR 12/26 6.5					6.500000	15 Dec 2026		
	100,000.000	Local	100.000000	100,000.00	108.950000	108,950.00	8,950.00	0.03	
		Base	100.000000	100,000.00	108.950000	108,950.00	8,950.00	0.03	
914906AR3	UNIVISION COMMUNICATIONS SR SECURED 144A 05/23 5.125					5.125000	15 May 2023		
	765,000.000	Local	95.845604	733,218.87	100.312500	767,390.63	34,171.76	0.22	
		Base	95.845604	733,218.87	100.312500	767,390.63	34,171.76	0.18	
914908AX6	UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW						15 Mar 2024		
	199,390.430	Local	99.922790	199,236.48	97.071400	193,551.08	-5,685.40	0.05	
		Base	99.922790	199,236.48	97.071400	193,551.08	-5,685.40	0.05	
91820UAQ3	VFH PARENT LLC 2019 TERM LOAN B						01 Mar 2026		

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	20,000.000	Local		100.375000	20,075.00	100.145800	20,029.16	-45.84	0.01
		Base		100.375000	20,075.00	100.145800	20,029.16	-45.84	0.00
91832VAA2	VOC ESCROW LTD SR SECURED 144A 02/28 5					5.000000	15 Feb 2028		
	1,090,000.000	Local		94.189596	1,026,666.60	103.260000	1,125,534.00	98,867.40	0.32
		Base		94.189596	1,026,666.60	103.260000	1,125,534.00	98,867.40	0.26
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875000	10 Nov 2039		
	370,000.000	Local		101.514178	375,602.46	127.376000	471,291.20	95,688.74	0.13
		Base		101.514178	375,602.46	127.376000	471,291.20	95,688.74	0.11
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25					6.250000	10 Aug 2026		
	440,000.000	Local		106.172773	467,160.20	115.250000	507,100.00	39,939.80	0.14
		Base		106.172773	467,160.20	115.250000	507,100.00	39,939.80	0.12
91911XAV6	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 04/26 9.25					9.250000	01 Apr 2026		
	350,000.000	Local		109.275160	382,463.06	113.624000	397,684.00	15,220.94	0.11
		Base		109.275160	382,463.06	113.624000	397,684.00	15,220.94	0.09
91911XAW4	BAUSCH HEALTH AMERICAS COMPANY GUAR 144A 01/27 8.5					8.500000	31 Jan 2027		
	560,000.000	Local		102.965259	576,605.45	112.230000	628,488.00	51,882.55	0.18
		Base		102.965259	576,605.45	112.230000	628,488.00	51,882.55	0.15
92331VAA6	VENTURE CDO LTD VENTR 2018 31A A1 144A					3.307630	20 Apr 2031		
	560,000.000	Local		98.766205	553,090.75	98.722500	552,846.00	-244.75	0.16
Original Face:	560,000.000	Base		98.766205	553,090.75	98.722500	552,846.00	-244.75	0.13
92565EAB9	VICI PPTYS 1 LLC TERM LOAN						20 Dec 2024		
	235,000.000	Local		100.420455	235,988.07	100.208300	235,489.51	-498.56	0.07
		Base		100.420455	235,988.07	100.208300	235,489.51	-498.56	0.06
92676XAD9	VIKING CRUISES LTD COMPANY GUAR 144A 09/27 5.875					5.875000	15 Sep 2027		
	770,000.000	Local		98.525401	758,645.59	105.960000	815,892.00	57,246.41	0.23
		Base		98.525401	758,645.59	105.960000	815,892.00	57,246.41	0.19
928298AP3	VISHAY INTERTECHNOLOGY SR UNSECURED 06/25 2.25					2.250000	15 Jun 2025		
	840,000.000	Local		91.989633	772,712.92	93.479945	785,231.54	12,518.62	0.22
		Base		91.989633	772,712.92	93.479945	785,231.54	12,518.62	0.18
92890FAZ9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C					4.513000	15 May 2047		

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WESTERN ASSET INCOME 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
Original Face:	400,000.000	Local		99.985810	399,943.24	101.706230	406,824.92	6,881.68	0.11
	400,000.000	Base		99.985810	399,943.24	101.706230	406,824.92	6,881.68	0.10
92890KBG9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C22 C					3.912346	15 Sep 2057		
Original Face:	900,000.000	Local		96.465221	868,186.99	101.755350	915,798.15	47,611.16	0.26
	900,000.000	Base		96.465221	868,186.99	101.755350	915,798.15	47,611.16	0.21
92912VAU9	VOYA CLO LTD VOYA 2014 2A CR 144A					5.853250	17 Apr 2030		
Original Face:	600,000.000	Local		100.000000	600,000.00	96.755600	580,533.60	-19,466.40	0.16
	600,000.000	Base		100.000000	600,000.00	96.755600	580,533.60	-19,466.40	0.14
92915UAC8	VOYA CLO LTD VOYA 2017 2A A2A 144A					4.013380	07 Jun 2030		
Original Face:	650,000.000	Local		100.028868	650,187.64	99.383600	645,993.40	-4,194.24	0.18
	650,000.000	Base		100.028868	650,187.64	99.383600	645,993.40	-4,194.24	0.15
935WHEI4	HC GROUP HOLDINGS II INC TERM LOAN B						21 May 2026		
Original Face:	690,000.000	Local		99.015114	683,204.29	99.875000	689,137.50	5,933.21	0.19
		Base		99.015114	683,204.29	99.875000	689,137.50	5,933.21	0.16
935YGWII1	DIGICERT HOLDINGS INC 2019 TERM LOAN B						31 Aug 2026		
Original Face:	640,000.000	Local		100.072266	640,462.50	99.708300	638,133.12	-2,329.38	0.18
		Base		100.072266	640,462.50	99.708300	638,133.12	-2,329.38	0.15
935ZKUII7	API GROUP DE INC TERM LOAN B						01 Oct 2026		
Original Face:	450,000.000	Local		99.677778	448,550.00	100.250000	451,125.00	2,575.00	0.13
		Base		99.677778	448,550.00	100.250000	451,125.00	2,575.00	0.11
94107JAA1	WASTE PRO USA INC SR UNSECURED 144A 02/26 5.5					5.500000	15 Feb 2026		
Original Face:	670,000.000	Local		96.950166	649,566.11	103.096000	690,743.20	41,177.09	0.19
		Base		96.950166	649,566.11	103.096000	690,743.20	41,177.09	0.16
948626AA4	WEIGHT WATCHERS INTL INC COMPANY GUAR 144A 12/25 8.625					8.625000	01 Dec 2025		
Original Face:	490,000.000	Local		102.087149	500,227.03	103.750000	508,375.00	8,147.97	0.14
		Base		102.087149	500,227.03	103.750000	508,375.00	8,147.97	0.12
94988XBA3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 C					4.458000	15 Aug 2050		
Original Face:	1,900,000.000	Local		99.215334	1,885,091.34	101.674200	1,931,809.80	46,718.46	0.54
	1,900,000.000	Base		99.215334	1,885,091.34	101.674200	1,931,809.80	46,718.46	0.45
95810DAR2	WESTERN DIGITAL CORP TERM LOAN B 4						29 Apr 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
	171,857.910	Local	100.261152		172,306.72	99.642900	171,244.21	-1,062.51	0.05
		Base	100.261152		172,306.72	99.642900	171,244.21	-1,062.51	0.04
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45					5.450000	01 Apr 2044		
	360,000.000	Local	89.674114		322,826.81	88.668710	319,207.36	-3,619.45	0.09
		Base	89.674114		322,826.81	88.668710	319,207.36	-3,619.45	0.07
964QKLI1	PHOENIX GUARANTOR INC DELAYED DRAW TERM LOAN						05 Mar 2026		
	0.000	Local	0.000000		-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000		-0.02	0.000000	0.00	0.02	0.00
965BMGI2	WP CITYMD BIDCO LLC 2019 TERM LOAN B						07 Aug 2026		
	450,000.000	Local	99.013347		445,560.06	98.875000	444,937.50	-622.56	0.12
		Base	99.013347		445,560.06	98.875000	444,937.50	-622.56	0.10
96926DAH3	WILLIAM LYON HOMES INC COMPANY GUAR 08/22 7					7.000000	15 Aug 2022		
	33,000.000	Local	100.000030		33,000.01	100.250000	33,082.50	82.49	0.01
		Base	100.000030		33,000.01	100.250000	33,082.50	82.49	0.01
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.750000	15 Mar 2032		
	160,000.000	Local	126.240519		201,984.83	144.059151	230,494.64	28,509.81	0.06
		Base	126.240519		201,984.83	144.059151	230,494.64	28,509.81	0.05
97381LAE8	WINDSTREAM SRVC / FIN SECURED 144A 06/24 10.5					10.500000	30 Jun 2024		
	280,000.000	Local	92.143071		258,000.60	55.250000	154,700.00	-103,300.60	0.04
		Base	92.143071		258,000.60	55.250000	154,700.00	-103,300.60	0.04
97417AAB6	WINK HOLDCO INC TERM LOAN						02 Dec 2024		
	295,274.010	Local	98.391525		290,524.60	98.062500	289,553.08	-971.52	0.08
		Base	98.391525		290,524.60	98.062500	289,553.08	-971.52	0.07
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25					8.250000	01 Aug 2023		
	250,000.000	Local	108.193376		270,483.44	112.500000	281,250.00	10,766.56	0.08
		Base	108.193376		270,483.44	112.500000	281,250.00	10,766.56	0.07
98212BAH6	WPX ENERGY INC SR UNSECURED 06/26 5.75					5.750000	01 Jun 2026		
	30,000.000	Local	100.000000		30,000.00	102.500000	30,750.00	750.00	0.01
		Base	100.000000		30,000.00	102.500000	30,750.00	750.00	0.01
98212BAJ2	WPX ENERGY INC SR UNSECURED 10/27 5.25					5.250000	15 Oct 2027		

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		200,000.000	Local 100.000000	200,000.00	100.500000	201,000.00	1,000.00	0.06
			Base 100.000000	200,000.00	100.500000	201,000.00	1,000.00	0.05
98310CAC6	WYNDHAM HOTELS + RESORTS INC TERM LOAN B					30 May 2025		
		326,700.000	Local 100.150511	327,191.72	100.437500	328,129.31	937.59	0.09
			Base 100.150511	327,191.72	100.437500	328,129.31	937.59	0.08
983793AF7	XPO LOGISTICS INC COMPANY GUAR 144A 09/23 6.125				6.125000	01 Sep 2023		
		120,000.000	Local 98.456667	118,148.00	103.250000	123,900.00	5,752.00	0.03
			Base 98.456667	118,148.00	103.250000	123,900.00	5,752.00	0.03
98379EAE6	XPO LOGISTICS INC REPRICING TRANCHE 2018					24 Feb 2025		
		0.000	Local 0.000000	33.92	0.000000	0.00	-33.92	0.00
			Base 0.000000	33.92	0.000000	0.00	-33.92	0.00
984245AM2	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 03/21 8.5				8.500000	23 Mar 2021		
		230,000.000	Local 98.760391	227,148.90	87.331000	200,861.30	-26,287.60	0.06
			Base 98.760391	227,148.90	87.331000	200,861.30	-26,287.60	0.05
98954MAD3	ZILLOW GROUP INC SR UNSECURED 144A 09/24 0.75				0.750000	01 Sep 2024		
		210,000.000	Local 100.000000	210,000.00	95.506324	200,563.28	-9,436.72	0.06
			Base 100.000000	210,000.00	95.506324	200,563.28	-9,436.72	0.05
98954MAF8	ZILLOW GROUP INC SR UNSECURED 144A 09/26 1.375				1.375000	01 Sep 2026		
		220,000.000	Local 100.000000	220,000.00	93.363200	205,399.04	-14,600.96	0.06
			Base 100.000000	220,000.00	93.363200	205,399.04	-14,600.96	0.05
A9890AAA8	SUZANO AUSTRIA GMBH COMPANY GUAR REGS 07/26 5.75				5.750000	14 Jul 2026		
		450,000.000	Local 101.358742	456,114.34	110.521000	497,344.50	41,230.16	0.14
			Base 101.358742	456,114.34	110.521000	497,344.50	41,230.16	0.12
ACI075TP0	PROSPEROUS RAY LTD COMPANY GUAR REGS 11/23 4.625				4.625000	12 Nov 2023		
		250,000.000	Local 102.835720	257,089.30	106.930086	267,325.22	10,235.92	0.08
			Base 102.835720	257,089.30	106.930086	267,325.22	10,235.92	0.06
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375				4.375000	19 Jun 2024		
		400,000.000	Local 100.877390	403,509.56	105.423400	421,693.60	18,184.04	0.12
			Base 100.877390	403,509.56	105.423400	421,693.60	18,184.04	0.10
ACI09DDF0	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125				8.125000	18 Jan 2026		

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Original Face:	210,000.000	Local		102.189129	214,597.17	105.785600	222,149.76	7,552.59	0.06
	210,000.000	Base		102.189129	214,597.17	105.785600	222,149.76	7,552.59	0.05
ACIOCC8Z0	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5					4.500000	22 Oct 2025		
	430,000.000	Local		99.624240	428,384.23	105.000000	451,500.00	23,115.77	0.13
		Base		99.624240	428,384.23	105.000000	451,500.00	23,115.77	0.11
ACIOFGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125					5.125000	21 Jul 2025		
	410,000.000	Local		99.756939	409,003.45	113.138000	463,865.80	54,862.35	0.13
		Base		99.756939	409,003.45	113.138000	463,865.80	54,862.35	0.11
ACIOVJD70	REPUBLIC OF ECUADOR SR UNSECURED 144A 06/23 8.75					8.750000	02 Jun 2023		
	270,000.000	Local		95.947670	259,058.71	106.001000	286,202.70	27,143.99	0.08
		Base		95.947670	259,058.71	106.001000	286,202.70	27,143.99	0.07
ACIOVJD88	REPUBLIC OF ECUADOR SR UNSECURED 144A 06/27 9.625					9.625000	02 Jun 2027		
	320,000.000	Local		92.942781	297,416.90	103.876000	332,403.20	34,986.30	0.09
		Base		92.942781	297,416.90	103.876000	332,403.20	34,986.30	0.08
BYZ39BI9	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/21 9.95					9.950000	09 Jun 2021		
	1,870,000.000	Local		47.584222	889,824.95	40.000000	748,000.00	-141,824.95	0.21
Original Face:	1,870,000.000	Base		47.584222	889,824.95	40.000000	748,000.00	-141,824.95	0.18
C3602DAP9	GARDA WORLD SEC CORP TERM B						24 May 2024		
	1,104,351.220	Local		99.612949	1,100,076.82	99.975000	1,104,075.13	3,998.31	0.31
		Base		99.612949	1,100,076.82	99.975000	1,104,075.13	3,998.31	0.26
C4R803AF3	HUBBAY MINERALS INC COMPANY GUAR REGS 01/25 7.625					7.625000	15 Jan 2025		
	320,000.000	Local		105.270881	336,866.82	101.375000	324,400.00	-12,466.82	0.09
		Base		105.270881	336,866.82	101.375000	324,400.00	-12,466.82	0.08
C6901LAE7	1011778 B C UNLIMITED LIABILI TERM LOAN B 3						16 Feb 2024		
	222,127.820	Local		100.253737	222,691.44	100.229200	222,636.94	-54.50	0.06
		Base		100.253737	222,691.44	100.229200	222,636.94	-54.50	0.05
C7052BAF1	GFL ENVIRONMENTAL INC TERM LOAN						30 May 2025		
	369,065.660	Local		99.143751	365,905.54	99.025000	365,467.27	-438.27	0.10
		Base		99.143751	365,905.54	99.025000	365,467.27	-438.27	0.09
C8000CAB9	PANTHER BF AGGREGATOR 2 LP TERM LOAN B						30 Apr 2026		

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		560,000.000	Local 99.046784	554,661.99	99.000000	554,400.00	-261.99	0.16
			Base 99.046784	554,661.99	99.000000	554,400.00	-261.99	0.13
C9413PAZ6	BAUSCH HEALTH COMPANIES INC. INITIAL TERM					02 Jun 2025		
		148,983.160	Local 100.587758	149,858.82	100.357100	149,515.18	-343.64	0.04
			Base 100.587758	149,858.82	100.357100	149,515.18	-343.64	0.04
C94143AM3	BAUSCH HEALTH COS INC COMPANY GUAR REGS 12/25 9				9.000000	15 Dec 2025		
		700,000.000	Local 100.000000	700,000.00	112.250000	785,750.00	85,750.00	0.22
			Base 100.000000	700,000.00	112.250000	785,750.00	85,750.00	0.18
F6628RAA1	ALTICE FRANCE SA SR SECURED REGS 05/26 7.375				7.375000	01 May 2026		
		250,000.000	Local 101.746920	254,367.30	107.221000	268,052.50	13,685.20	0.08
			Base 101.746920	254,367.30	107.221000	268,052.50	13,685.20	0.06
G24524AH6	COUNTRY GARDEN HLDGS SR SECURED REGS 04/21 7.25				7.250000	04 Apr 2021		
		250,000.000	Local 100.013952	250,034.88	100.124525	250,311.31	276.43	0.07
			Base 100.013952	250,034.88	100.124525	250,311.31	276.43	0.06
G6436QAG1	NCL CORP LTD SR UNSECURED REGS 12/21 4.75				4.750000	15 Dec 2021		
		100,000.000	Local 100.684550	100,684.55	101.710000	101,710.00	1,025.45	0.03
			Base 100.684550	100,684.55	101.710000	101,710.00	1,025.45	0.02
G6935LAB9	PARK AEROSPACE HOLDINGS COMPANY GUAR REGS 02/24 5.5				5.500000	15 Feb 2024		
		210,000.000	Local 103.260810	216,847.70	108.040000	226,884.00	10,036.30	0.06
			Base 103.260810	216,847.70	108.040000	226,884.00	10,036.30	0.05
G8200QAB2	SINOPEC GRP OVERSEA 2013 COMPANY GUAR REGS 10/23 4.375				4.375000	17 Oct 2023		
		350,000.000	Local 101.428271	354,998.95	107.140739	374,992.59	19,993.64	0.11
			Base 101.428271	354,998.95	107.140739	374,992.59	19,993.64	0.09
G9368PAY0	VIRGIN MEDIA INVT HLDGS LTD TERM LOAN K					15 Jan 2026		
		375,495.000	Local 100.167315	376,123.26	99.953100	375,318.89	-804.37	0.11
			Base 100.167315	376,123.26	99.953100	375,318.89	-804.37	0.09
L5137LAF2	INTELSAT JACKSON HLDGS S A TERM LOAN B 3					27 Nov 2023		
		214,500.000	Local 99.773431	214,014.01	100.100000	214,714.50	700.49	0.06
			Base 99.773431	214,014.01	100.100000	214,714.50	700.49	0.05
L9308UAQ3	TRAVELPORT LLC TERM LOAN					29 May 2026		

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	600,000.000	Local		98.063757	588,382.54	90.187500	541,125.00	-47,257.54	0.15
		Base		98.063757	588,382.54	90.187500	541,125.00	-47,257.54	0.13
N02175AB8	ALCOA NEDERLAND HOLDING COMPANY GUAR REGS 09/26 7					7.000000	30 Sep 2026		
	420,000.000	Local		106.186769	445,984.43	108.503000	455,712.60	9,728.17	0.13
		Base		106.186769	445,984.43	108.503000	455,712.60	9,728.17	0.11
N55218AP1	LUKOIL INTL FINANCE BV COMPANY GUAR REGS 11/26 4.75					4.750000	02 Nov 2026		
	460,000.000	Local		100.164630	460,757.30	109.447200	503,457.12	42,699.82	0.14
		Base		100.164630	460,757.30	109.447200	503,457.12	42,699.82	0.12
N8233BAC6	STARS GROUP HLDGS BV TERM LOAN B						10 Jul 2025		
	572,203.670	Local		99.260433	567,971.84	100.311900	573,988.37	6,016.53	0.16
		Base		99.260433	567,971.84	100.311900	573,988.37	6,016.53	0.13
P1910WNX3	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 02/23 6.5					6.500000	15 Feb 2023		
	2,430,000.000	Local		86.768907	2,108,484.44	35.000000	850,500.00	-1,257,984.44	0.24
Original Face:	2,430,000.000	Base		86.768907	2,108,484.44	35.000000	850,500.00	-1,257,984.44	0.20
P19110AG3	PROVINCIA DE BUENOS AIRE SR UNSECURED REGS 06/21 9.95					9.950000	09 Jun 2021		
	500,000.000	Local		74.899458	374,497.29	40.000000	200,000.00	-174,497.29	0.06
Original Face:	500,000.000	Base		74.899458	374,497.29	40.000000	200,000.00	-174,497.29	0.05
P3143KEZ9	ITAU CORPBANCA SR UNSECURED REGS 09/19 3.875					3.875000	22 Sep 2019		
	0.000	Local		0.000000	-540.00	0.000000	0.00	540.00	0.00
		Base		0.000000	-540.00	0.000000	0.00	540.00	0.00
P8055QDP4	REPUBLIC OF ECUADOR SR UNSECURED REGS 06/24 7.95					7.950000	20 Jun 2024		
	450,000.000	Local		98.223838	442,007.27	102.001000	459,004.50	16,997.23	0.13
		Base		98.223838	442,007.27	102.001000	459,004.50	16,997.23	0.11
P989MJBG5	YPF SOCIEDAD ANONIMA SR UNSECURED REGS 03/21 8.5					8.500000	23 Mar 2021		
	1,340,000.000	Local		99.733884	1,336,434.04	87.331000	1,170,235.40	-166,198.64	0.33
		Base		99.733884	1,336,434.04	87.331000	1,170,235.40	-166,198.64	0.27
U2201LAA1	COVEY PARK ENERGY LLC/FI COMPANY GUAR REGS 05/25 7.5					7.500000	15 May 2025		
	500,000.000	Local		101.459346	507,296.73	80.000000	400,000.00	-107,296.73	0.11
		Base		101.459346	507,296.73	80.000000	400,000.00	-107,296.73	0.09
U22023AA0	COTT HOLDINGS INC COMPANY GUAR REGS 04/25 5.5					5.500000	01 Apr 2025		

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# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		100,000.000	Local 100.257930	100,257.93	103.753000	103,753.00	3,495.07	0.03
			Base 100.257930	100,257.93	103.753000	103,753.00	3,495.07	0.02
U24437AE2	HANESBRANDS INC COMPANY GUAR REGS 05/26 4.875				4.875000	15 May 2026		
		620,000.000	Local 99.226802	615,206.17	105.650000	655,030.00	39,823.83	0.18
			Base 99.226802	615,206.17	105.650000	655,030.00	39,823.83	0.15
U5256PAB7	LAMB WESTON HLD COMPANY GUAR REGS 11/26 4.875				4.875000	01 Nov 2026		
		210,000.000	Local 101.592676	213,344.62	104.750000	219,975.00	6,630.38	0.06
			Base 101.592676	213,344.62	104.750000	219,975.00	6,630.38	0.05
U64060AB9	CSC HOLDINGS LLC COMPANY GUAR REGS 10/25 6.625				6.625000	15 Oct 2025		
		200,000.000	Local 105.083895	210,167.79	107.030000	214,060.00	3,892.21	0.06
			Base 105.083895	210,167.79	107.030000	214,060.00	3,892.21	0.05
U7467LAA9	QUICKEN LOANS INC COMPANY GUAR REGS 05/25 5.75				5.750000	01 May 2025		
		400,000.000	Local 97.555488	390,221.95	103.125000	412,500.00	22,278.05	0.12
			Base 97.555488	390,221.95	103.125000	412,500.00	22,278.05	0.10
U75111AG6	ROCKIES EXPRESS PIPELINE SR UNSECURED REGS 04/40 6.875				6.875000	15 Apr 2040		
		750,000.000	Local 117.290725	879,680.44	108.830000	816,225.00	-63,455.44	0.23
			Base 117.290725	879,680.44	108.830000	816,225.00	-63,455.44	0.19
U98737AC0	ZF NA CAPITAL COMPANY GUAR REGS 04/25 4.75				4.750000	29 Apr 2025		
		210,000.000	Local 102.180457	214,578.96	104.235048	218,893.60	4,314.64	0.06
			Base 102.180457	214,578.96	104.235048	218,893.60	4,314.64	0.05
V3R60FAZ7	REPUBLIC OF GHANA SR UNSECURED REGS 01/26 8.125				8.125000	18 Jan 2026		
		700,000.000	Local 99.505040	696,535.28	105.785600	740,499.20	43,963.92	0.21
Original Face:		700,000.000	Base 99.505040	696,535.28	105.785600	740,499.20	43,963.92	0.17
V6811PAA4	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 10/25 4.5				4.500000	22 Oct 2025		
		300,000.000	Local 97.011337	291,034.01	105.000000	315,000.00	23,965.99	0.09
			Base 97.011337	291,034.01	105.000000	315,000.00	23,965.99	0.07
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25				5.250000	17 Jan 2042		
		2,140,000.000	Local 100.372971	2,147,981.58	120.242598	2,573,191.60	425,210.02	0.72
			Base 100.372971	2,147,981.58	120.242598	2,573,191.60	425,210.02	0.60
Y62150AC4	NAVIOS MARITIME ACQ CORP SR SECURED REGS 11/21 8.125				8.125000	15 Nov 2021		

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# Holdings

WESTERN ASSET INCOME CIF  
 WESTERN ASSET MANAGEMENT COMPANY  
 FUND: HBCY



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		500,000.000	Local 95.383580	476,917.90	76.250000	381,250.00	-95,667.90	0.11
			Base 95.383580	476,917.90	76.250000	381,250.00	-95,667.90	0.09
Y7276LDE5	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125				5.125000	21 Jul 2025		
		360,000.000	Local 105.478858	379,723.89	113.138000	407,296.80	27,572.91	0.11
			Base 105.478858	379,723.89	113.138000	407,296.80	27,572.91	0.10
<b>US DOLLAR Total</b>								
		236,145,295.520	Local	231,416,150.65		236,685,923.29	5,269,772.64	66.45
Original Face:		145,546,384.250	Base	231,416,149.86		236,685,923.29	5,269,773.43	55.52
<b>FIXED INCOME Total</b>								
		98,684,986,295.520	Base	265,730,750.99		270,227,035.42	4,496,284.43	63.38
Original Face:		147,486,384.250						

# Holdings

WESTERN ASSET INCOME CIF  
 WESTERN ASSET MANAGEMENT COMPANY  
 FUND: HBCY



STATE STREET

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

## OPTIONS PURCHASED - CALLS

								Exchange Rate:	1.000000
<b>US DOLLAR</b>									
AEI559062	USEUC9794 USDC EURP 1.1296 OCT19 1.1296 CALL					08 Oct 2019			
2,850,000.000	2,850,000.000	Local	0.009920	28,272.00	0.034294	97,737.90	69,465.90		0.03
		Base	0.009920	28,272.00	0.034294	97,737.90	69,465.90		0.02
AEI567834	USEUC9796 USDC EURP 1.134 OCT19 1.134 CALL					15 Oct 2019			
5,090,000.000	5,090,000.000	Local	0.009937	50,579.33	0.037533	191,042.97	140,463.64		0.05
		Base	0.009937	50,579.33	0.037533	191,042.97	140,463.64		0.04
AEI621136	USEUC9799 USD CALL EUR PUT OCT19 1.1135 CALL					21 Oct 2019			
4,160,000.000	4,160,000.000	Local	0.009430	39,228.80	0.019878	82,692.48	43,463.68		0.02
		Base	0.009430	39,228.80	0.019878	82,692.48	43,463.68		0.02
<b>US DOLLAR Total</b>									
12,100,000.000	12,100,000.000	Local		118,080.13		371,473.35	253,393.22		0.10
		Base		118,080.13		371,473.35	253,393.22		0.09
<b>OPTIONS PURCHASED - CALLS Total</b>									
12,100,000.000	12,100,000.000	Base		118,080.13		371,473.35	253,393.22		0.09

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# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

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

## OPTIONS PURCHASED - PUTS

US DOLLAR									Exchange Rate:	1.000000
ADI1DNRH0	S+P EMINI 3RD WK OCT19P 2750 OCT19 2750 PUT					18 Oct 2019				
2,650.000		53.000	Local 28.376906	75,198.80	3.850000	10,202.50	-64,996.30	0.00		
			Base 28.376906	75,198.80	3.850000	10,202.50	-64,996.30	0.00		
ADI1DXKQ5	S+P EMINI 3RD WK NOV19P 2850 NOV19 2850 PUT					15 Nov 2019				
950.000		19.000	Local 69.792000	66,302.40	29.750000	28,262.50	-38,039.90	0.01		
			Base 69.792000	66,302.40	29.750000	28,262.50	-38,039.90	0.01		
ADI1DZJP4	S+P EMINI 3RD WK OCT19P 2600 OCT19 2600 PUT					18 Oct 2019				
1,400.000		28.000	Local 31.792000	44,508.80	1.100000	1,540.00	-42,968.80	0.00		
			Base 31.792000	44,508.80	1.100000	1,540.00	-42,968.80	0.00		
ADI1F32B2	US 10YR FUT OPTN NOV19P 130 OCT19 130 PUT					25 Oct 2019				
21,000.000		21.000	Local 0.501730	10,536.33	0.531250	11,156.25	619.92	0.00		
			Base 0.501730	10,536.33	0.531250	11,156.25	619.92	0.00		
ADI1FFFK1	S+P EMINI 3RD WK NOV19P 2750 NOV19 2750 PUT					15 Nov 2019				
900.000		18.000	Local 24.542000	22,087.80	16.500000	14,850.00	-7,237.80	0.00		
			Base 24.542000	22,087.80	16.500000	14,850.00	-7,237.80	0.00		
AEI578930	SPXP02865.2 S+P 500 INDEX JAN20 2865.2 PUT					24 Jan 2020				
873.000		873.000	Local 32.359679	28,250.00	32.359679	28,250.00	0.00	0.01		
			Base 32.359679	28,250.00	32.359679	28,250.00	0.00	0.01		
AEI593251	USJPP0127 USDP JPYC 108.039 OCT19 108.039 PUT					31 Oct 2019				
4,340,000.000		4,340,000.000	Local 0.011700	50,778.00	0.008471	36,764.14	-14,013.86	0.01		
			Base 0.011700	50,778.00	0.008471	36,764.14	-14,013.86	0.01		
AEI618967	USRUP0043 USD PUT RUB CALL NOV19 65.2772 PUT					20 Nov 2019				
2,900,000.000		2,900,000.000	Local 0.007074	20,513.73	0.013877	40,243.30	19,729.57	0.01		
			Base 0.007074	20,513.73	0.013877	40,243.30	19,729.57	0.01		
AEI643544	USAUP0014 USD PUT AUD CALL DEC19 .7 PUT					05 Dec 2019				
2,780,000.000		2,780,000.000	Local 0.005700	15,846.00	0.001734	4,820.52	-11,025.48	0.00		
			Base 0.005700	15,846.00	0.001734	4,820.52	-11,025.48	0.00		

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# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR Total</b>								
10,047,773.000	10,021,012.000	Local		334,021.86		176,089.21	-157,932.65	0.05
		Base		334,021.86		176,089.21	-157,932.65	0.04
<b>OPTIONS PURCHASED - PUTS Total</b>								
10,047,773.000	10,021,012.000	Base		334,021.86		176,089.21	-157,932.65	0.04

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

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Base Currency: USD - US DOLLAR

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

## OPTIONS WRITTEN - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
ADI1DZB07	US 10YR FUT OPTN NOV19C 133 OCT19 133 CALL					25 Oct 2019			
-21,000.000		-21.000	Local	0.545145	-11,448.05	0.078125	-1,640.63	9,807.42	0.00
			Base	0.545145	-11,448.05	0.078125	-1,640.63	9,807.42	0.00
AEI549675	USCAC0021 USDC CADP 1.334 OCT19 1.334 CALL					01 Oct 2019			
-2,840,000.000		-2,840,000.000	Local	0.004310	-12,240.40	0.000008	-22.72	12,217.68	0.00
			Base	0.004310	-12,240.40	0.000008	-22.72	12,217.68	0.00
AEI559070	USEUC9795 USDC EURP 1.1109 OCT19 1.1109 CALL					08 Oct 2019			
-2,850,000.000		-2,850,000.000	Local	0.003870	-11,029.50	0.018117	-51,633.45	-40,603.95	0.01
			Base	0.003870	-11,029.50	0.018117	-51,633.45	-40,603.95	0.01
AEI613976	USCAC0022 USDC CADP 1.3605 NOV19 1.3605 CALL					15 Nov 2019			
-2,900,000.000		-2,900,000.000	Local	0.004845	-14,050.50	0.000973	-2,821.70	11,228.80	0.00
			Base	0.004845	-14,050.50	0.000973	-2,821.70	11,228.80	0.00
AEI618934	USRUC0014 USD CALL RUB PUT NOV19 70.455 CALL					20 Nov 2019			
-2,900,000.000		-2,900,000.000	Local	0.009569	-27,749.23	0.001453	-4,213.70	23,535.53	0.00
			Base	0.009569	-27,749.23	0.001453	-4,213.70	23,535.53	0.00
AEI618975	USAUC0031 USD CALL AUD PUT NOV19 .66 CALL					20 Nov 2019			
-2,900,000.000		-2,900,000.000	Local	0.006515	-18,893.50	0.003620	-10,498.00	8,395.50	0.00
			Base	0.006515	-18,893.50	0.003620	-10,498.00	8,395.50	0.00
AEI623082	USEUC9800 USD CALL EUR PUT OCT19 1.0945 CALL					24 Oct 2019			
-4,150,000.000		-4,150,000.000	Local	0.004080	-16,932.00	0.006753	-28,024.95	-11,092.95	0.01
			Base	0.004080	-16,932.00	0.006753	-28,024.95	-11,092.95	0.01
AEI623090	USMXC0127 USD CALL MXN PUT NOV19 20.526 CALL					22 Nov 2019			
-1,450,000.000		-1,450,000.000	Local	0.014760	-21,402.00	0.005810	-8,424.50	12,977.50	0.00
			Base	0.014760	-21,402.00	0.005810	-8,424.50	12,977.50	0.00
AEI660654	USCAC0023 USD CALL CAD PUT DEC19 1.35 CALL					18 Dec 2019			
-3,200,000.000		-3,200,000.000	Local	0.004350	-13,920.00	0.003314	-10,604.80	3,315.20	0.00
			Base	0.004350	-13,920.00	0.003314	-10,604.80	3,315.20	0.00

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WESTERN ASSET INCOME CIF  
 WESTERN ASSET MANAGEMENT COMPANY  
 FUND: HBCY



STATE STREET

As of: September 30, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
AEI666677	USAUC0032 USD CALL AUD PUT DEC19 .661 CALL					23 Dec 2019		
-2,890,000.000	-2,890,000.000	Local	0.006215	-17,961.35	0.006179	-17,857.31	104.04	0.01
		Base	0.006215	-17,961.35	0.006179	-17,857.31	104.04	0.00
<b>US DOLLAR Total</b>								
-26,101,000.000	-26,080,021.000	Local		-165,626.53		-135,741.76	29,884.77	0.04
		Base		-165,626.53		-135,741.76	29,884.77	0.03
<b>OPTIONS WRITTEN - CALLS Total</b>								
-26,101,000.000	-26,080,021.000	Base		-165,626.53		-135,741.76	29,884.77	0.03

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
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STATE STREET

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

## OPTIONS WRITTEN - PUTS

US DOLLAR									
								Exchange Rate:	1.000000
ADI1DNRJ6	S+P EMINI 3RD WK	OCT19P 2500	OCT19 2500	PUT		18 Oct 2019			
-850.000		-17.000	Local	7.458000	-6,339.30	0.550000	-467.50	5,871.80	0.00
			Base	7.458000	-6,339.30	0.550000	-467.50	5,871.80	0.00
ADI1DXK85	S+P EMINI 3RD WK	NOV19P 2700	NOV19 2700	PUT		15 Nov 2019			
-950.000		-19.000	Local	39.208000	-37,247.60	12.000000	-11,400.00	25,847.60	0.00
			Base	39.208000	-37,247.60	12.000000	-11,400.00	25,847.60	0.00
ADI1DZJB5	S+P EMINI 3RD WK	OCT19P 2400	OCT19 2400	PUT		18 Oct 2019			
-1,400.000		-28.000	Local	11.958000	-16,741.20	0.300000	-420.00	16,321.20	0.00
			Base	11.958000	-16,741.20	0.300000	-420.00	16,321.20	0.00
ADI1F9G24	S+P EMINI 3RD WK	OCT19P 2550	OCT19 2550	PUT		18 Oct 2019			
-1,200.000		-24.000	Local	8.958000	-10,749.60	0.800000	-960.00	9,789.60	0.00
			Base	8.958000	-10,749.60	0.800000	-960.00	9,789.60	0.00
ADI1FFDB3	S+P EMINI 3RD WK	NOV19P 2550	NOV19 2550	PUT		15 Nov 2019			
-900.000		-18.000	Local	9.208000	-8,287.20	4.700000	-4,230.00	4,057.20	0.00
			Base	9.208000	-8,287.20	4.700000	-4,230.00	4,057.20	0.00
AEI624445	USJPP0128 USD PUT	JPY CALL	OCT19 102.7	PUT		24 Oct 2019			
-4,080,000.000	-4,080,000.000		Local	0.005220	-21,297.60	0.000315	-1,285.20	20,012.40	0.00
			Base	0.005220	-21,297.60	0.000315	-1,285.20	20,012.40	0.00
AEI624452	USJPP0129 USD PUT	JPY CALL	NOV19 101.31	PUT		25 Nov 2019			
-2,040,000.000	-2,040,000.000		Local	0.007110	-14,504.40	0.000868	-1,770.72	12,733.68	0.00
			Base	0.007110	-14,504.40	0.000868	-1,770.72	12,733.68	0.00
AEI660647	USIDP0011 USD PUT	IDR CALL	DEC19 13950	PUT		18 Dec 2019			
-3,200,000.000	-3,200,000.000		Local	0.004290	-13,728.00	0.002340	-7,488.00	6,240.00	0.00
			Base	0.004290	-13,728.00	0.002340	-7,488.00	6,240.00	0.00
AEI662346	USRUP0047 USD PUT	RUB CALL	NOV19 62.869	PUT		20 Nov 2019			
-2,900,000.000	-2,900,000.000		Local	0.005018	-14,552.20	0.002000	-5,800.00	8,752.20	0.00
			Base	0.005018	-14,552.20	0.002000	-5,800.00	8,752.20	0.00

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



# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

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

-12,225,300.000	-12,220,106.000	Local		-143,447.10		-33,821.42	109,625.68	0.01
		Base		-143,447.10		-33,821.42	109,625.68	0.01

## OPTIONS WRITTEN - PUTS Total

-12,225,300.000	-12,220,106.000	Base		-143,447.10		-33,821.42	109,625.68	0.01
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## SWAPS FIXED INCOME

### BRAZILIAN REAL

Exchange Rate: 4.154950

99S19OPI3	0WP296510 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	101.399280	3,041,978.40	41,978.40	7.17
		Base	26.592916	797,787.48	24.404453	732,133.58	-65,653.90	0.17
99S19OPJ1	0WP296510 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027		
	-3,000,000.000	Local	100.000000	-3,000,000.00	100.000000	-3,000,000.00	0.00	7.07
		Base	26.592916	-797,787.48	24.067678	-722,030.35	75,757.13	0.17
99S19OYU6	0WP296593 IRS BRL R F 7.04400 2 NDFPREDISWAP				7.044000	04 Jan 2027		
	2,400,000.000	Local	100.000000	2,400,000.00	101.490865	2,435,780.76	35,780.76	5.74
		Base	26.592916	638,229.99	24.426495	586,235.88	-51,994.11	0.14
99S19OYV4	0WP296593 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027		
	-2,400,000.000	Local	100.000000	-2,400,000.00	100.000000	-2,400,000.00	0.00	5.65
		Base	26.592916	-638,229.99	24.067678	-577,624.28	60,605.71	0.14
99S19P808	0WP296635 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027		
	3,500,000.000	Local	100.192144	3,506,725.04	101.399280	3,548,974.80	42,249.76	8.36
		Base	26.872070	940,522.45	24.404453	854,155.84	-86,366.61	0.20
99S19P816	0WP296635 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027		
	-3,500,000.000	Local	100.000000	-3,500,000.00	100.000000	-3,500,000.00	0.00	8.24
		Base	26.820437	-938,715.30	24.067678	-842,368.74	96,346.56	0.20
99S19PV36	0WP296759 IRS BRL R F 7.02400 2 NDFPREDISWAP				7.024000	04 Jan 2027		
	3,799,000.000	Local	100.223530	3,807,491.91	101.399280	3,852,158.65	44,666.74	9.07
		Base	26.747800	1,016,148.92	24.404453	927,125.15	-89,023.77	0.22

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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 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S19PV44	OWP296759 IRS BRL P V 00MBRCDI 1 NDFPREDISWAP				1.000000	04 Jan 2027		
		-3,799,000.000	Local 100.000000	-3,799,000.00	100.000000	-3,799,000.00	0.00	8.95
			Base 26.688037	-1,013,878.53	24.067678	-914,331.10	99,547.43	0.21
<b>BRAZILIAN REAL Total</b>								
			Local	15,216.95		179,892.61	164,675.66	60.25
			Base	4,077.54		43,295.98	39,218.44	1.44
<b>EURO CURRENCY</b>							Exchange Rate:	0.917473
<b>GERMANY</b>								
99S0Y7WX3	BWS02616S IRS EUR R F 1.49800 BWS026161/DUMMY TRADE				1.498000	23 Aug 2047		
		78,200.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base 0.005409	4.23	0.000000	0.00	-4.23	0.00
99S0Y7WY1	BWS02616S IRS EUR P V 06MEURIB EUR006M/BWS026161/DUMMY TRADE				0.424000	23 Aug 2047		
		-78,200.000	Local 0.000000	0.00	0.000000	0.00	0.00	0.00
			Base -0.006496	5.08	0.000000	0.00	-5.08	0.00
<b>GERMANY Total</b>								
			Base	9.31		0.00	-9.31	0.00
<b>UNITED STATES OF AMERICA (THE)</b>								
99S0Y7W39	BWS026161 IRS EUR R V 06MEURIB 1 CCPVANILLA /BWS02616S					23 Aug 2047		
		78,200.000	Local 100.062532	78,248.90	100.000000	78,200.00	-48.90	2.78
			Base 118.134987	92,381.56	108.995033	85,234.12	-7,147.44	0.02
99S0Y7W47	BWS026161 IRS EUR P F 1.49800 2 CCPVANILLA/BWS02616S				1.498000	23 Aug 2047		
		-78,200.000	Local 100.000000	-78,200.00	135.758276	-106,162.97	-27,962.97	3.77
			Base 118.063760	-92,325.86	147.969778	-115,712.36	-23,386.50	0.03
<b>UNITED STATES OF AMERICA (THE) Total</b>								
			Base	55.70		-30,478.24	-30,533.94	0.05
<b>EURO CURRENCY Total</b>								
			Local	48.90		-27,962.97	-28,011.87	6.54
			Base	65.01		-30,478.24	-30,543.25	0.05

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Books Open

Prepared by State Street

# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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**MEXICAN PESO** Exchange Rate: 19.734000

99S11K104	SWS027904 IRS MXN R F 7.33000 SWS027904 IRS MXN R F 7.33	0.000	Local Base	0.000000 0.000000	0.02 -9.09	7.330000 0.000000	06 Apr 2022 0.00 0.00	-0.02 9.09	0.00 0.00
99S19RJ69	SWS031609 IRS MXN R F 7.20000 2 CCPVANILLA	211,305,600.000	Local Base	100.000000 5.213153	211,305,600.00 11,015,683.77	7.200000 102.850296 5.211832	17 Jul 2024 217,328,435.06 11,012,893.23	6,022,835.06 -2,790.54	38.82 2.58
99S19RJ77	SWS031609 IRS MXN P V 01MTIIE 1 CCPVANILLA	-211,305,600.000	Local Base	100.000000 5.213153	-211,305,600.00 -11,015,683.77	8.198500 100.000000 5.067396	17 Jul 2024 -211,305,600.00 -10,707,692.31	0.00 307,991.46	37.74 2.51
99S19WBX7	SWS031724 IRS MXN R F 7.45000 2 CCPVANILLA	29,840,000.000	Local Base	100.811117 5.204915	30,082,037.37 1,553,146.77	7.450000 104.858614 5.313602	18 Jul 2029 31,289,810.42 1,585,578.72	1,207,773.05 32,431.95	5.59 0.37
99S19WBX5	SWS031724 IRS MXN P V 01MTIIE 1 CCPVANILLA	-29,840,000.000	Local Base	100.000000 5.163436	-29,840,000.00 -1,540,769.34	8.167500 100.000000 5.067396	18 Jul 2029 -29,840,000.00 -1,512,111.08	0.00 28,658.26	5.33 0.35
99S19YBC9	SWS031849 IRS MXN R F 7.44000 2 CCPVANILLA	31,050,000.000	Local Base	100.981307 5.181688	31,354,695.82 1,608,914.11	7.440000 104.785166 5.309880	20 Jul 2029 32,535,794.04 1,648,717.65	1,181,098.22 39,803.54	5.81 0.39
99S19YBD7	SWS031849 IRS MXN P V 01MTIIE 1 CCPVANILLA	-31,050,000.000	Local Base	100.000000 5.131392	-31,050,000.00 -1,593,297.36	8.131200 100.000000 5.067396	20 Jul 2029 -31,050,000.00 -1,573,426.57	0.00 19,870.79	5.55 0.37

<b>MEXICAN PESO Total</b>		Local	Base	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
				546,733.21		8,958,439.52	8,411,706.31	98.83
				27,985.09		453,959.64	425,974.55	6.58

**SWEDISH KRONA** Exchange Rate: 9.844050

99S0W9DU8	BWS024588 IRS SEK R V 03MSTIBO CCP CMENA IR SWAP BW02458S	0.000	Local Base	0.000000 0.000000	0.02 0.00	0.000000 0.000000	14 Mar 2019 0.00 0.00	-0.02 0.00	0.00 0.00
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# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>SWEDISH KRONA Total</b>								
		Local		0.02		0.00	-0.02	0.00
		Base		0.00		0.00	0.00	0.00
<b>US DOLLAR</b>							Exchange Rate:	1.000000
99S0YZ5S2	OWP290638 IRS USD P F 2.21500				2.215000	17 Oct 2047		
		0.000 Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
99S11ATC0	OWP292139 CDS USD R V 03MEVENT OWP292139-OWR292137_PRO				1.000000	20 Jun 2023		
		860,000.000 Local	97.161005	835,584.64	96.888424	833,240.45	-2,344.19	0.23
		Base	97.161005	835,584.64	96.888424	833,240.45	-2,344.19	0.20
99S11ATD8	OWP292139 CDS USD P F 1.00000 OWP292139-OWR292137_FEE SOVERE				1.000000	20 Jun 2023		
		-860,000.000 Local	100.000000	-860,000.00	100.000000	-860,000.00	0.00	0.24
		Base	100.000000	-860,000.00	100.000000	-860,000.00	0.00	0.20
99S14K598	OWP293715 CDS USD R V 03MEVENT 1 CORPORATE				1.000000	20 Dec 2023		
		0.000 Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
99S16CT07	BWS029702 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.158130	15 May 2044		
		3,404,000.000 Local	100.461318	3,419,703.25	100.000000	3,404,000.00	-15,703.25	0.96
		Base	100.461318	3,419,703.25	100.000000	3,404,000.00	-15,703.25	0.80
99S16CT15	BWS029702 IRS USD P F 2.87500 2 CCPVANILLA				2.875000	15 May 2044		
		-3,404,000.000 Local	100.000000	-3,404,000.00	123.904864	-4,217,721.57	-813,721.57	1.18
		Base	100.000000	-3,404,000.00	123.904864	-4,217,721.57	-813,721.57	0.99
99S17KHF8	BWS030445 IRS USD R V 03MLIBOR 1 CCPVANILLA				2.158130	15 Aug 2044		
		3,519,000.000 Local	99.573243	3,503,982.42	100.000000	3,519,000.00	15,017.58	0.99
		Base	99.573243	3,503,982.42	100.000000	3,519,000.00	15,017.58	0.83
99S17KHG6	BWS030445 IRS USD P F 2.75000 2 CCPVANILLA				2.750000	15 Aug 2044		
		-3,519,000.000 Local	100.000000	-3,519,000.00	121.481622	-4,274,938.28	-755,938.28	1.20
		Base	100.000000	-3,519,000.00	121.481622	-4,274,938.28	-755,938.28	1.00

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Books Open

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# Holdings

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: September 30, 2019

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99S17Q1R6	BWS030403 IRS USD R V 03MLIBOR 1 CCPVANILLA					2.255500	31 Jan 2026		
	15,158,000.000	Local		98.750098	14,968,539.82	100.000000	15,158,000.00	189,460.18	4.26
		Base		98.750098	14,968,539.82	100.000000	15,158,000.00	189,460.18	3.56
99S17Q1S4	BWS030403 IRS USD P F 2.50000 2 CCPVANILLA					2.500000	31 Jan 2026		
	-15,158,000.000	Local		100.000000	-15,158,000.00	105.978070	-16,064,155.85	-906,155.85	4.51
		Base		100.000000	-15,158,000.00	105.978070	-16,064,155.85	-906,155.85	3.77
99S17RUF8	BWS030668 IRS USD R V 03MLIBOR 1 CCPVANILLA					2.329880	31 Dec 2025		
	6,820,000.000	Local		100.477409	6,852,559.27	100.000000	6,820,000.00	-32,559.27	1.91
		Base		100.477409	6,852,559.27	100.000000	6,820,000.00	-32,559.27	1.60
99S17RUG6	BWS030668 IRS USD P F 2.25000 2 CCPVANILLA					2.250000	31 Dec 2025		
	-6,820,000.000	Local		100.000000	-6,820,000.00	104.428532	-7,122,025.88	-302,025.88	2.00
		Base		100.000000	-6,820,000.00	104.428532	-7,122,025.88	-302,025.88	1.67
99S1872R6	SWS030825 IRS USD R F 2.25000 2 CCPVANILLA					2.250000	26 Apr 2022		
	8,664,000.000	Local		100.019773	8,665,713.16	100.841996	8,736,950.53	71,237.37	2.45
		Base		100.019773	8,665,713.16	100.841996	8,736,950.53	71,237.37	2.05
99S1872S4	SWS030825 IRS USD P V 03MLIBOR 1 CCPVANILLA					1.000000	26 Apr 2022		
	-8,664,000.000	Local		100.000000	-8,664,000.00	100.000000	-8,664,000.00	0.00	2.43
		Base		100.000000	-8,664,000.00	100.000000	-8,664,000.00	0.00	2.03
99S1872U9	BWS030841 IRS USD R V 03MLIBOR 1 CCPVANILLA					1.000000	26 Apr 2023		
	8,845,000.000	Local		100.006015	8,845,531.99	100.000000	8,845,000.00	-531.99	2.48
		Base		100.006015	8,845,531.99	100.000000	8,845,000.00	-531.99	2.07
99S1872V7	BWS030841 IRS USD P F 2.30000 2 CCPVANILLA					2.300000	26 Apr 2023		
	-8,845,000.000	Local		100.000000	-8,845,000.00	100.859881	-8,921,056.47	-76,056.47	2.50
		Base		100.000000	-8,845,000.00	100.859881	-8,921,056.47	-76,056.47	2.09
99S1B42O6	BWS032706 CDS USD R V 03MEVENT 1 CCPCDX					1.000000	20 Dec 2024		
	6,625,000.000	Local		93.548455	6,197,585.16	100.000000	6,625,000.00	427,414.84	1.86
		Base		93.548455	6,197,585.16	100.000000	6,625,000.00	427,414.84	1.55
99S1B42P3	BWS032706 CDS USD P F 5.00000 2 CCPCDX					5.000000	20 Dec 2024		
	-6,625,000.000	Local		100.000000	-6,625,000.00	106.707700	-7,069,385.13	-444,385.13	1.98
		Base		100.000000	-6,625,000.00	106.707700	-7,069,385.13	-444,385.13	1.66

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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 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR Total</b>								
	Local			-605,800.31		-3,252,092.20	-2,646,291.89	31.20
	Base			-605,800.31		-3,252,092.20	-2,646,291.89	26.07
<b>SWAPS FIXED INCOME Total</b>								
	0.000	Base		-573,672.67		-2,785,314.82	-2,211,642.15	34.14

# Holdings

WESTERN ASSET INCOME CIF  
 WESTERN ASSET MANAGEMENT COMPANY  
 FUND: HBCY



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
-16,178,527.000	103,272,349,469.180	Base		274,677,375.05		276,953,740.58	2,276,365.53	99.98
Original Face:	147,486,384.250							

# Holdings - Futures Contracts

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

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

## FUTURES LONG

### AUSTRALIAN DOLLAR

Exchange Rate: 1.481591

ADI1D88C5	AUST 10Y BOND FUT DEC19 XSFE 20191216						16 Dec 2019			
17.000	1,700,000.000	Local	2,504,938.10	2,484,315.57	98.990000	20,622.53		34,857.48	-14,234.95	
		Base	1,690,708.23		66.813311	13,919.18		23,527.06	-9,607.88	0.00

### AUSTRALIAN DOLLAR Total

17.000	1,700,000.000	Local	2,504,938.10	2,484,315.57		20,622.53		34,857.48	-14,234.95	
		Base				13,919.18		23,527.06	-9,607.88	0.00

### US DOLLAR

Exchange Rate: 1.000000

ADI08QVS2	90DAY EUR FUTR JUN20 XCME 20200615						15 Jun 2020			
55.000	13,750,000.000	Local	13,536,187.50	13,387,786.50	98.445000	148,401.00		149,776.00	-1,375.00	
		Base	13,536,187.50		98.445000	148,401.00		149,776.00	-1,375.00	0.00

ADI19T4T1	US 10YR NOTE (CBT)DEC19 XCBT 20191219						19 Dec 2019			
372.000	37,200,000.000	Local	48,476,250.00	48,654,112.32	130.312500	-177,862.32		-148,799.82	-29,062.50	
		Base	48,476,250.00		130.312500	-177,862.32		-148,799.82	-29,062.50	0.01

ADI19Y6J0	US 10YR ULTRA FUT DEC19 XCBT 20191219						19 Dec 2019			
3.000	300,000.000	Local	427,218.75	431,763.01	142.406250	-4,544.26		-4,450.51	-93.75	
		Base	427,218.75		142.406250	-4,544.26		-4,450.51	-93.75	0.00

ADI19Y7L4	US ULTRA BOND CBT DEC19 XCBT 20191219						19 Dec 2019			
106.000	10,600,000.000	Local	20,342,062.50	20,695,463.13	191.906250	-353,400.63		-360,025.63	6,625.00	
		Base	20,342,062.50		191.906250	-353,400.63		-360,025.63	6,625.00	0.00

### US DOLLAR Total

536.000	61,850,000.000	Local	82,781,718.75	83,169,124.96		-387,406.21		-363,499.96	-23,906.25	
		Base				-387,406.21		-363,499.96	-23,906.25	0.01

### FUTURES LONG Total

553.000	63,550,000.000	Base				-373,487.03		-339,972.90	-33,514.13	0.01
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# Issue has not been redenominated but Local is converted

Books Open

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# Holdings - Futures Contracts

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

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

### EURO CURRENCY

Exchange Rate: 0.917473

#### GERMANY

ADI19J9Y7	EURO-BUND FUTURE DEC19 XEUR 20191206						06 Dec 2019			
-42.000	-4,200,000.000	Local	-7,318,500.00	-7,399,329.60	174.250000	80,829.60		82,509.60	-1,680.00	
		Base	-7,976,801.50		189.923845	88,100.25		89,931.37	-1,831.12	0.00

ADI19J9Z4	EURO BUXL 30Y BND DEC19 XEUR 20191206						06 Dec 2019			
-1.000	-100,000.000	Local	-217,500.00	-219,198.80	217.500000	1,698.80		1,078.80	620.00	
		Base	-237,064.20		237.064197	1,851.61		1,175.84	675.77	0.00

<b>GERMANY Total</b>										
-43.000	-4,300,000.000	Local	-7,536,000.00	-7,618,528.40		82,528.40		83,588.40	-1,060.00	
		Base				89,951.86		91,107.21	-1,155.35	0.00

<b>EURO CURRENCY Total</b>										
-43.000	-4,300,000.000	Local	-7,536,000.00	-7,618,528.40		82,528.40		83,588.40	-1,060.00	
		Base				89,951.86		91,107.21	-1,155.35	0.00

### POUND STERLING

Exchange Rate: 0.813306

ADI1B43R8	LONG GILT FUTURE DEC19 IFLL 20191227						27 Dec 2019			
-6.000	-600,000.000	Local	-805,440.00	-802,631.72	134.240000	-2,808.28		-1,848.28	-960.00	
		Base	-990,328.36		165.054727	-3,452.92		-2,272.55	-1,180.37	0.00

<b>POUND STERLING Total</b>										
-6.000	-600,000.000	Local	-805,440.00	-802,631.72		-2,808.28		-1,848.28	-960.00	
		Base				-3,452.92		-2,272.55	-1,180.37	0.00

### US DOLLAR

Exchange Rate: 1.000000

ADI11TV02	FED FUND 30DAY JAN20 XCBT 20200131						31 Jan 2020			
-25.000	-10,417,500.000	Local	-10,252,382.63	-10,228,895.75	98.415000	-23,486.88		-24,528.63	1,041.75	
		Base	-10,252,382.63		98.415000	-23,486.88		-24,528.63	1,041.75	0.00

ADI19VKG6	US 2YR NOTE (CBT) DEC19 XCBT 20191231						31 Dec 2019			
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# Holdings - Futures Contracts

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2019

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Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
-15.000	-3,000,000.000	Local Base	-3,232,500.00 -3,232,500.00	107.750000 107.750000	9,194.61 9,194.61		8,725.86 8,725.86	468.75 468.75	0.00
ADI19Y734	US LONG BOND(CBT) DEC19 XCBT 20191219					19 Dec 2019			
-12.000	-1,200,000.000	Local Base	-1,947,750.00 -1,947,750.00	162.312500 162.312500	33,088.19 33,088.19		32,713.19 32,713.19	375.00 375.00	0.00
ADI19ZWQ2	US 5YR NOTE (CBT) DEC19 XCBT 20191231					31 Dec 2019			
-333.000	-33,300,000.000	Local Base	-39,676,429.85 -39,676,429.85	119.148438 119.148438	172,830.09 172,830.09		157,220.71 157,220.71	15,609.38 15,609.38	0.00
<b>US DOLLAR Total</b>		Local Base	-55,109,062.48		191,626.01 191,626.01		174,131.13 174,131.13	17,494.88 17,494.88	0.00
<b>FUTURES SHORT Total</b>		Base			278,124.95		262,965.79	15,159.16	0.00

# Holdings - Futures Contracts

WESTERN ASSET INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: September 30, 2019

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Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
<b>FUTURES Total</b>									
119.000	10,732,500.000 Base				-95,362.08		-77,007.11	-18,354.97	0.02

# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCX



STATE STREET

As of: September 30, 2019



View Date: October 1, 2019

Base Currency: USD - US DOLLAR

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

### ARGENTINE PESO

Exchange Rate: 57.601000

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,405,690.090	Local	1,405,690.09	1.000000	1,405,690.09	0.00	26.45
			Base	24,715.43	0.017361	24,403.92	-311.51	0.01

### ARGENTINE PESO Total

		1,405,690.090	Local	1,405,690.09		1,405,690.09	0.00	26.45
			Base	24,715.43		24,403.92	-311.51	0.01

### US DOLLAR

Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		647,327.020	Local	647,327.02	1.000000	647,327.02	0.00	0.24
			Base	647,327.02	1.000000	647,327.02	0.00	0.24

### US DOLLAR Total

		647,327.020	Local	647,327.02		647,327.02	0.00	0.24
			Base	647,327.02		647,327.02	0.00	0.24

### CASH Total

		2,053,017.110	Base	672,042.45		671,730.94	-311.51	0.25
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## CASH EQUIVALENT

### US DOLLAR

Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,819,923.160	Local	2,819,923.16	100.000000	2,819,923.16	0.00	1.04
			Base	2,819,923.16	100.000000	2,819,923.16	0.00	1.03

### US DOLLAR Total

		2,819,923.160	Local	2,819,923.16		2,819,923.16	0.00	1.04
			Base	2,819,923.16		2,819,923.16	0.00	1.03

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WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

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

2,819,923.160	Base			2,819,923.16		2,819,923.16	0.00	1.03
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## EQUITY

US DOLLAR							Exchange Rate:	1.000000
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247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR								
		3,200.000	Local	24.990000	79,968.00	22.750000	72,800.00	-7,168.00	0.03
			Base	24.990000	79,968.00	22.750000	72,800.00	-7,168.00	0.03

## US DOLLAR Total

3,200.000	Local			79,968.00		72,800.00	-7,168.00	0.03
	Base			79,968.00		72,800.00	-7,168.00	0.03

## EQUITY Total

3,200.000	Base			79,968.00		72,800.00	-7,168.00	0.03
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## FIXED INCOME

ARGENTINE PESO							Exchange Rate:	57.601000
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ACI0VSDQ8	REPUBLIC OF ARGENTINA BONDS 06/20 VAR				63.970506	21 Jun 2020			
		8,100,000.000	Local	100.932736	8,175,551.61	48.250000	3,908,250.00	-4,267,301.61	73.55
			Base	6.209856	502,998.31	0.837659	67,850.38	-435,147.93	0.02

## ARGENTINE PESO Total

8,100,000.000	Local			8,175,551.61		3,908,250.00	-4,267,301.61	73.55
	Base			502,998.31		67,850.38	-435,147.93	0.02

## EGYPTIAN POUND

Exchange Rate: 16.280000

ACI1CZD65	EGYPT TREASURY BILL BILLS 03/20 0.00000					24 Mar 2020			
		16,200,000.000	Local	92.483077	14,982,258.46	93.050210	15,074,134.02	91,875.56	100.00
			Base	5.559457	900,631.96	5.715615	925,929.61	25,297.65	0.34

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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>EGYPTIAN POUND Total</b>								
		16,200,000.000	Local	14,982,258.46		15,074,134.02	91,875.56	100.00
			Base	900,631.96		925,929.61	25,297.65	0.34
							Exchange Rate:	64.855000
<b>RUSSIAN RUBLE</b>								
ACI11WJ43	RUSSIA GOVT BOND OFZ BONDS 05/29 6.9				6.900000	23 May 2029		
		39,420,000.000	Local	38,489,977.81	100.001000	39,420,394.20	930,416.39	100.00
			Base	607,571.49	1.541917	607,823.52	252.03	0.22
<b>RUSSIAN RUBLE Total</b>								
		39,420,000.000	Local	38,489,977.81		39,420,394.20	930,416.39	100.00
			Base	607,571.49		607,823.52	252.03	0.22
							Exchange Rate:	1.000000
<b>US DOLLAR</b>								
00077TAA2	NATWEST MARKETS NV SUBORDINATED 05/23 7.75				7.750000	15 May 2023		
		140,000.000	Local	149,148.74	114.010304	159,614.43	10,465.69	0.06
			Base	149,148.74	114.010304	159,614.43	10,465.69	0.06
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55				5.550000	15 Aug 2041		
		110,000.000	Local	111,634.48	119.537477	131,491.22	19,856.74	0.05
			Base	111,634.48	119.537477	131,491.22	19,856.74	0.05
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.350000	15 Jun 2045		
		30,000.000	Local	27,648.20	105.085572	31,525.67	3,877.47	0.01
			Base	27,648.20	105.085572	31,525.67	3,877.47	0.01
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8				4.800000	15 Jun 2044		
		330,000.000	Local	326,303.22	110.614505	365,027.87	38,724.65	0.13
			Base	326,303.22	110.614505	365,027.87	38,724.65	0.13
00206RCP5	AT+T INC SR UNSECURED 05/35 4.5				4.500000	15 May 2035		
		230,000.000	Local	231,612.41	109.719116	252,353.97	20,741.56	0.09
			Base	231,612.41	109.719116	252,353.97	20,741.56	0.09
00206RDE9	AT+T INC SR UNSECURED 03/40 6.35				6.350000	15 Mar 2040		
		70,000.000	Local	76,642.26	126.987701	88,891.39	12,249.13	0.03

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STATE STREET

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	109.488943	76,642.26	126.987701	88,891.39	12,249.13	0.03
00206RDH2	AT+T INC SR UNSECURED 03/42 5.15				5.150000	15 Mar 2042		
	20,000.000	Local	97.675600	19,535.12	114.588098	22,917.62	3,382.50	0.01
		Base	97.675600	19,535.12	114.588098	22,917.62	3,382.50	0.01
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5				4.500000	09 Mar 2048		
	3,550,000.000	Local	93.922168	3,334,236.96	107.563122	3,818,490.83	484,253.87	1.41
		Base	93.922168	3,334,236.96	107.563122	3,818,490.83	484,253.87	1.40
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75				4.750000	30 Nov 2036		
	330,000.000	Local	104.840218	345,972.72	122.271642	403,496.42	57,523.70	0.15
		Base	104.840218	345,972.72	122.271642	403,496.42	57,523.70	0.15
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9				4.900000	30 Nov 2046		
	490,000.000	Local	114.051582	558,852.75	129.003997	632,119.59	73,266.84	0.23
		Base	114.051582	558,852.75	129.003997	632,119.59	73,266.84	0.23
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7				4.700000	14 May 2045		
	250,000.000	Local	101.521516	253,803.79	106.976494	267,441.24	13,637.45	0.10
		Base	101.521516	253,803.79	106.976494	267,441.24	13,637.45	0.10
00388WAG6	ABU DHABI NATIONAL ENERG SR UNSECURED 144A 04/30 4.875				4.875000	23 Apr 2030		
	400,000.000	Local	99.959133	399,836.53	112.990400	451,961.60	52,125.07	0.17
		Base	99.959133	399,836.53	112.990400	451,961.60	52,125.07	0.17
00507UAT8	ALLERGAN FUNDING SCS COMPANY GUAR 03/35 4.55				4.550000	15 Mar 2035		
	350,000.000	Local	102.091126	357,318.94	106.155854	371,545.49	14,226.55	0.14
		Base	102.091126	357,318.94	106.155854	371,545.49	14,226.55	0.14
00507UAU5	ALLERGAN FUNDING SCS COMPANY GUAR 03/45 4.75				4.750000	15 Mar 2045		
	31,000.000	Local	98.956613	30,676.55	105.947947	32,843.86	2,167.31	0.01
		Base	98.956613	30,676.55	105.947947	32,843.86	2,167.31	0.01
00774MAC9	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 01/25 3.5				3.500000	15 Jan 2025		
	300,000.000	Local	99.086663	297,259.99	102.049464	306,148.39	8,888.40	0.11
		Base	99.086663	297,259.99	102.049464	306,148.39	8,888.40	0.11
00817YAZ1	AETNA INC SR UNSECURED 08/47 3.875				3.875000	15 Aug 2047		
	363,000.000	Local	98.414455	357,244.47	97.965925	355,616.31	-1,628.16	0.13

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FUND: HBCX



STATE STREET

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		Base	98.414455	357,244.47	97.965925	355,616.31	-1,628.16	0.13
01026CAD3	ALABAMA ECON SETTLEMENT AUTH B ABMGEN 09/32 FIXED 4.263				4.263000	15 Sep 2032		
	120,000.000	Local	100.000000	120,000.00	113.742000	136,490.40	16,490.40	0.05
		Base	100.000000	120,000.00	113.742000	136,490.40	16,490.40	0.05
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75				6.750000	30 Sep 2024		
	200,000.000	Local	100.000000	200,000.00	105.125000	210,250.00	10,250.00	0.08
		Base	100.000000	200,000.00	105.125000	210,250.00	10,250.00	0.08
013822AB7	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/26 7				7.000000	30 Sep 2026		
	200,000.000	Local	101.197945	202,395.89	108.503000	217,006.00	14,610.11	0.08
		Base	101.197945	202,395.89	108.503000	217,006.00	14,610.11	0.08
01400EAB9	ALCON FINANCE CORP COMPANY GUAR 144A 09/29 3				3.000000	23 Sep 2029		
	560,000.000	Local	99.632698	557,943.11	101.124363	566,296.43	8,353.32	0.21
		Base	99.632698	557,943.11	101.124363	566,296.43	8,353.32	0.21
01400EAC7	ALCON FINANCE CORP COMPANY GUAR 144A 09/49 3.8				3.800000	23 Sep 2049		
	200,000.000	Local	99.822070	199,644.14	104.388405	208,776.81	9,132.67	0.08
		Base	99.822070	199,644.14	104.388405	208,776.81	9,132.67	0.08
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR				6.500000	15 May 2067		
	110,000.000	Local	90.346600	99,381.26	121.691750	133,860.93	34,479.67	0.05
		Base	90.346600	99,381.26	121.691750	133,860.93	34,479.67	0.05
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25				4.250000	09 Aug 2042		
	150,000.000	Local	95.765793	143,648.69	96.791201	145,186.80	1,538.11	0.05
		Base	95.765793	143,648.69	96.791201	145,186.80	1,538.11	0.05
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875				3.875000	16 Sep 2046		
	450,000.000	Local	98.648027	443,916.12	91.644895	412,402.03	-31,514.09	0.15
		Base	98.648027	443,916.12	91.644895	412,402.03	-31,514.09	0.15
02209SBE2	ALTRIA GROUP INC COMPANY GUAR 02/39 5.8				5.800000	14 Feb 2039		
	980,000.000	Local	101.379849	993,522.52	115.814651	1,134,983.58	141,461.06	0.42
		Base	101.379849	993,522.52	115.814651	1,134,983.58	141,461.06	0.42
02209SBF9	ALTRIA GROUP INC COMPANY GUAR 02/49 5.95				5.950000	14 Feb 2049		
	1,280,000.000	Local	106.322029	1,360,921.97	117.595345	1,505,220.42	144,298.45	0.56

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		Base	106.322029	1,360,921.97	117.595345	1,505,220.42	144,298.45	0.55
02209SBG7	ALTRIA GROUP INC COMPANY GUAR 02/59 6.2				6.200000	14 Feb 2059		
	820,000.000	Local	102.723518	842,332.85	117.251883	961,465.44	119,132.59	0.35
		Base	102.723518	842,332.85	117.251883	961,465.44	119,132.59	0.35
023135BF2	AMAZON.COM INC SR UNSECURED 08/37 3.875				3.875000	22 Aug 2037		
	310,000.000	Local	101.841642	315,709.09	115.052705	356,663.39	40,954.30	0.13
		Base	101.841642	315,709.09	115.052705	356,663.39	40,954.30	0.13
023135BJ4	AMAZON.COM INC SR UNSECURED 08/47 4.05				4.050000	22 Aug 2047		
	500,000.000	Local	104.855352	524,276.76	120.141376	600,706.88	76,430.12	0.22
		Base	104.855352	524,276.76	120.141376	600,706.88	76,430.12	0.22
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375				6.375000	01 Mar 2035		
	200,000.000	Local	126.237360	252,474.72	135.930357	271,860.71	19,385.99	0.10
		Base	126.237360	252,474.72	135.930357	271,860.71	19,385.99	0.10
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125				6.125000	15 Nov 2037		
	130,000.000	Local	96.038577	124,850.15	133.926577	174,104.55	49,254.40	0.06
		Base	96.038577	124,850.15	133.926577	174,104.55	49,254.40	0.06
026874BE6	AMERICAN INTL GROUP JR SUBORDINA 03/87 6.25				6.250000	15 Mar 2087		
	125,000.000	Local	82.646488	103,308.11	106.500000	133,125.00	29,816.89	0.05
		Base	82.646488	103,308.11	106.500000	133,125.00	29,816.89	0.05
026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5				4.500000	16 Jul 2044		
	80,000.000	Local	103.175000	82,540.00	111.415282	89,132.23	6,592.23	0.03
		Base	103.175000	82,540.00	111.415282	89,132.23	6,592.23	0.03
026874DL8	AMERICAN INTL GROUP SR UNSECURED 04/48 4.75				4.750000	01 Apr 2048		
	240,000.000	Local	99.700825	239,281.98	116.785576	280,285.38	41,003.40	0.10
		Base	99.700825	239,281.98	116.785576	280,285.38	41,003.40	0.10
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4				4.400000	01 May 2045		
	130,000.000	Local	97.931546	127,311.01	113.008453	146,910.99	19,599.98	0.05
		Base	97.931546	127,311.01	113.008453	146,910.99	19,599.98	0.05
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663000	15 Jun 2051		
	237,000.000	Local	104.228726	247,022.08	117.082752	277,486.12	30,464.04	0.10

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		Base	104.228726	247,022.08	117.082752	277,486.12	30,464.04	0.10
034863AR1	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75				4.750000	10 Apr 2027		
	670,000.000	Local	101.410634	679,451.25	107.838851	722,520.30	43,069.05	0.27
		Base	101.410634	679,451.25	107.838851	722,520.30	43,069.05	0.26
034863AT7	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4				4.000000	11 Sep 2027		
	400,000.000	Local	99.688335	398,753.34	103.264987	413,059.95	14,306.61	0.15
		Base	99.688335	398,753.34	103.264987	413,059.95	14,306.61	0.15
03522AAH3	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4.7				4.700000	01 Feb 2036		
	140,000.000	Local	96.781314	135,493.84	115.509800	161,713.72	26,219.88	0.06
		Base	96.781314	135,493.84	115.509800	161,713.72	26,219.88	0.06
03522AAJ9	ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/46 4.9				4.900000	01 Feb 2046		
	1,030,000.000	Local	95.687204	985,578.20	119.322698	1,229,023.79	243,445.59	0.45
		Base	95.687204	985,578.20	119.322698	1,229,023.79	243,445.59	0.45
03523TBT4	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 10/48 4.439				4.439000	06 Oct 2048		
	107,000.000	Local	105.262925	112,631.33	113.197075	121,120.87	8,489.54	0.04
		Base	105.262925	112,631.33	113.197075	121,120.87	8,489.54	0.04
03523TBV9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/49 5.55				5.550000	23 Jan 2049		
	2,180,000.000	Local	105.466964	2,299,179.81	130.871574	2,853,000.31	553,820.50	1.05
		Base	105.466964	2,299,179.81	130.871574	2,853,000.31	553,820.50	1.05
03523TBW7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/59 5.8				5.800000	23 Jan 2059		
	2,040,000.000	Local	103.860643	2,118,757.11	135.030491	2,754,622.02	635,864.91	1.02
		Base	103.860643	2,118,757.11	135.030491	2,754,622.02	635,864.91	1.01
035240AM2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/38 4.375				4.375000	15 Apr 2038		
	460,000.000	Local	100.876900	464,033.74	111.976146	515,090.27	51,056.53	0.19
		Base	100.876900	464,033.74	111.976146	515,090.27	51,056.53	0.19
035240AN0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 4.6				4.600000	15 Apr 2048		
	250,000.000	Local	99.447540	248,618.85	115.334170	288,335.43	39,716.58	0.11
		Base	99.447540	248,618.85	115.334170	288,335.43	39,716.58	0.11
036752AD5	ANTHEM INC SR UNSECURED 12/47 4.375				4.375000	01 Dec 2047		
	720,000.000	Local	101.211558	728,723.22	107.946744	777,216.56	48,493.34	0.29

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		Base	101.211558	728,723.22	107.946744	777,216.56	48,493.34	0.29
036752AH6	ANTHEM INC SR UNSECURED 03/48 4.55				4.550000	01 Mar 2048		
	280,000.000	Local	104.843643	293,562.20	110.381315	309,067.68	15,505.48	0.11
		Base	104.843643	293,562.20	110.381315	309,067.68	15,505.48	0.11
037411AR6	APACHE CORP SR UNSECURED 01/37 6				6.000000	15 Jan 2037		
	28,000.000	Local	115.994036	32,478.33	109.322130	30,610.20	-1,868.13	0.01
		Base	115.994036	32,478.33	109.322130	30,610.20	-1,868.13	0.01
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1				5.100000	01 Sep 2040		
	460,000.000	Local	100.839963	463,863.83	99.658322	458,428.28	-5,435.55	0.17
		Base	100.839963	463,863.83	99.658322	458,428.28	-5,435.55	0.17
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25				5.250000	01 Feb 2042		
	590,000.000	Local	101.627834	599,604.22	101.981986	601,693.72	2,089.50	0.22
		Base	101.627834	599,604.22	101.981986	601,693.72	2,089.50	0.22
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75				4.750000	15 Apr 2043		
	410,000.000	Local	99.491132	407,913.64	95.809768	392,820.05	-15,093.59	0.14
		Base	99.491132	407,913.64	95.809768	392,820.05	-15,093.59	0.14
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25				4.250000	15 Jan 2044		
	660,000.000	Local	95.552817	630,648.59	89.051103	587,737.28	-42,911.31	0.22
		Base	95.552817	630,648.59	89.051103	587,737.28	-42,911.31	0.22
037833BA7	APPLE INC SR UNSECURED 02/45 3.45				3.450000	09 Feb 2045		
	370,000.000	Local	93.411114	345,621.12	105.993214	392,174.89	46,553.77	0.14
		Base	93.411114	345,621.12	105.993214	392,174.89	46,553.77	0.14
037833CD0	APPLE INC SR UNSECURED 08/46 3.85				3.850000	04 Aug 2046		
	160,000.000	Local	100.917194	161,467.51	112.726394	180,362.23	18,894.72	0.07
		Base	100.917194	161,467.51	112.726394	180,362.23	18,894.72	0.07
03846JW71	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 03/29 7.6003				7.600300	01 Mar 2029		
	410,000.000	Local	100.000000	410,000.00	105.816000	433,845.60	23,845.60	0.16
		Base	100.000000	410,000.00	105.816000	433,845.60	23,845.60	0.16
03846JW89	ARAB REPUBLIC OF EGYPT SR UNSECURED 144A 03/49 8.7002				8.700200	01 Mar 2049		
	360,000.000	Local	100.000000	360,000.00	107.500000	387,000.00	27,000.00	0.14

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		Base	100.000000	360,000.00	107.500000	387,000.00	27,000.00	0.14
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7				7.000000	15 Oct 2039		
	540,000.000	Local	115.822341	625,440.64	121.111243	654,000.71	28,560.07	0.24
		Base	115.822341	625,440.64	121.111243	654,000.71	28,560.07	0.24
03938LAS3	ARCELORMITTAL SR UNSECURED 03/41 6.75				6.750000	01 Mar 2041		
	290,000.000	Local	111.552486	323,502.21	118.021375	342,261.99	18,759.78	0.13
		Base	111.552486	323,502.21	118.021375	342,261.99	18,759.78	0.13
03938LBA1	ARCELORMITTAL SR UNSECURED 03/26 4.55				4.550000	11 Mar 2026		
	370,000.000	Local	99.779481	369,184.08	104.630341	387,132.26	17,948.18	0.14
		Base	99.779481	369,184.08	104.630341	387,132.26	17,948.18	0.14
040114GY0	REPUBLIC OF ARGENTINA SR UNSECURED 04/46 7.625				7.625000	22 Apr 2046		
	940,000.000	Local	103.325723	971,261.80	43.351000	407,499.40	-563,762.40	0.15
		Base	103.325723	971,261.80	43.351000	407,499.40	-563,762.40	0.15
040114HL7	REPUBLIC OF ARGENTINA SR UNSECURED 01/27 6.875				6.875000	26 Jan 2027		
	620,000.000	Local	83.815397	519,655.46	41.901000	259,786.20	-259,869.26	0.10
		Base	83.815397	519,655.46	41.901000	259,786.20	-259,869.26	0.10
040114HQ6	REPUBLIC OF ARGENTINA SR UNSECURED 01/28 5.875				5.875000	11 Jan 2028		
	2,080,000.000	Local	88.158191	1,833,690.38	40.501000	842,420.80	-991,269.58	0.31
		Base	88.158191	1,833,690.38	40.501000	842,420.80	-991,269.58	0.31
040114HR4	REPUBLIC OF ARGENTINA SR UNSECURED 01/48 6.875				6.875000	11 Jan 2048		
	50,000.000	Local	99.077360	49,538.68	42.001000	21,000.50	-28,538.18	0.01
		Base	99.077360	49,538.68	42.001000	21,000.50	-28,538.18	0.01
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35				5.350000	01 Sep 2040		
	3,000.000	Local	107.177667	3,215.33	117.168771	3,515.06	299.73	0.00
		Base	107.177667	3,215.33	117.168771	3,515.06	299.73	0.00
05401AAB7	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 10/23 5.125				5.125000	01 Oct 2023		
	370,000.000	Local	100.030859	370,114.18	106.100000	392,570.00	22,455.82	0.14
		Base	100.030859	370,114.18	106.100000	392,570.00	22,455.82	0.14
05401AAF8	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 07/24 3.95				3.950000	01 Jul 2024		
	300,000.000	Local	99.980230	299,940.69	102.570000	307,710.00	7,769.31	0.11

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		Base	99.980230	299,940.69	102.570000	307,710.00	7,769.31	0.11
05401AAG6	AVOLON HOLDINGS FNDG LTD COMPANY GUAR 144A 05/26 4.375				4.375000	01 May 2026		
		150,000.000 Local	99.551647	149,327.47	103.430000	155,145.00	5,817.53	0.06
		Base	99.551647	149,327.47	103.430000	155,145.00	5,817.53	0.06
05526DBD6	BAT CAPITAL CORP COMPANY GUAR 08/37 4.39				4.390000	15 Aug 2037		
		120,000.000 Local	101.744608	122,093.53	96.894106	116,272.93	-5,820.60	0.04
		Base	101.744608	122,093.53	96.894106	116,272.93	-5,820.60	0.04
05526DBF1	BAT CAPITAL CORP COMPANY GUAR 08/47 4.54				4.540000	15 Aug 2047		
		130,000.000 Local	94.260169	122,538.22	95.859168	124,616.92	2,078.70	0.05
		Base	94.260169	122,538.22	95.859168	124,616.92	2,078.70	0.05
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR				6.750000	19 Oct 2075		
		600,000.000 Local	105.847982	635,087.89	116.875000	701,250.00	66,162.11	0.26
		Base	105.847982	635,087.89	116.875000	701,250.00	66,162.11	0.26
05565AGF4	BNP PARIBAS JR SUBORDINA 144A 12/99 VAR				7.000000	31 Dec 2099		
		350,000.000 Local	100.000000	350,000.00	110.087000	385,304.50	35,304.50	0.14
		Base	100.000000	350,000.00	110.087000	385,304.50	35,304.50	0.14
05962GAJ8	BANCO MERCANTIL DE NORTE JR SUBORDINA 144A 12/99 VAR				7.625000	31 Dec 2099		
		300,000.000 Local	105.484610	316,453.83	102.001000	306,003.00	-10,450.83	0.11
		Base	105.484610	316,453.83	102.001000	306,003.00	-10,450.83	0.11
05964HAF2	BANCO SANTANDER SA SR UNSECURED 02/28 3.8				3.800000	23 Feb 2028		
		200,000.000 Local	99.697290	199,394.58	104.751521	209,503.04	10,108.46	0.08
		Base	99.697290	199,394.58	104.751521	209,503.04	10,108.46	0.08
05964HAJ4	BANCO SANTANDER SA SR UNSECURED 04/28 4.379				4.379000	12 Apr 2028		
		200,000.000 Local	100.116820	200,233.64	109.390000	218,780.00	18,546.36	0.08
		Base	100.116820	200,233.64	109.390000	218,780.00	18,546.36	0.08
05971KAC3	BANCO SANTANDER SA SR UNSECURED 06/29 3.306				3.306000	27 Jun 2029		
		200,000.000 Local	100.000000	200,000.00	103.313047	206,626.09	6,626.09	0.08
		Base	100.000000	200,000.00	103.313047	206,626.09	6,626.09	0.08
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.000000	21 Jan 2044		
		800,000.000 Local	107.756863	862,054.90	126.866109	1,014,928.87	152,873.97	0.37

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		Base	107.756863	862,054.90	126.866109	1,014,928.87	152,873.97	0.37
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR				4.443000	20 Jan 2048		
		1,010,000.000 Local	107.944462	1,090,239.07	118.634635	1,198,209.81	107,970.74	0.44
		Base	107.944462	1,090,239.07	118.634635	1,198,209.81	107,970.74	0.44
06051GGR4	BANK OF AMERICA CORP SR UNSECURED 07/28 VAR				3.593000	21 Jul 2028		
		650,000.000 Local	100.175058	651,137.88	105.576070	686,244.46	35,106.58	0.25
		Base	100.175058	651,137.88	105.576070	686,244.46	35,106.58	0.25
06051GHM4	BANK OF AMERICA CORP SR UNSECURED 07/29 VAR				4.271000	23 Jul 2029		
		230,000.000 Local	100.138061	230,317.54	111.238012	255,847.43	25,529.89	0.09
		Base	100.138061	230,317.54	111.238012	255,847.43	25,529.89	0.09
06051GHS1	BANK OF AMERICA CORP SR UNSECURED 03/50 VAR				4.330000	15 Mar 2050		
		470,000.000 Local	101.482281	476,966.72	117.830045	553,801.21	76,834.49	0.20
		Base	101.482281	476,966.72	117.830045	553,801.21	76,834.49	0.20
06738EBA2	BARCLAYS PLC JR SUBORDINA 12/99 VAR				7.750000	31 Dec 2099		
		540,000.000 Local	100.000000	540,000.00	104.067000	561,961.80	21,961.80	0.21
		Base	100.000000	540,000.00	104.067000	561,961.80	21,961.80	0.21
06738EBG9	BARCLAYS PLC JR SUBORDINA 12/99 VAR				8.000000	31 Dec 2099		
		490,000.000 Local	100.314063	491,538.91	106.350000	521,115.00	29,576.09	0.19
		Base	100.314063	491,538.91	106.350000	521,115.00	29,576.09	0.19
06738EBK0	BARCLAYS PLC SUBORDINATED 06/30 VAR				5.088000	20 Jun 2030		
		1,790,000.000 Local	100.890084	1,805,932.51	104.269395	1,866,422.17	60,489.66	0.69
		Base	100.890084	1,805,932.51	104.269395	1,866,422.17	60,489.66	0.68
06740L8C2	BARCLAYS BANK PLC SUBORDINATED 11/22 7.625				7.625000	21 Nov 2022		
		250,000.000 Local	108.828312	272,070.78	110.250000	275,625.00	3,554.22	0.10
		Base	108.828312	272,070.78	110.250000	275,625.00	3,554.22	0.10
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25				5.250000	01 Apr 2042		
		10,000.000 Local	96.166900	9,616.69	121.323000	12,132.30	2,515.61	0.00
		Base	96.166900	9,616.69	121.323000	12,132.30	2,515.61	0.00
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75				5.750000	01 May 2043		
		550,000.000 Local	118.764785	653,206.32	130.933499	720,134.24	66,927.92	0.27

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		Base	118.764785	653,206.32	130.933499	720,134.24	66,927.92	0.26
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95				5.950000	15 Oct 2039		
	430,000.000	Local	114.321658	491,583.13	128.924179	554,373.97	62,790.84	0.20
		Base	114.321658	491,583.13	128.924179	554,373.97	62,790.84	0.20
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685000	15 Dec 2044		
	438,000.000	Local	105.115541	460,406.07	116.094924	508,495.77	48,089.70	0.19
		Base	105.115541	460,406.07	116.094924	508,495.77	48,089.70	0.19
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875				4.875000	15 May 2044		
	21,000.000	Local	108.966762	22,883.02	112.782585	23,684.34	801.32	0.01
		Base	108.966762	22,883.02	112.782585	23,684.34	801.32	0.01
075887BX6	BECTON DICKINSON AND CO SR UNSECURED 06/47 4.669				4.669000	06 Jun 2047		
	210,000.000	Local	100.775595	211,628.75	118.097817	248,005.42	36,376.67	0.09
		Base	100.775595	211,628.75	118.097817	248,005.42	36,376.67	0.09
0778FPAB5	BELL CANADA COMPANY GUAR 07/49 4.3				4.300000	29 Jul 2049		
	480,000.000	Local	100.053175	480,255.24	114.650842	550,324.04	70,068.80	0.20
		Base	100.053175	480,255.24	114.650842	550,324.04	70,068.80	0.20
084664CQ2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/48 4.2				4.200000	15 Aug 2048		
	790,000.000	Local	100.091078	790,719.52	117.224224	926,071.37	135,351.85	0.34
		Base	100.091078	790,719.52	117.224224	926,071.37	135,351.85	0.34
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5				5.000000	15 Jun 2044		
	110,000.000	Local	98.696873	108,566.56	120.502482	132,552.73	23,986.17	0.05
		Base	98.696873	108,566.56	120.502482	132,552.73	23,986.17	0.05
09659W2H6	BNP PARIBAS SR UNSECURED 144A 01/30 VAR				5.198000	10 Jan 2030		
	400,000.000	Local	104.491548	417,966.19	117.033905	468,135.62	50,169.43	0.17
		Base	104.491548	417,966.19	117.033905	468,135.62	50,169.43	0.17
097023AU9	BOEING CO SR UNSECURED 02/33 6.125				6.125000	15 Feb 2033		
	70,000.000	Local	103.208914	72,246.24	133.314460	93,320.12	21,073.88	0.03
		Base	103.208914	72,246.24	133.314460	93,320.12	21,073.88	0.03
097023AX3	BOEING CO SR UNSECURED 03/39 6.875				6.875000	15 Mar 2039		
	200,000.000	Local	144.902320	289,804.64	147.815759	295,631.52	5,826.88	0.11

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		Base	144.902320	289,804.64	147.815759	295,631.52	5,826.88	0.11
097023BA2	BOEING CO SR UNSECURED 02/40 5.875				5.875000	15 Feb 2040		
	50,000.000	Local	121.486520	60,743.26	136.065801	68,032.90	7,289.64	0.03
		Base	121.486520	60,743.26	136.065801	68,032.90	7,289.64	0.02
097023CK9	BOEING CO SR UNSECURED 05/49 3.9				3.900000	01 May 2049		
	690,000.000	Local	98.377228	678,802.87	109.786800	757,528.92	78,726.05	0.28
		Base	98.377228	678,802.87	109.786800	757,528.92	78,726.05	0.28
097023CQ6	BOEING CO SR UNSECURED 02/50 3.75				3.750000	01 Feb 2050		
	50,000.000	Local	99.157520	49,578.76	108.003346	54,001.67	4,422.91	0.02
		Base	99.157520	49,578.76	108.003346	54,001.67	4,422.91	0.02
097023CR4	BOEING CO SR UNSECURED 08/59 3.95				3.950000	01 Aug 2059		
	900,000.000	Local	100.145530	901,309.77	109.852918	988,676.26	87,366.49	0.36
		Base	100.145530	901,309.77	109.852918	988,676.26	87,366.49	0.36
110122CB2	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/29 3.4				3.400000	26 Jul 2029		
	200,000.000	Local	99.200815	198,401.63	106.812159	213,624.32	15,222.69	0.08
		Base	99.200815	198,401.63	106.812159	213,624.32	15,222.69	0.08
110122CC0	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 06/39 4.125				4.125000	15 Jun 2039		
	340,000.000	Local	99.662191	338,851.45	113.322187	385,295.44	46,443.99	0.14
		Base	99.662191	338,851.45	113.322187	385,295.44	46,443.99	0.14
110122CD8	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 10/49 4.25				4.250000	26 Oct 2049		
	1,020,000.000	Local	104.055553	1,061,366.64	116.112505	1,184,347.55	122,980.91	0.44
		Base	104.055553	1,061,366.64	116.112505	1,184,347.55	122,980.91	0.43
111021AE1	BRITISH TELECOMMUNICATIO SR UNSECURED 12/30 9.625				9.625000	15 Dec 2030		
	260,000.000	Local	141.426131	367,707.94	152.501170	396,503.04	28,795.10	0.15
		Base	141.426131	367,707.94	152.501170	396,503.04	28,795.10	0.15
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95				4.950000	15 Sep 2041		
	280,000.000	Local	103.253925	289,110.99	124.055242	347,354.68	58,243.69	0.13
		Base	103.253925	289,110.99	124.055242	347,354.68	58,243.69	0.13
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55				4.550000	01 Sep 2044		
	30,000.000	Local	99.517200	29,855.16	120.053806	36,016.14	6,160.98	0.01

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		Base	99.517200	29,855.16	120.053806	36,016.14	6,160.98	0.01
12201PAN6	BURLINGTON RESOURCES LLC COMPANY GUAR 12/31 7.4				7.400000	01 Dec 2031		
		40,000.000 Local	135.341750	54,136.70	142.605522	57,042.21	2,905.51	0.02
		Base	135.341750	54,136.70	142.605522	57,042.21	2,905.51	0.02
125509BW8	CIGNA HOLDING CO COMPANY GUAR 10/47 3.875				3.875000	15 Oct 2047		
		100,000.000 Local	99.843110	99,843.11	98.903907	98,903.91	-939.20	0.04
		Base	99.843110	99,843.11	98.903907	98,903.91	-939.20	0.04
125523AJ9	CIGNA CORP COMPANY GUAR 08/38 4.8				4.800000	15 Aug 2038		
		910,000.000 Local	100.943658	918,587.29	112.074967	1,019,882.20	101,294.91	0.38
		Base	100.943658	918,587.29	112.074967	1,019,882.20	101,294.91	0.37
125523AK6	CIGNA CORP COMPANY GUAR 12/48 4.9				4.900000	15 Dec 2048		
		1,150,000.000 Local	103.373651	1,188,796.99	114.407606	1,315,687.47	126,890.48	0.49
		Base	103.373651	1,188,796.99	114.407606	1,315,687.47	126,890.48	0.48
12572QA8	CME GROUP INC SR UNSECURED 06/48 4.15				4.150000	15 Jun 2048		
		220,000.000 Local	99.551164	219,012.56	119.671868	263,278.11	44,265.55	0.10
		Base	99.551164	219,012.56	119.671868	263,278.11	44,265.55	0.10
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3				5.300000	05 Dec 2043		
		210,000.000 Local	103.866424	218,119.49	116.447200	244,539.12	26,419.63	0.09
		Base	103.866424	218,119.49	116.447200	244,539.12	26,419.63	0.09
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125000	20 Jul 2045		
		520,000.000 Local	108.069625	561,962.05	113.346104	589,399.74	27,437.69	0.22
		Base	108.069625	561,962.05	113.346104	589,399.74	27,437.69	0.22
126650CY4	CVS HEALTH CORP SR UNSECURED 03/38 4.78				4.780000	25 Mar 2038		
		1,100,000.000 Local	99.253765	1,091,791.41	109.518333	1,204,701.66	112,910.25	0.44
		Base	99.253765	1,091,791.41	109.518333	1,204,701.66	112,910.25	0.44
126650CZ1	CVS HEALTH CORP SR UNSECURED 03/48 5.05				5.050000	25 Mar 2048		
		2,130,000.000 Local	101.514231	2,162,253.11	113.492875	2,417,398.24	255,145.13	0.89
		Base	101.514231	2,162,253.11	113.492875	2,417,398.24	255,145.13	0.89
126650DF4	CVS HEALTH CORP SR UNSECURED 08/26 3				3.000000	15 Aug 2026		
		180,000.000 Local	99.888867	179,799.96	100.495633	180,892.14	1,092.18	0.07

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		Base	99.888867	179,799.96	100.495633	180,892.14	1,092.18	0.07
126650DG2	CVS HEALTH CORP SR UNSECURED 08/29 3.25				3.250000	15 Aug 2029		
	360,000.000	Local	99.106800	356,784.48	100.458890	361,652.00	4,867.52	0.13
		Base	99.106800	356,784.48	100.458890	361,652.00	4,867.52	0.13
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7				4.700000	01 Nov 2111		
	150,000.000	Local	99.087380	148,631.07	130.575219	195,862.83	47,231.76	0.07
		Base	99.087380	148,631.07	130.575219	195,862.83	47,231.76	0.07
13063A5E0	CALIFORNIA ST CAS 04/34 FIXED 7.5				7.500000	01 Apr 2034		
	390,000.000	Local	145.146569	566,071.62	154.107000	601,017.30	34,945.68	0.22
		Base	145.146569	566,071.62	154.107000	601,017.30	34,945.68	0.22
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55				7.550000	01 Apr 2039		
	1,295,000.000	Local	146.846816	1,901,666.27	165.446000	2,142,525.70	240,859.43	0.79
		Base	146.846816	1,901,666.27	165.446000	2,142,525.70	240,859.43	0.79
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3				7.300000	01 Oct 2039		
	220,000.000	Local	108.351559	238,373.43	156.516000	344,335.20	105,961.77	0.13
		Base	108.351559	238,373.43	156.516000	344,335.20	105,961.77	0.13
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625				5.625000	30 Mar 2043		
	500,000.000	Local	111.194040	555,970.20	116.654155	583,270.78	27,300.58	0.22
		Base	111.194040	555,970.20	116.654155	583,270.78	27,300.58	0.21
14314CAA3	CARLYLE FINANCE LLC COMPANY GUAR 144A 09/48 5.65				5.650000	15 Sep 2048		
	180,000.000	Local	99.915194	179,847.35	118.030114	212,454.21	32,606.86	0.08
		Base	99.915194	179,847.35	118.030114	212,454.21	32,606.86	0.08
14314DAA1	CARLYLE FINANCE SUB LLC COMPANY GUAR 144A 09/29 3.5				3.500000	19 Sep 2029		
	280,000.000	Local	99.841443	279,556.04	99.036851	277,303.18	-2,252.86	0.10
		Base	99.841443	279,556.04	99.036851	277,303.18	-2,252.86	0.10
144141DD7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/43 4.1				4.100000	15 Mar 2043		
	160,000.000	Local	107.144488	171,431.18	112.859065	180,574.50	9,143.32	0.07
		Base	107.144488	171,431.18	112.859065	180,574.50	9,143.32	0.07
14916RAD6	COMMONSPIRIT HEALTH SECURED 11/42 4.35				4.350000	01 Nov 2042		
	440,000.000	Local	96.911750	426,411.70	107.186646	471,621.24	45,209.54	0.17

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		Base	96.911750	426,411.70	107.186646	471,621.24	45,209.54	0.17
151020AM6	CELGENE CORP SR UNSECURED 05/44 4.625				4.625000	15 May 2044		
	90,000.000	Local	98.836556	88,952.90	118.757107	106,881.40	17,928.50	0.04
		Base	98.836556	88,952.90	118.757107	106,881.40	17,928.50	0.04
151020AU8	CELGENE CORP SR UNSECURED 08/45 5				5.000000	15 Aug 2045		
	260,000.000	Local	107.784588	280,239.93	125.390864	326,016.25	45,776.32	0.12
		Base	107.784588	280,239.93	125.390864	326,016.25	45,776.32	0.12
151020AW4	CELGENE CORP SR UNSECURED 11/47 4.35				4.350000	15 Nov 2047		
	70,000.000	Local	89.027757	62,319.43	115.920727	81,144.51	18,825.08	0.03
		Base	89.027757	62,319.43	115.920727	81,144.51	18,825.08	0.03
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5				4.500000	01 Apr 2044		
	240,000.000	Local	103.798238	249,115.77	122.347167	293,633.20	44,517.43	0.11
		Base	103.798238	249,115.77	122.347167	293,633.20	44,517.43	0.11
15189XAT5	CENTERPOINT ENER HOUSTON GENL REF MOR 02/49 4.25				4.250000	01 Feb 2049		
	250,000.000	Local	100.016956	250,042.39	120.054848	300,137.12	50,094.73	0.11
		Base	100.016956	250,042.39	120.054848	300,137.12	50,094.73	0.11
161175BL7	CHARTER COMM OPT LLC/CAP SR SECURED 05/47 5.375				5.375000	01 May 2047		
	1,640,000.000	Local	103.701637	1,700,706.84	108.956724	1,786,890.27	86,183.43	0.66
		Base	103.701637	1,700,706.84	108.956724	1,786,890.27	86,183.43	0.66
161175BM5	CHARTER COMM OPT LLC/CAP SR SECURED 04/38 5.375				5.375000	01 Apr 2038		
	400,000.000	Local	104.574650	418,298.60	111.703301	446,813.20	28,514.60	0.16
		Base	104.574650	418,298.60	111.703301	446,813.20	28,514.60	0.16
161175BN3	CHARTER COMM OPT LLC/CAP SR SECURED 04/48 5.75				5.750000	01 Apr 2048		
	1,330,000.000	Local	102.393842	1,361,838.10	113.999326	1,516,191.04	154,352.94	0.56
		Base	102.393842	1,361,838.10	113.999326	1,516,191.04	154,352.94	0.56
167486SD2	CHICAGO IL CHI 01/44 FIXED 6.314				6.314000	01 Jan 2044		
	480,000.000	Local	105.256742	505,232.36	109.986000	527,932.80	22,700.44	0.19
		Base	105.256742	505,232.36	109.986000	527,932.80	22,700.44	0.19
171798AD3	CIMAREX ENERGY CO SR UNSECURED 05/27 3.9				3.900000	15 May 2027		
	40,000.000	Local	93.658275	37,463.31	101.816460	40,726.58	3,263.27	0.02

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		Base	93.658275	37,463.31	101.816460	40,726.58	3,263.27	0.01
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625				6.625000	15 Jun 2032		
	410,000.000	Local	120.598880	494,455.41	130.836758	536,430.71	41,975.30	0.20
		Base	120.598880	494,455.41	130.836758	536,430.71	41,975.30	0.20
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125				6.125000	25 Aug 2036		
	212,000.000	Local	93.525684	198,274.45	129.178587	273,858.60	75,584.15	0.10
		Base	93.525684	198,274.45	129.178587	273,858.60	75,584.15	0.10
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125000	15 Jul 2039		
	1,360,000.000	Local	154.188840	2,096,968.22	163.949282	2,229,710.24	132,742.02	0.82
		Base	154.188840	2,096,968.22	163.949282	2,229,710.24	132,742.02	0.82
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5				5.500000	13 Sep 2025		
	140,000.000	Local	104.098057	145,737.28	113.368151	158,715.41	12,978.13	0.06
		Base	104.098057	145,737.28	113.368151	158,715.41	12,978.13	0.06
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45				4.450000	29 Sep 2027		
	510,000.000	Local	102.139102	520,909.42	109.107518	556,448.34	35,538.92	0.21
		Base	102.139102	520,909.42	109.107518	556,448.34	35,538.92	0.20
172967KU4	CITIGROUP INC SUBORDINATED 07/28 4.125				4.125000	25 Jul 2028		
	340,000.000	Local	100.927221	343,152.55	107.320988	364,891.36	21,738.81	0.13
		Base	100.927221	343,152.55	107.320988	364,891.36	21,738.81	0.13
172967MD0	CITIGROUP INC SR UNSECURED 07/48 4.65				4.650000	23 Jul 2048		
	750,000.000	Local	100.312711	752,345.33	122.380952	917,857.14	165,511.81	0.34
		Base	100.312711	752,345.33	122.380952	917,857.14	165,511.81	0.34
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625				7.625000	01 Dec 2036		
	450,000.000	Local	117.853404	530,340.32	137.519015	618,835.57	88,495.25	0.23
		Base	117.853404	530,340.32	137.519015	618,835.57	88,495.25	0.23
17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623				5.623000	15 Nov 2043		
	390,000.000	Local	115.302487	449,679.70	137.715539	537,090.60	87,410.90	0.20
		Base	115.302487	449,679.70	137.715539	537,090.60	87,410.90	0.20
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858				4.858000	01 Jan 2114		
	30,000.000	Local	100.000000	30,000.00	130.489717	39,146.92	9,146.92	0.01

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		Base	100.000000	30,000.00	130.489717	39,146.92	9,146.92	0.01
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125				6.125000	18 Jan 2041		
		590,000.000 Local	118.476525	699,011.50	130.251000	768,480.90	69,469.40	0.28
		Base	118.476525	699,011.50	130.251000	768,480.90	69,469.40	0.28
195325DQ5	REPUBLIC OF COLOMBIA SR UNSECURED 05/49 5.2				5.200000	15 May 2049		
		940,000.000 Local	101.283137	952,061.49	120.750000	1,135,050.00	182,988.51	0.42
		Base	101.283137	952,061.49	120.750000	1,135,050.00	182,988.51	0.42
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05				7.050000	15 Mar 2033		
		110,000.000 Local	130.532718	143,585.99	143.994718	158,394.19	14,808.20	0.06
		Base	130.532718	143,585.99	143.994718	158,394.19	14,808.20	0.06
20030NAX9	COMCAST CORP COMPANY GUAR 05/38 6.4				6.400000	15 May 2038		
		389,000.000 Local	128.731427	500,765.25	141.616159	550,886.86	50,121.61	0.20
		Base	128.731427	500,765.25	141.616159	550,886.86	50,121.61	0.20
20030NBE0	COMCAST CORP COMPANY GUAR 07/42 4.65				4.650000	15 Jul 2042		
		250,000.000 Local	108.001968	270,004.92	119.333528	298,333.82	28,328.90	0.11
		Base	108.001968	270,004.92	119.333528	298,333.82	28,328.90	0.11
20030NCC3	COMCAST CORP COMPANY GUAR 11/47 3.969				3.969000	01 Nov 2047		
		300,000.000 Local	87.281800	261,845.40	109.821431	329,464.29	67,618.89	0.12
		Base	87.281800	261,845.40	109.821431	329,464.29	67,618.89	0.12
20030NCE9	COMCAST CORP COMPANY GUAR 11/49 3.999				3.999000	01 Nov 2049		
		603,000.000 Local	103.131705	621,884.18	111.061233	669,699.23	47,815.05	0.25
		Base	103.131705	621,884.18	111.061233	669,699.23	47,815.05	0.25
20030NCG4	COMCAST CORP COMPANY GUAR 11/52 4.049				4.049000	01 Nov 2052		
		686,000.000 Local	99.460459	682,298.75	111.530559	765,099.63	82,800.88	0.28
		Base	99.460459	682,298.75	111.530559	765,099.63	82,800.88	0.28
20030NCL3	COMCAST CORP COMPANY GUAR 10/38 4.6				4.600000	15 Oct 2038		
		1,680,000.000 Local	100.232119	1,683,899.60	119.460033	2,006,928.55	323,028.95	0.74
		Base	100.232119	1,683,899.60	119.460033	2,006,928.55	323,028.95	0.74
20030NCM1	COMCAST CORP COMPANY GUAR 10/48 4.7				4.700000	15 Oct 2048		
		550,000.000 Local	106.341585	584,878.72	122.444310	673,443.71	88,564.99	0.25

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		Base	106.341585	584,878.72	122.444310	673,443.71	88,564.99	0.25
20030NCN9	COMCAST CORP COMPANY GUAR 10/58 4.95				4.950000	15 Oct 2058		
	950,000.000	Local	101.451743	963,791.56	127.095642	1,207,408.60	243,617.04	0.45
		Base	101.451743	963,791.56	127.095642	1,207,408.60	243,617.04	0.44
20030NCU3	COMCAST CORP COMPANY GUAR 10/30 4.25				4.250000	15 Oct 2030		
	150,000.000	Local	100.669547	151,004.32	113.749305	170,623.96	19,619.64	0.06
		Base	100.669547	151,004.32	113.749305	170,623.96	19,619.64	0.06
202712BL8	COMMONWEALTH BANK AUST SUBORDINATED 144A 09/39 3.743				3.743000	12 Sep 2039		
	420,000.000	Local	100.000000	420,000.00	99.621309	418,409.50	-1,590.50	0.15
		Base	100.000000	420,000.00	99.621309	418,409.50	-1,590.50	0.15
202795JM3	COMMONWEALTH EDISON CO 1ST MORTGAGE 03/48 4				4.000000	01 Mar 2048		
	340,000.000	Local	101.722176	345,855.40	114.430131	389,062.45	43,207.05	0.14
		Base	101.722176	345,855.40	114.430131	389,062.45	43,207.05	0.14
20605PAJ0	CONCHO RESOURCES INC COMPANY GUAR 10/47 4.875				4.875000	01 Oct 2047		
	40,000.000	Local	101.215950	40,486.38	114.345182	45,738.07	5,251.69	0.02
		Base	101.215950	40,486.38	114.345182	45,738.07	5,251.69	0.02
20605PAL5	CONCHO RESOURCES INC COMPANY GUAR 08/48 4.85				4.850000	15 Aug 2048		
	100,000.000	Local	106.745120	106,745.12	114.584014	114,584.01	7,838.89	0.04
		Base	106.745120	106,745.12	114.584014	114,584.01	7,838.89	0.04
207597EG6	CONNECTICUT LIGHT + PWR 1ST REF MORT 04/44 4.3				4.300000	15 Apr 2044		
	40,000.000	Local	100.000000	40,000.00	119.407527	47,763.01	7,763.01	0.02
		Base	100.000000	40,000.00	119.407527	47,763.01	7,763.01	0.02
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95				6.950000	15 Apr 2029		
	160,000.000	Local	111.460869	178,337.39	136.312103	218,099.36	39,761.97	0.08
		Base	111.460869	178,337.39	136.312103	218,099.36	39,761.97	0.08
20825CAQ7	CONOCOPHILLIPS COMPANY GUAR 02/39 6.5				6.500000	01 Feb 2039		
	30,000.000	Local	130.424533	39,127.36	144.630972	43,389.29	4,261.93	0.02
		Base	130.424533	39,127.36	144.630972	43,389.29	4,261.93	0.02
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9				4.900000	01 Jun 2044		
	500,000.000	Local	101.211962	506,059.81	101.128407	505,642.04	-417.77	0.19

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		Base	101.211962	506,059.81	101.128407	505,642.04	-417.77	0.19
212015AS0	CONTINENTAL RESOURCES COMPANY GUAR 01/28 4.375				4.375000	15 Jan 2028		
	340,000.000	Local	100.000000	340,000.00	103.278081	351,145.48	11,145.48	0.13
		Base	100.000000	340,000.00	103.278081	351,145.48	11,145.48	0.13
21684AAD8	COOPERATIEVE RABOBANK UA COMPANY GUAR 08/45 5.25				5.250000	04 Aug 2045		
	730,000.000	Local	111.818434	816,274.57	125.477462	915,985.47	99,710.90	0.34
		Base	111.818434	816,274.57	125.477462	915,985.47	99,710.90	0.34
221602AC9	COSTA RICA GOVERNMENT SR UNSECURED 144A 04/44 7				7.000000	04 Apr 2044		
	200,000.000	Local	100.239095	200,478.19	99.126000	198,252.00	-2,226.19	0.07
		Base	100.239095	200,478.19	99.126000	198,252.00	-2,226.19	0.07
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR				8.125000	29 Dec 2049		
	690,000.000	Local	110.797184	764,500.57	117.625000	811,612.50	47,111.93	0.30
		Base	110.797184	764,500.57	117.625000	811,612.50	47,111.93	0.30
225401AL2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A VAR				6.375000	31 Dec 2099		
	1,200,000.000	Local	100.617716	1,207,412.59	103.500000	1,242,000.00	34,587.41	0.46
		Base	100.617716	1,207,412.59	103.500000	1,242,000.00	34,587.41	0.46
22541LAE3	CREDIT SUISSE USA INC COMPANY GUAR 07/32 7.125				7.125000	15 Jul 2032		
	120,000.000	Local	123.877817	148,653.38	144.239370	173,087.24	24,433.86	0.06
		Base	123.877817	148,653.38	144.239370	173,087.24	24,433.86	0.06
23338VAG1	DTE ELECTRIC CO GENL REF MOR 08/47 3.75				3.750000	15 Aug 2047		
	230,000.000	Local	99.948148	229,880.74	110.290248	253,667.57	23,786.83	0.09
		Base	99.948148	229,880.74	110.290248	253,667.57	23,786.83	0.09
23636AAS0	DANSKE BANK A/S SR UNSECURED 144A 01/22 5				5.000000	12 Jan 2022		
	470,000.000	Local	99.783585	468,982.85	105.134919	494,134.12	25,151.27	0.18
		Base	99.783585	468,982.85	105.134919	494,134.12	25,151.27	0.18
23636AAT8	DANSKE BANK A/S SR UNSECURED 144A 01/24 5.375				5.375000	12 Jan 2024		
	710,000.000	Local	101.302303	719,246.35	109.843110	779,886.08	60,639.73	0.29
		Base	101.302303	719,246.35	109.843110	779,886.08	60,639.73	0.29
23636AAU5	DANSKE BANK A/S 09/22 1				3.001000	20 Sep 2022		
	200,000.000	Local	100.000000	200,000.00	100.366461	200,732.92	732.92	0.07

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		Base	100.000000	200,000.00	100.366461	200,732.92	732.92	0.07
23636AAV3	DANSKE BANK A/S 12/25 1				3.244000	20 Dec 2025		
	200,000.000	Local	100.000000	200,000.00	100.803578	201,607.16	1,607.16	0.07
		Base	100.000000	200,000.00	100.803578	201,607.16	1,607.16	0.07
247131AF2	DELPHI FINANCIAL GROUP SR UNSECURED 01/20 7.875				7.875000	31 Jan 2020		
	80,000.000	Local	99.998263	79,998.61	101.738052	81,390.44	1,391.83	0.03
		Base	99.998263	79,998.61	101.738052	81,390.44	1,391.83	0.03
25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75				8.750000	15 Jun 2030		
	80,000.000	Local	134.235013	107,388.01	147.657331	118,125.86	10,737.85	0.04
		Base	134.235013	107,388.01	147.657331	118,125.86	10,737.85	0.04
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.600000	15 Jul 2041		
	590,000.000	Local	109.667780	647,039.90	121.375219	716,113.79	69,073.89	0.26
		Base	109.667780	647,039.90	121.375219	716,113.79	69,073.89	0.26
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75				4.750000	15 May 2042		
	90,000.000	Local	81.049833	72,944.85	109.832734	98,849.46	25,904.61	0.04
		Base	81.049833	72,944.85	109.832734	98,849.46	25,904.61	0.04
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.000000	15 Jun 2045		
	790,000.000	Local	107.848777	852,005.34	115.632503	913,496.77	61,491.43	0.34
		Base	107.848777	852,005.34	115.632503	913,496.77	61,491.43	0.34
25272KAR4	DELL INT LLC / EMC CORP SR SECURED 144A 07/46 8.35				8.350000	15 Jul 2046		
	140,000.000	Local	118.814900	166,340.86	131.894720	184,652.61	18,311.75	0.07
		Base	118.814900	166,340.86	131.894720	184,652.61	18,311.75	0.07
254687DY9	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 12/34 6.2				6.200000	15 Dec 2034		
	10,000.000	Local	126.333600	12,633.36	142.257713	14,225.77	1,592.41	0.01
		Base	126.333600	12,633.36	142.257713	14,225.77	1,592.41	0.01
254687EA0	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 12/35 6.4				6.400000	15 Dec 2035		
	54,000.000	Local	127.938000	69,086.52	144.069907	77,797.75	8,711.23	0.03
		Base	127.938000	69,086.52	144.069907	77,797.75	8,711.23	0.03
254687EG7	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 11/37 6.65				6.650000	15 Nov 2037		
	370,000.000	Local	133.324362	493,300.14	150.286407	556,059.71	62,759.57	0.21

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		Base	133.324362	493,300.14	150.286407	556,059.71	62,759.57	0.20
254687ES1	WALT DISNEY COMPANY/THE COMPANY GUAR 144A 10/43 5.4				5.400000	01 Oct 2043		
	280,000.000	Local	119.249546	333,898.73	138.153187	386,828.92	52,930.19	0.14
		Base	119.249546	333,898.73	138.153187	386,828.92	52,930.19	0.14
25470DBF5	DISCOVERY COMMUNICATIONS COMPANY GUAR 05/29 4.125				4.125000	15 May 2029		
	150,000.000	Local	99.835027	149,752.54	105.256773	157,885.16	8,132.62	0.06
		Base	99.835027	149,752.54	105.256773	157,885.16	8,132.62	0.06
25470DBG3	DISCOVERY COMMUNICATIONS COMPANY GUAR 05/49 5.3				5.300000	15 May 2049		
	70,000.000	Local	99.395043	69,576.53	110.505018	77,353.51	7,776.98	0.03
		Base	99.395043	69,576.53	110.505018	77,353.51	7,776.98	0.03
25746UAV1	DOMINION ENERGY INC SR UNSECURED 06/35 5.95				5.950000	15 Jun 2035		
	100,000.000	Local	113.342130	113,342.13	126.443647	126,443.65	13,101.52	0.05
		Base	113.342130	113,342.13	126.443647	126,443.65	13,101.52	0.05
25746UBM0	DOMINION ENERGY INC SR UNSECURED 08/41 4.9				4.900000	01 Aug 2041		
	290,000.000	Local	109.765228	318,319.16	117.974968	342,127.41	23,808.25	0.13
		Base	109.765228	318,319.16	117.974968	342,127.41	23,808.25	0.13
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2				4.200000	15 Mar 2042		
	150,000.000	Local	99.832747	149,749.12	112.370424	168,555.64	18,806.52	0.06
		Base	99.832747	149,749.12	112.370424	168,555.64	18,806.52	0.06
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1				6.100000	01 Jun 2037		
	540,000.000	Local	125.024463	675,132.10	136.634842	737,828.15	62,696.05	0.27
		Base	125.024463	675,132.10	136.634842	737,828.15	62,696.05	0.27
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4				4.000000	30 Sep 2042		
	10,000.000	Local	99.283400	9,928.34	111.896377	11,189.64	1,261.30	0.00
		Base	99.283400	9,928.34	111.896377	11,189.64	1,261.30	0.00
26442EAG5	DUKE ENERGY OHIO INC 1ST MORTGAGE 02/49 4.3				4.300000	01 Feb 2049		
	570,000.000	Local	107.959933	615,371.62	118.532092	675,632.92	60,261.30	0.25
		Base	107.959933	615,371.62	118.532092	675,632.92	60,261.30	0.25
26442RAB7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/44 4.375				4.375000	30 Mar 2044		
	190,000.000	Local	100.316189	190,600.76	117.994383	224,189.33	33,588.57	0.08

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		Base	100.316189	190,600.76	117.994383	224,189.33	33,588.57	0.08
26443TAB2	DUKE ENERGY INDIANA LLC 1ST MORTGAGE 10/49 3.25				3.250000	01 Oct 2049		
		220,000.000 Local	97.763477	215,079.65	99.722251	219,388.95	4,309.30	0.08
		Base	97.763477	215,079.65	99.722251	219,388.95	4,309.30	0.08
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15				4.150000	02 Nov 2042		
		230,000.000 Local	100.535530	231,231.72	110.744816	254,713.08	23,481.36	0.09
		Base	100.535530	231,231.72	110.744816	254,713.08	23,481.36	0.09
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875000	28 May 2045		
		498,000.000 Local	100.375932	499,872.14	116.626000	580,797.48	80,925.34	0.21
		Base	100.375932	499,872.14	116.626000	580,797.48	80,925.34	0.21
279158AL3	ECOPETROL SA SR UNSECURED 06/26 5.375				5.375000	26 Jun 2026		
		840,000.000 Local	100.903088	847,585.94	112.400000	944,160.00	96,574.06	0.35
		Base	100.903088	847,585.94	112.400000	944,160.00	96,574.06	0.35
27927WAL6	REPUBLIC OF ECUADOR SR UNSECURED 144A 01/29 10.75				10.750000	31 Jan 2029		
		340,000.000 Local	104.463906	355,177.28	108.001000	367,203.40	12,026.12	0.14
		Base	104.463906	355,177.28	108.001000	367,203.40	12,026.12	0.13
283875BZ4	REPUBLIC OF EL SALVADOR SR UNSECURED 144A 01/50 7.1246				7.124600	20 Jan 2050		
		300,000.000 Local	100.000000	300,000.00	101.750000	305,250.00	5,250.00	0.11
		Base	100.000000	300,000.00	101.750000	305,250.00	5,250.00	0.11
29135LAB6	ABU DHABI GOVT INT L SR UNSECURED 144A 10/47 4.125				4.125000	11 Oct 2047		
		470,000.000 Local	102.160140	480,152.66	116.996000	549,881.20	69,728.54	0.20
		Base	102.160140	480,152.66	116.996000	549,881.20	69,728.54	0.20
29135LAF7	ABU DHABI GOVT INT L SR UNSECURED 144A 09/49 3.125				3.125000	30 Sep 2049		
		740,000.000 Local	97.690869	722,912.43	96.875000	716,875.00	-6,037.43	0.26
		Base	97.690869	722,912.43	96.875000	716,875.00	-6,037.43	0.26
29273RAF6	ENERGY TRANSFER OPERATNG COMPANY GUAR 10/36 6.625				6.625000	15 Oct 2036		
		120,000.000 Local	111.631075	133,957.29	121.089024	145,306.83	11,349.54	0.05
		Base	111.631075	133,957.29	121.089024	145,306.83	11,349.54	0.05
29273RAJ8	ENERGY TRANSFER OPERATNG COMPANY GUAR 07/38 7.5				7.500000	01 Jul 2038		
		30,000.000 Local	112.627767	33,788.33	128.391725	38,517.52	4,729.19	0.01

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		Base	112.627767	33,788.33	128.391725	38,517.52	4,729.19	0.01
29273RBE8	ENERGY TRANSFER OPERATNG COMPANY GUAR 03/35 4.9				4.900000	15 Mar 2035		
	120,000.000	Local	93.428800	112,114.56	103.295115	123,954.14	11,839.58	0.05
		Base	93.428800	112,114.56	103.295115	123,954.14	11,839.58	0.05
29278NAD5	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/38 5.8				5.800000	15 Jun 2038		
	210,000.000	Local	103.094005	216,497.41	114.440080	240,324.17	23,826.76	0.09
		Base	103.094005	216,497.41	114.440080	240,324.17	23,826.76	0.09
29278NAE3	ENERGY TRANSFER OPERATNG COMPANY GUAR 06/48 6				6.000000	15 Jun 2048		
	400,000.000	Local	98.917910	395,671.64	118.144541	472,578.16	76,906.52	0.17
		Base	98.917910	395,671.64	118.144541	472,578.16	76,906.52	0.17
29279FAA7	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/49 6.25				6.250000	15 Apr 2049		
	360,000.000	Local	116.161617	418,181.82	121.442990	437,194.76	19,012.94	0.16
		Base	116.161617	418,181.82	121.442990	437,194.76	19,012.94	0.16
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125				6.125000	15 Oct 2039		
	290,000.000	Local	101.290072	293,741.21	129.860772	376,596.24	82,855.03	0.14
		Base	101.290072	293,741.21	129.860772	376,596.24	82,855.03	0.14
29379VAM5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/38 7.55				7.550000	15 Apr 2038		
	18,000.000	Local	139.284500	25,071.21	147.443243	26,539.78	1,468.57	0.01
		Base	139.284500	25,071.21	147.443243	26,539.78	1,468.57	0.01
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95				5.950000	01 Feb 2041		
	40,000.000	Local	99.375575	39,750.23	127.912730	51,165.09	11,414.86	0.02
		Base	99.375575	39,750.23	127.912730	51,165.09	11,414.86	0.02
29379VBJ1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/46 4.9				4.900000	15 May 2046		
	210,000.000	Local	101.473052	213,093.41	117.521641	246,795.45	33,702.04	0.09
		Base	101.473052	213,093.41	117.521641	246,795.45	33,702.04	0.09
29379VBQ5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/48 4.25				4.250000	15 Feb 2048		
	570,000.000	Local	100.984261	575,610.29	108.071395	616,006.95	40,396.66	0.23
		Base	100.984261	575,610.29	108.071395	616,006.95	40,396.66	0.23
29379VBR3	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/78 VAR				5.375000	15 Feb 2078		
	140,000.000	Local	82.543821	115,561.35	96.502865	135,104.01	19,542.66	0.05

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		Base	82.543821	115,561.35	96.502865	135,104.01	19,542.66	0.05
29379VBU6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/49 4.8				4.800000	01 Feb 2049		
	940,000.000	Local	104.395619	981,318.82	116.437099	1,094,508.73	113,189.91	0.40
		Base	104.395619	981,318.82	116.437099	1,094,508.73	113,189.91	0.40
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625				5.625000	15 Jun 2035		
	680,000.000	Local	106.567229	724,657.16	125.008216	850,055.87	125,398.71	0.31
		Base	106.567229	724,657.16	125.008216	850,055.87	125,398.71	0.31
30161NAV3	EXELON CORP SR UNSECURED 04/46 4.45				4.450000	15 Apr 2046		
	260,000.000	Local	103.833227	269,966.39	113.070799	293,984.08	24,017.69	0.11
		Base	103.833227	269,966.39	113.070799	293,984.08	24,017.69	0.11
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114000	01 Mar 2046		
	140,000.000	Local	104.516521	146,323.13	118.377156	165,728.02	19,404.89	0.06
		Base	104.516521	146,323.13	118.377156	165,728.02	19,404.89	0.06
30231GAY8	EXXON MOBIL CORPORATION SR UNSECURED 08/39 2.995				2.995000	16 Aug 2039		
	200,000.000	Local	100.000000	200,000.00	100.016795	200,033.59	33.59	0.07
		Base	100.000000	200,000.00	100.016795	200,033.59	33.59	0.07
30231GAZ5	EXXON MOBIL CORPORATION SR UNSECURED 08/49 3.095				3.095000	16 Aug 2049		
	140,000.000	Local	100.000000	140,000.00	100.396058	140,554.48	554.48	0.05
		Base	100.000000	140,000.00	100.396058	140,554.48	554.48	0.05
315786AC7	FIDELITY + GUARANTY LIFE SR UNSECURED 144A 05/25 5.5				5.500000	01 May 2025		
	400,000.000	Local	99.413635	397,654.54	107.250000	429,000.00	31,345.46	0.16
		Base	99.413635	397,654.54	107.250000	429,000.00	31,345.46	0.16
335934AF2	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 02/21 7				7.000000	15 Feb 2021		
	123,000.000	Local	99.860024	122,827.83	100.812500	123,999.38	1,171.55	0.05
		Base	99.860024	122,827.83	100.812500	123,999.38	1,171.55	0.05
335934AH8	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 05/22 7.25				7.250000	15 May 2022		
	620,000.000	Local	97.950673	607,294.17	99.043000	614,066.60	6,772.43	0.23
		Base	97.950673	607,294.17	99.043000	614,066.60	6,772.43	0.23
335934AR6	FIRST QUANTUM MINERALS L COMPANY GUAR 144A 03/26 6.875				6.875000	01 Mar 2026		
	220,000.000	Local	94.040786	206,889.73	95.250000	209,550.00	2,660.27	0.08

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		Base	94.040786	206,889.73	95.250000	209,550.00	2,660.27	0.08
337358BD6	WELLS FARGO + COMPANY SUBORDINATED 10/35 6.55				6.550000	15 Oct 2035		
	750,000.000	Local	125.924056	944,430.42	129.216338	969,122.54	24,692.12	0.36
		Base	125.924056	944,430.42	129.216338	969,122.54	24,692.12	0.36
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375000	15 Nov 2031		
	2,062,000.000	Local	127.743171	2,634,064.19	141.490540	2,917,534.93	283,470.74	1.08
		Base	127.743171	2,634,064.19	141.490540	2,917,534.93	283,470.74	1.07
337932AJ6	FIRSTENERGY CORP SR UNSECURED 07/47 4.85				4.850000	15 Jul 2047		
	500,000.000	Local	105.778194	528,890.97	119.560926	597,804.63	68,913.66	0.22
		Base	105.778194	528,890.97	119.560926	597,804.63	68,913.66	0.22
341081FX0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 10/49 3.15				3.150000	01 Oct 2049		
	250,000.000	Local	99.363628	248,409.07	101.752853	254,382.13	5,973.06	0.09
		Base	99.363628	248,409.07	101.752853	254,382.13	5,973.06	0.09
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45				7.450000	16 Jul 2031		
	270,000.000	Local	122.543311	330,866.94	114.854566	310,107.33	-20,759.61	0.11
		Base	122.543311	330,866.94	114.854566	310,107.33	-20,759.61	0.11
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75				4.750000	15 Jan 2043		
	60,000.000	Local	97.674850	58,604.91	86.895168	52,137.10	-6,467.81	0.02
		Base	97.674850	58,604.91	86.895168	52,137.10	-6,467.81	0.02
345397ZR7	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/29 5.113				5.113000	03 May 2029		
	310,000.000	Local	100.000000	310,000.00	100.539086	311,671.17	1,671.17	0.11
		Base	100.000000	310,000.00	100.539086	311,671.17	1,671.17	0.11
35137LAD7	FOX CORP SR UNSECURED 144A 01/39 5.476				5.476000	25 Jan 2039		
	1,070,000.000	Local	104.332331	1,116,355.94	122.567619	1,311,473.52	195,117.58	0.48
		Base	104.332331	1,116,355.94	122.567619	1,311,473.52	195,117.58	0.48
35137LAE5	FOX CORP SR UNSECURED 144A 01/49 5.576				5.576000	25 Jan 2049		
	510,000.000	Local	110.336051	562,713.86	126.544535	645,377.13	82,663.27	0.24
		Base	110.336051	562,713.86	126.544535	645,377.13	82,663.27	0.24
35671DBC8	FREEMPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.450000	15 Mar 2043		
	40,000.000	Local	85.592100	34,236.84	90.100000	36,040.00	1,803.16	0.01

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		Base	85.592100	34,236.84	90.100000	36,040.00	1,803.16	0.01
36164QNA2	GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418				4.418000	15 Nov 2035		
		457,000.000 Local	103.941632	475,013.26	104.651871	478,259.05	3,245.79	0.18
		Base	103.941632	475,013.26	104.651871	478,259.05	3,245.79	0.18
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15				6.150000	07 Aug 2037		
		497,000.000 Local	115.900863	576,027.29	123.112104	611,867.16	35,839.87	0.23
		Base	115.900863	576,027.29	123.112104	611,867.16	35,839.87	0.22
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875				5.875000	14 Jan 2038		
		840,000.000 Local	121.961077	1,024,473.05	120.238279	1,010,001.54	-14,471.51	0.37
		Base	121.961077	1,024,473.05	120.238279	1,010,001.54	-14,471.51	0.37
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875000	10 Jan 2039		
		3,691,000.000 Local	132.417269	4,887,521.39	132.293840	4,882,965.63	-4,555.76	1.80
		Base	132.417269	4,887,521.39	132.293840	4,882,965.63	-4,555.76	1.79
36962GXZ2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75				6.750000	15 Mar 2032		
		150,000.000 Local	106.430880	159,646.32	125.751796	188,627.69	28,981.37	0.07
		Base	106.430880	159,646.32	125.751796	188,627.69	28,981.37	0.07
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6				6.600000	01 Apr 2036		
		350,000.000 Local	112.836071	394,926.25	114.573601	401,007.60	6,081.35	0.15
		Base	112.836071	394,926.25	114.573601	401,007.60	6,081.35	0.15
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75				6.750000	01 Apr 2046		
		490,000.000 Local	118.473145	580,518.41	114.391700	560,519.33	-19,999.08	0.21
		Base	118.473145	580,518.41	114.391700	560,519.33	-19,999.08	0.21
37045VAT7	GENERAL MOTORS CO SR UNSECURED 04/49 5.95				5.950000	01 Apr 2049		
		140,000.000 Local	96.737836	135,432.97	107.140482	149,996.67	14,563.70	0.06
		Base	96.737836	135,432.97	107.140482	149,996.67	14,563.70	0.06
374422AH6	REPUBLIC OF GHANA SR UNSECURED 144A 06/49 8.627				8.627000	16 Jun 2049		
		630,000.000 Local	97.937878	617,008.63	99.700000	628,110.00	11,101.37	0.23
Original Face:		630,000.000 Base	97.937878	617,008.63	99.700000	628,110.00	11,101.37	0.23
37443GAA9	REPUBLIC OF GHANA SR UNSECURED 144A 03/27 7.875				7.875000	26 Mar 2027		
		200,000.000 Local	99.972375	199,944.75	102.538400	205,076.80	5,132.05	0.08

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		Base	99.972375	199,944.75	102.538400	205,076.80	5,132.05	0.08
37443GAC5	REPUBLIC OF GHANA SR UNSECURED 144A 03/51 8.95				8.950000	26 Mar 2051		
		400,000.000	100.043373	400,173.49	100.123400	400,493.60	320.11	0.15
Original Face:		200,000.000	100.043373	400,173.49	100.123400	400,493.60	320.11	0.15
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65				5.650000	01 Dec 2041		
		130,000.000	106.437115	138,368.25	131.494013	170,942.22	32,573.97	0.06
			Base	138,368.25	131.494013	170,942.22	32,573.97	0.06
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8				4.800000	01 Apr 2044		
		100,000.000	99.821810	99,821.81	119.596137	119,596.14	19,774.33	0.04
			Base	99,821.81	119.596137	119,596.14	19,774.33	0.04
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5				4.500000	01 Feb 2045		
		330,000.000	105.842858	349,281.43	115.724115	381,889.58	32,608.15	0.14
			Base	349,281.43	115.724115	381,889.58	32,608.15	0.14
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4				4.000000	01 Sep 2036		
		410,000.000	102.492373	420,218.73	111.849276	458,582.03	38,363.30	0.17
			Base	420,218.73	111.849276	458,582.03	38,363.30	0.17
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4				4.000000	27 Mar 2027		
		80,000.000	95.874575	76,699.66	102.787877	82,230.30	5,530.64	0.03
			Base	76,699.66	102.787877	82,230.30	5,530.64	0.03
378272AQ1	GLENCORE FUNDING LLC COMPANY GUAR 144A 10/27 3.875				3.875000	27 Oct 2027		
		210,000.000	99.512814	208,976.91	101.810000	213,801.00	4,824.09	0.08
			Base	208,976.91	101.810000	213,801.00	4,824.09	0.08
37940XAB8	GLOBAL PAYMENTS INC SR UNSECURED 08/29 3.2				3.200000	15 Aug 2029		
		0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base	0.01	0.000000	0.00	-0.01	0.00
37960JAA6	GLOBAL AIR LEASE CO LTD SR UNSECURED 144A 09/24 6.5				6.500000	15 Sep 2024		
		830,000.000	100.000000	830,000.00	101.250000	840,375.00	10,375.00	0.31
			Base	830,000.00	101.250000	840,375.00	10,375.00	0.31
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8				4.800000	08 Jul 2044		
		250,000.000	99.551012	248,877.53	119.742538	299,356.35	50,478.82	0.11

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		Base	99.551012	248,877.53	119.742538	299,356.35	50,478.82	0.11
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.750000	01 Oct 2037		
	1,170,000.000	Local	112.145101	1,312,097.68	134.988407	1,579,364.36	267,266.68	0.58
		Base	112.145101	1,312,097.68	134.988407	1,579,364.36	267,266.68	0.58
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25				6.250000	01 Feb 2041		
	370,000.000	Local	99.399989	367,779.96	138.073308	510,871.24	143,091.28	0.19
		Base	99.399989	367,779.96	138.073308	510,871.24	143,091.28	0.19
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75				4.750000	21 Oct 2045		
	740,000.000	Local	108.151735	800,322.84	119.985068	887,889.50	87,566.66	0.33
		Base	108.151735	800,322.84	119.985068	887,889.50	87,566.66	0.33
38141GWZ3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/29 VAR				4.223000	01 May 2029		
	90,000.000	Local	97.011233	87,310.11	109.159002	98,243.10	10,932.99	0.04
		Base	97.011233	87,310.11	109.159002	98,243.10	10,932.99	0.04
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR				4.000000	29 Dec 2049		
	290,000.000	Local	70.814683	205,362.58	84.410000	244,789.00	39,426.42	0.09
		Base	70.814683	205,362.58	84.410000	244,789.00	39,426.42	0.09
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.150000	22 May 2045		
	1,490,000.000	Local	107.703116	1,604,776.43	118.680084	1,768,333.25	163,556.82	0.65
		Base	107.703116	1,604,776.43	118.680084	1,768,333.25	163,556.82	0.65
38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTTRN 10/42 FIXED 5.184				5.184000	01 Oct 2042		
	60,000.000	Local	100.000000	60,000.00	133.935000	80,361.00	20,361.00	0.03
		Base	100.000000	60,000.00	133.935000	80,361.00	20,361.00	0.03
404119BV0	HCA INC SR SECURED 06/47 5.5				5.500000	15 Jun 2047		
	260,000.000	Local	101.283650	263,337.49	112.428309	292,313.60	28,976.11	0.11
		Base	101.283650	263,337.49	112.428309	292,313.60	28,976.11	0.11
404119BY4	HCA INC SR SECURED 06/39 5.125				5.125000	15 Jun 2039		
	170,000.000	Local	99.094041	168,459.87	109.068000	185,415.60	16,955.73	0.07
		Base	99.094041	168,459.87	109.068000	185,415.60	16,955.73	0.07
404119BZ1	HCA INC SR SECURED 06/49 5.25				5.250000	15 Jun 2049		
	1,170,000.000	Local	101.511666	1,187,686.49	109.084321	1,276,286.56	88,600.07	0.47

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		Base	101.511666	1,187,686.49	109.084321	1,276,286.56	88,600.07	0.47
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5				6.500000	15 Sep 2037		
	600,000.000	Local	127.530503	765,183.02	134.341666	806,050.00	40,866.98	0.30
		Base	127.530503	765,183.02	134.341666	806,050.00	40,866.98	0.30
404280BP3	HSBC HOLDINGS PLC JR SUBORDINA 12/99 VAR				6.500000	31 Dec 2099		
	310,000.000	Local	99.472035	308,363.31	104.595000	324,244.50	15,881.19	0.12
		Base	99.472035	308,363.31	104.595000	324,244.50	15,881.19	0.12
404280BT5	HSBC HOLDINGS PLC SR UNSECURED 06/29 VAR				4.583000	19 Jun 2029		
	320,000.000	Local	100.000000	320,000.00	110.757273	354,423.27	34,423.27	0.13
		Base	100.000000	320,000.00	110.757273	354,423.27	34,423.27	0.13
404280CC1	HSBC HOLDINGS PLC SR UNSECURED 05/30 VAR				3.973000	22 May 2030		
	1,170,000.000	Local	100.903143	1,180,566.77	106.769173	1,249,199.32	68,632.55	0.46
		Base	100.903143	1,180,566.77	106.769173	1,249,199.32	68,632.55	0.46
406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75				4.750000	01 Aug 2043		
	320,000.000	Local	99.548019	318,553.66	107.888774	345,244.08	26,690.42	0.13
		Base	99.548019	318,553.66	107.888774	345,244.08	26,690.42	0.13
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85				4.850000	15 Nov 2035		
	240,000.000	Local	106.263083	255,031.40	110.424919	265,019.81	9,988.41	0.10
		Base	106.263083	255,031.40	110.424919	265,019.81	9,988.41	0.10
406216BK6	HALLIBURTON CO SR UNSECURED 11/45 5				5.000000	15 Nov 2045		
	50,000.000	Local	107.011840	53,505.92	111.669621	55,834.81	2,328.89	0.02
		Base	107.011840	53,505.92	111.669621	55,834.81	2,328.89	0.02
413875AS4	L3HARRIS TECH INC SR UNSECURED 04/35 4.854				4.854000	27 Apr 2035		
	610,000.000	Local	106.148154	647,503.74	118.386627	722,158.42	74,654.68	0.27
		Base	106.148154	647,503.74	118.386627	722,158.42	74,654.68	0.26
413875AT2	L3HARRIS TECH INC SR UNSECURED 04/45 5.054				5.054000	27 Apr 2045		
	260,000.000	Local	107.679973	279,967.93	125.470125	326,222.33	46,254.40	0.12
		Base	107.679973	279,967.93	125.470125	326,222.33	46,254.40	0.12
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125				7.125000	01 Aug 2039		
	30,000.000	Local	122.940233	36,882.07	126.389479	37,916.84	1,034.77	0.01

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WESTERN ASSET MANAGEMENT COMPANY  
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		Base	122.940233	36,882.07	126.389479	37,916.84	1,034.77	0.01
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4				4.400000	15 Mar 2045		
	120,000.000	Local	101.473900	121,768.68	121.504170	145,805.00	24,036.32	0.05
		Base	101.473900	121,768.68	121.504170	145,805.00	24,036.32	0.05
437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25				4.250000	01 Apr 2046		
	200,000.000	Local	109.190805	218,381.61	119.759586	239,519.17	21,137.56	0.09
		Base	109.190805	218,381.61	119.759586	239,519.17	21,137.56	0.09
437076BX9	HOME DEPOT INC SR UNSECURED 12/48 4.5				4.500000	06 Dec 2048		
	340,000.000	Local	100.904100	343,073.94	124.897725	424,652.27	81,578.33	0.16
		Base	100.904100	343,073.94	124.897725	424,652.27	81,578.33	0.16
443628AF9	HUBBAY MINERALS INC COMPANY GUAR 144A 01/23 7.25				7.250000	15 Jan 2023		
	60,000.000	Local	100.262567	60,157.54	103.250000	61,950.00	1,792.46	0.02
		Base	100.262567	60,157.54	103.250000	61,950.00	1,792.46	0.02
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625				4.625000	01 Dec 2042		
	150,000.000	Local	101.184800	151,777.20	111.285838	166,928.76	15,151.56	0.06
		Base	101.184800	151,777.20	111.285838	166,928.76	15,151.56	0.06
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.950000	01 Oct 2044		
	890,000.000	Local	110.213789	980,902.72	116.011848	1,032,505.45	51,602.73	0.38
		Base	110.213789	980,902.72	116.011848	1,032,505.45	51,602.73	0.38
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8				4.800000	15 Mar 2047		
	620,000.000	Local	106.711410	661,610.74	115.078634	713,487.53	51,876.79	0.26
		Base	106.711410	661,610.74	115.078634	713,487.53	51,876.79	0.26
444859BL5	HUMANA INC SR UNSECURED 08/49 3.95				3.950000	15 Aug 2049		
	290,000.000	Local	99.634824	288,940.99	100.230772	290,669.24	1,728.25	0.11
		Base	99.634824	288,940.99	100.230772	290,669.24	1,728.25	0.11
446413AL0	HUNTINGTON INGALLS INDUS COMPANY GUAR 12/27 3.483				3.483000	01 Dec 2027		
	250,000.000	Local	100.000000	250,000.00	103.860000	259,650.00	9,650.00	0.10
		Base	100.000000	250,000.00	103.860000	259,650.00	9,650.00	0.10
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR				3.770000	21 Dec 2065		
	240,000.000	Local	78.590900	188,618.16	68.446000	164,270.40	-24,347.76	0.06

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		Base	78.590900	188,618.16	68.446000	164,270.40	-24,347.76	0.06
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR				4.020000	21 Dec 2065		
		110,000.000 Local	97.732673	107,505.94	69.710000	76,681.00	-30,824.94	0.03
		Base	97.732673	107,505.94	69.710000	76,681.00	-30,824.94	0.03
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1				5.100000	01 Jun 2033		
		330,000.000 Local	96.892661	319,745.78	108.314000	357,436.20	37,690.42	0.13
		Base	96.892661	319,745.78	108.314000	357,436.20	37,690.42	0.13
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63				6.630000	01 Feb 2035		
		305,000.000 Local	102.616016	312,978.85	117.861000	359,476.05	46,497.20	0.13
		Base	102.616016	312,978.85	117.861000	359,476.05	46,497.20	0.13
452152GS4	ILLINOIS ST ILS 07/35 FIXED 7.35				7.350000	01 Jul 2035		
		50,000.000 Local	116.852600	58,426.30	121.908000	60,954.00	2,527.70	0.02
		Base	116.852600	58,426.30	121.908000	60,954.00	2,527.70	0.02
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65				5.650000	01 Dec 2038		
		110,000.000 Local	103.427791	113,770.57	109.311000	120,242.10	6,471.53	0.04
		Base	103.427791	113,770.57	109.311000	120,242.10	6,471.53	0.04
455780CE4	REPUBLIC OF INDONESIA SR UNSECURED 01/48 4.35				4.350000	11 Jan 2048		
		440,000.000 Local	99.411070	437,408.71	110.257268	485,131.98	47,723.27	0.18
		Base	99.411070	437,408.71	110.257268	485,131.98	47,723.27	0.18
45685EAJ5	VOYA FINANCIAL INC COMPANY GUAR 07/43 5.7				5.700000	15 Jul 2043		
		70,000.000 Local	110.303314	77,212.32	128.021059	89,614.74	12,402.42	0.03
		Base	110.303314	77,212.32	128.021059	89,614.74	12,402.42	0.03
458140BG4	INTEL CORP SR UNSECURED 12/47 3.734				3.734000	08 Dec 2047		
		174,000.000 Local	100.477483	174,830.82	111.518696	194,042.53	19,211.71	0.07
		Base	100.477483	174,830.82	111.518696	194,042.53	19,211.71	0.07
45866FAH7	INTERCONTINENTALEXCHANGE SR UNSECURED 09/48 4.25				4.250000	21 Sep 2048		
		170,000.000 Local	99.343888	168,884.61	119.518940	203,182.20	34,297.59	0.07
		Base	99.343888	168,884.61	119.518940	203,182.20	34,297.59	0.07
459200KA8	IBM CORP SR UNSECURED 05/29 3.5				3.500000	15 May 2029		
		320,000.000 Local	99.756984	319,222.35	107.322467	343,431.89	24,209.54	0.13

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		Base	99.756984	319,222.35	107.322467	343,431.89	24,209.54	0.13
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625				8.625000	15 Jan 2022		
	210,000.000	Local	109.768505	230,513.86	113.500900	238,351.89	7,838.03	0.09
		Base	109.768505	230,513.86	113.500900	238,351.89	7,838.03	0.09
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017				5.017000	26 Jun 2024		
	200,000.000	Local	100.525190	201,050.38	102.904043	205,808.09	4,757.71	0.08
		Base	100.525190	201,050.38	102.904043	205,808.09	4,757.71	0.08
46115HBB2	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875				3.875000	14 Jul 2027		
	290,000.000	Local	96.679007	280,369.12	99.923599	289,778.44	9,409.32	0.11
		Base	96.679007	280,369.12	99.923599	289,778.44	9,409.32	0.11
46115HBE6	INTESA SANPAOLO SPA SR UNSECURED 144A 01/48 4.375				4.375000	12 Jan 2048		
	1,360,000.000	Local	88.959663	1,209,851.42	97.362263	1,324,126.78	114,275.36	0.49
		Base	88.959663	1,209,851.42	97.362263	1,324,126.78	114,275.36	0.49
46115HBN6	INTESA SANPAOLO SPA SR UNSECURED 144A 09/49 4.7				4.700000	23 Sep 2049		
	200,000.000	Local	99.331225	198,662.45	101.235790	202,471.58	3,809.13	0.07
		Base	99.331225	198,662.45	101.235790	202,471.58	3,809.13	0.07
46513YJJ8	STATE OF ISRAEL SR UNSECURED 01/48 4.125				4.125000	17 Jan 2048		
	340,000.000	Local	99.124859	337,024.52	117.338000	398,949.20	61,924.68	0.15
		Base	99.124859	337,024.52	117.338000	398,949.20	61,924.68	0.15
46625HJM3	JPMORGAN CHASE + CO SUBORDINATED 08/43 5.625				5.625000	16 Aug 2043		
	260,000.000	Local	113.697438	295,613.34	132.444305	344,355.19	48,741.85	0.13
		Base	113.697438	295,613.34	132.444305	344,355.19	48,741.85	0.13
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.950000	01 Jun 2045		
	1,020,000.000	Local	103.092973	1,051,548.32	124.560303	1,270,515.09	218,966.77	0.47
		Base	103.092973	1,051,548.32	124.560303	1,270,515.09	218,966.77	0.47
46644YBD1	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 D				4.270940	15 Aug 2048		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
46647PAA4	JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR				4.260000	22 Feb 2048		
	840,000.000	Local	106.454851	894,220.75	116.751452	980,712.20	86,491.45	0.36

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		Base	106.454851	894,220.75	116.751452	980,712.20	86,491.45	0.36
46647PAL0	JPMORGAN CHASE + CO SR UNSECURED 11/48 VAR				3.964000	15 Nov 2048		
	250,000.000	Local	98.164692	245,411.73	112.112913	280,282.28	34,870.55	0.10
		Base	98.164692	245,411.73	112.112913	280,282.28	34,870.55	0.10
46647PAN6	JPMORGAN CHASE + CO SR UNSECURED 01/49 VAR				3.897000	23 Jan 2049		
	200,000.000	Local	96.953275	193,906.55	111.267305	222,534.61	28,628.06	0.08
		Base	96.953275	193,906.55	111.267305	222,534.61	28,628.06	0.08
46647PAR7	JPMORGAN CHASE + CO SR UNSECURED 04/29 VAR				4.005000	23 Apr 2029		
	290,000.000	Local	100.000000	290,000.00	109.223527	316,748.23	26,748.23	0.12
		Base	100.000000	290,000.00	109.223527	316,748.23	26,748.23	0.12
46647PAV8	JPMORGAN CHASE + CO SR UNSECURED 07/29 VAR				4.203000	23 Jul 2029		
	140,000.000	Local	100.000000	140,000.00	110.829743	155,161.64	15,161.64	0.06
		Base	100.000000	140,000.00	110.829743	155,161.64	15,161.64	0.06
46647PAX4	JPMORGAN CHASE + CO SR UNSECURED 12/29 VAR				4.452000	05 Dec 2029		
	320,000.000	Local	100.000000	320,000.00	113.042170	361,734.94	41,734.94	0.13
		Base	100.000000	320,000.00	113.042170	361,734.94	41,734.94	0.13
46647PBE5	JPMORGAN CHASE + CO SR UNSECURED 10/30 VAR				2.739000	15 Oct 2030		
	370,000.000	Local	100.000000	370,000.00	99.297587	367,401.07	-2,598.93	0.14
		Base	100.000000	370,000.00	99.297587	367,401.07	-2,598.93	0.13
47770VAZ3	JOBSOHIO BEVERAGE SYS STWD LIQ JOBGEN 01/35 FIXED 4.532				4.532000	01 Jan 2035		
	190,000.000	Local	109.631500	208,299.85	120.492000	228,934.80	20,634.95	0.08
		Base	109.631500	208,299.85	120.492000	228,934.80	20,634.95	0.08
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95				5.950000	15 Aug 2037		
	20,000.000	Local	104.679150	20,935.83	141.971374	28,394.27	7,458.44	0.01
		Base	104.679150	20,935.83	141.971374	28,394.27	7,458.44	0.01
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5				4.500000	01 Sep 2040		
	20,000.000	Local	105.178200	21,035.64	123.632445	24,726.49	3,690.85	0.01
		Base	105.178200	21,035.64	123.632445	24,726.49	3,690.85	0.01
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7				3.700000	01 Mar 2046		
	70,000.000	Local	102.474057	71,731.84	112.853287	78,997.30	7,265.46	0.03

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		Base	102.474057	71,731.84	112.853287	78,997.30	7,265.46	0.03
478160CL6	JOHNSON + JOHNSON SR UNSECURED 01/38 3.4				3.400000	15 Jan 2038		
	210,000.000	Local	99.723043	209,418.39	107.966688	226,730.04	17,311.65	0.08
		Base	99.723043	209,418.39	107.966688	226,730.04	17,311.65	0.08
478160CM4	JOHNSON + JOHNSON SR UNSECURED 01/48 3.5				3.500000	15 Jan 2048		
	100,000.000	Local	99.636800	99,636.80	109.982389	109,982.39	10,345.59	0.04
		Base	99.636800	99,636.80	109.982389	109,982.39	10,345.59	0.04
48126BAA1	JPMORGAN CHASE + CO SR UNSECURED 01/42 5.4				5.400000	06 Jan 2042		
	330,000.000	Local	121.591539	401,252.08	132.407318	436,944.15	35,692.07	0.16
		Base	121.591539	401,252.08	132.407318	436,944.15	35,692.07	0.16
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5				5.500000	01 Feb 2043		
	570,000.000	Local	113.607754	647,564.20	121.092567	690,227.63	42,663.43	0.25
		Base	113.607754	647,564.20	121.092567	690,227.63	42,663.43	0.25
48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125				5.125000	01 Jun 2044		
	850,000.000	Local	105.282161	894,898.37	117.158257	995,845.18	100,946.81	0.37
		Base	105.282161	894,898.37	117.158257	995,845.18	100,946.81	0.37
48252AAA9	KKR GRP FIN CO VI LLC COMPANY GUAR 144A 07/29 3.75				3.750000	01 Jul 2029		
	110,000.000	Local	99.724836	109,697.32	105.387091	115,925.80	6,228.48	0.04
		Base	99.724836	109,697.32	105.387091	115,925.80	6,228.48	0.04
48305QAD5	KAISER FOUNDATION HOSPIT COMPANY GUAR 05/47 4.15				4.150000	01 May 2047		
	300,000.000	Local	102.637760	307,913.28	120.236341	360,709.02	52,795.74	0.13
		Base	102.637760	307,913.28	120.236341	360,709.02	52,795.74	0.13
491798AH7	REPUBLIC OF KENYA SR UNSECURED 144A 02/48 8.25				8.250000	28 Feb 2048		
	270,000.000	Local	100.000000	270,000.00	102.042400	275,514.48	5,514.48	0.10
		Base	100.000000	270,000.00	102.042400	275,514.48	5,514.48	0.10
491798AK0	REPUBLIC OF KENYA SR UNSECURED 144A 05/32 8				8.000000	22 May 2032		
	400,000.000	Local	100.000000	400,000.00	104.713200	418,852.80	18,852.80	0.15
		Base	100.000000	400,000.00	104.713200	418,852.80	18,852.80	0.15
49326EEJ8	KEYCORP SR UNSECURED 10/29 2.55				2.550000	01 Oct 2029		
	240,000.000	Local	99.920383	239,808.92	97.814772	234,755.45	-5,053.47	0.09

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		Base	99.920383	239,808.92	97.814772	234,755.45	-5,053.47	0.09
494550AQ9	KINDER MORGAN ENER PART COMPANY GUAR 08/33 7.3				7.300000	15 Aug 2033		
	100,000.000	Local	118.316940	118,316.94	133.629090	133,629.09	15,312.15	0.05
		Base	118.316940	118,316.94	133.629090	133,629.09	15,312.15	0.05
494550AW6	KINDER MORGAN ENER PART COMPANY GUAR 01/38 6.95				6.950000	15 Jan 2038		
	450,000.000	Local	119.738433	538,822.95	130.541660	587,437.47	48,614.52	0.22
		Base	119.738433	538,822.95	130.541660	587,437.47	48,614.52	0.22
494550BK1	KINDER MORGAN ENER PART COMPANY GUAR 09/41 5.625				5.625000	01 Sep 2041		
	230,000.000	Local	103.799483	238,738.81	113.880965	261,926.22	23,187.41	0.10
		Base	103.799483	238,738.81	113.880965	261,926.22	23,187.41	0.10
49456BAG6	KINDER MORGAN INC COMPANY GUAR 12/34 5.3				5.300000	01 Dec 2034		
	65,000.000	Local	114.600031	74,490.02	114.842741	74,647.78	157.76	0.03
		Base	114.600031	74,490.02	114.842741	74,647.78	157.76	0.03
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5				5.000000	04 Jun 2042		
	370,000.000	Local	104.522900	386,734.73	103.097775	381,461.77	-5,272.96	0.14
		Base	104.522900	386,734.73	103.097775	381,461.77	-5,272.96	0.14
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2				5.200000	15 Jul 2045		
	240,000.000	Local	103.007833	247,218.80	105.126626	252,303.90	5,085.10	0.09
		Base	103.007833	247,218.80	105.126626	252,303.90	5,085.10	0.09
501044DK4	KROGER CO SR UNSECURED 01/48 4.65				4.650000	15 Jan 2048		
	130,000.000	Local	99.300854	129,091.11	107.016787	139,121.82	10,030.71	0.05
		Base	99.300854	129,091.11	107.016787	139,121.82	10,030.71	0.05
517834AE7	LAS VEGAS SANDS CORP SR UNSECURED 08/26 3.5				3.500000	18 Aug 2026		
	1,030,000.000	Local	99.762084	1,027,549.47	101.586653	1,046,342.53	18,793.06	0.39
		Base	99.762084	1,027,549.47	101.586653	1,046,342.53	18,793.06	0.38
526057BZ6	LENNAR CORP COMPANY GUAR 04/24 4.5				4.500000	30 Apr 2024		
	290,000.000	Local	101.177838	293,415.73	105.350000	305,515.00	12,099.27	0.11
		Base	101.177838	293,415.73	105.350000	305,515.00	12,099.27	0.11
532457BR8	ELI LILLY + CO SR UNSECURED 05/47 3.95				3.950000	15 May 2047		
	110,000.000	Local	102.858364	113,144.20	115.303742	126,834.12	13,689.92	0.05

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		Base	102.858364	113,144.20	115.303742	126,834.12	13,689.92	0.05
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR				7.500000	30 Apr 2049		
		350,000.000	107.653680	376,787.88	107.210000	375,235.00	-1,552.88	0.14
		Base	107.653680	376,787.88	107.210000	375,235.00	-1,552.88	0.14
539439AQ2	LLOYDS BANKING GROUP PLC SR UNSECURED 11/28 VAR				3.574000	07 Nov 2028		
		570,000.000	98.754286	562,899.43	102.043906	581,650.26	18,750.83	0.21
		Base	98.754286	562,899.43	102.043906	581,650.26	18,750.83	0.21
539439AR0	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375				4.375000	22 Mar 2028		
		320,000.000	99.802009	319,366.43	108.750480	348,001.54	28,635.11	0.13
		Base	99.802009	319,366.43	108.750480	348,001.54	28,635.11	0.13
539439AU3	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR				7.500000	31 Dec 2099		
		570,000.000	100.000000	570,000.00	106.625000	607,762.50	37,762.50	0.22
		Base	100.000000	570,000.00	106.625000	607,762.50	37,762.50	0.22
53944YAJ2	LLOYDS BANKING GROUP PLC JR SUBORDINA 12/99 VAR				6.750000	31 Dec 2099		
		260,000.000	100.000000	260,000.00	103.625000	269,425.00	9,425.00	0.10
		Base	100.000000	260,000.00	103.625000	269,425.00	9,425.00	0.10
539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07				4.070000	15 Dec 2042		
		20,000.000	98.031500	19,606.30	115.416102	23,083.22	3,476.92	0.01
		Base	98.031500	19,606.30	115.416102	23,083.22	3,476.92	0.01
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.500000	15 May 2036		
		50,000.000	98.356920	49,178.46	120.087481	60,043.74	10,865.28	0.02
		Base	98.356920	49,178.46	120.087481	60,043.74	10,865.28	0.02
539830BN8	LOCKHEED MARTIN CORP SR UNSECURED 09/52 4.09				4.090000	15 Sep 2052		
		201,000.000	101.711483	204,440.08	117.612504	236,401.13	31,961.05	0.09
		Base	101.711483	204,440.08	117.612504	236,401.13	31,961.05	0.09
544495VY7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574				6.574000	01 Jul 2045		
		20,000.000	100.000000	20,000.00	159.551000	31,910.20	11,910.20	0.01
		Base	100.000000	20,000.00	159.551000	31,910.20	11,910.20	0.01
548661CX3	LOWE S COS INC SR UNSECURED 04/42 4.65				4.650000	15 Apr 2042		
		10,000.000	99.623200	9,962.32	112.820472	11,282.05	1,319.73	0.00

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		Base	99.623200	9,962.32	112.820472	11,282.05	1,319.73	0.00
549876AH3	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 04/23 4.563				4.563000	24 Apr 2023		
		230,000.000 Local	100.000000	230,000.00	105.435000	242,500.50	12,500.50	0.09
		Base	100.000000	230,000.00	105.435000	242,500.50	12,500.50	0.09
549876AL4	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 11/26 4.75				4.750000	02 Nov 2026		
		710,000.000 Local	101.695582	722,038.63	109.447200	777,075.12	55,036.49	0.29
		Base	101.695582	722,038.63	109.447200	777,075.12	55,036.49	0.29
552676AQ1	MDC HOLDINGS INC COMPANY GUAR 01/43 6				6.000000	15 Jan 2043		
		280,000.000 Local	97.474689	272,929.13	103.250000	289,100.00	16,170.87	0.11
		Base	97.474689	272,929.13	103.250000	289,100.00	16,170.87	0.11
55300RAB7	MGM CHINA HOLDINGS LTD SR UNSECURED 144A 05/26 5.875				5.875000	15 May 2026		
		340,000.000 Local	100.000000	340,000.00	104.750000	356,150.00	16,150.00	0.13
		Base	100.000000	340,000.00	104.750000	356,150.00	16,150.00	0.13
55336VAL4	MPLX LP SR UNSECURED 03/47 5.2				5.200000	01 Mar 2047		
		160,000.000 Local	101.948269	163,117.23	111.064720	177,703.55	14,586.32	0.07
		Base	101.948269	163,117.23	111.064720	177,703.55	14,586.32	0.07
55336VAM2	MPLX LP SR UNSECURED 04/38 4.5				4.500000	15 Apr 2038		
		820,000.000 Local	98.228288	805,471.96	103.656587	849,984.01	44,512.05	0.31
		Base	98.228288	805,471.96	103.656587	849,984.01	44,512.05	0.31
55336VAT7	MPLX LP SR UNSECURED 02/49 5.5				5.500000	15 Feb 2049		
		390,000.000 Local	105.963536	413,257.79	115.971644	452,289.41	39,031.62	0.17
		Base	105.963536	413,257.79	115.971644	452,289.41	39,031.62	0.17
55342UAH7	MPT OPER PARTNERSP/FINL COMPANY GUAR 10/27 5				5.000000	15 Oct 2027		
		290,000.000 Local	100.063241	290,183.40	104.750000	303,775.00	13,591.60	0.11
		Base	100.063241	290,183.40	104.750000	303,775.00	13,591.60	0.11
55342UAJ3	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/29 4.625				4.625000	01 Aug 2029		
		300,000.000 Local	99.507240	298,521.72	103.000000	309,000.00	10,478.28	0.11
		Base	99.507240	298,521.72	103.000000	309,000.00	10,478.28	0.11
559079AK4	MAGELLAN HEALTH SRVCS SR UNSECURED 09/24 4.9				4.900000	22 Sep 2024		
		1,380,000.000 Local	98.400631	1,357,928.71	99.875000	1,378,275.00	20,346.29	0.51

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		Base	98.400631	1,357,928.71	99.875000	1,378,275.00	20,346.29	0.51
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25				4.250000	15 Sep 2046		
		322,000.000 Local	99.860416	321,550.54	106.251079	342,128.47	20,577.93	0.13
		Base	99.860416	321,550.54	106.251079	342,128.47	20,577.93	0.13
571676AC9	MARS INC COMPANY GUAR 144A 04/34 3.6				3.600000	01 Apr 2034		
		80,000.000 Local	99.641475	79,713.18	110.545437	88,436.35	8,723.17	0.03
		Base	99.641475	79,713.18	110.545437	88,436.35	8,723.17	0.03
571676AD7	MARS INC COMPANY GUAR 144A 04/39 3.875				3.875000	01 Apr 2039		
		220,000.000 Local	100.390909	220,860.00	111.677195	245,689.83	24,829.83	0.09
		Base	100.390909	220,860.00	111.677195	245,689.83	24,829.83	0.09
571676AH8	MARS INC COMPANY GUAR 144A 04/59 4.2				4.200000	01 Apr 2059		
		310,000.000 Local	100.445081	311,379.75	115.355007	357,600.52	46,220.77	0.13
		Base	100.445081	311,379.75	115.355007	357,600.52	46,220.77	0.13
575718AA9	MASS INSTITUTE OF TECH UNSECURED 12/99 5.6				5.600000	31 Dec 2099		
		255,000.000 Local	135.897031	346,537.43	170.706574	435,301.76	88,764.33	0.16
		Base	135.897031	346,537.43	170.706574	435,301.76	88,764.33	0.16
575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9				4.900000	01 Apr 2077		
		350,000.000 Local	103.365749	361,780.12	125.313057	438,595.70	76,815.58	0.16
		Base	103.365749	361,780.12	125.313057	438,595.70	76,815.58	0.16
578454AC4	MAYO CLINIC UNSECURED 11/47 4				4.000000	15 Nov 2047		
		40,000.000 Local	100.000000	40,000.00	117.086477	46,834.59	6,834.59	0.02
		Base	100.000000	40,000.00	117.086477	46,834.59	6,834.59	0.02
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7				4.700000	09 Dec 2035		
		160,000.000 Local	103.702481	165,923.97	118.811597	190,098.56	24,174.59	0.07
		Base	103.702481	165,923.97	118.811597	190,098.56	24,174.59	0.07
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875				4.875000	09 Dec 2045		
		280,000.000 Local	107.874186	302,047.72	120.916156	338,565.24	36,517.52	0.12
		Base	107.874186	302,047.72	120.916156	338,565.24	36,517.52	0.12
58013MFC3	MCDONALD S CORP SR UNSECURED 03/47 4.45				4.450000	01 Mar 2047		
		190,000.000 Local	99.840458	189,696.87	114.822959	218,163.62	28,466.75	0.08

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		Base	99.840458	189,696.87	114.822959	218,163.62	28,466.75	0.08
58013MFH2	MCDONALD S CORP SR UNSECURED 09/48 4.45				4.450000	01 Sep 2048		
	1,230,000.000	Local	102.302037	1,258,315.06	115.596177	1,421,832.98	163,517.92	0.52
		Base	102.302037	1,258,315.06	115.596177	1,421,832.98	163,517.92	0.52
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625				4.625000	15 Mar 2045		
	19,000.000	Local	109.275737	20,762.39	128.374268	24,391.11	3,628.72	0.01
		Base	109.275737	20,762.39	128.374268	24,391.11	3,628.72	0.01
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.400000	15 Dec 2066		
	255,000.000	Local	86.396792	220,311.82	118.590500	302,405.78	82,093.96	0.11
		Base	86.396792	220,311.82	118.590500	302,405.78	82,093.96	0.11
594918BD5	MICROSOFT CORP SR UNSECURED 02/45 3.75				3.750000	12 Feb 2045		
	600,000.000	Local	96.632937	579,797.62	114.540784	687,244.70	107,447.08	0.25
		Base	96.632937	579,797.62	114.540784	687,244.70	107,447.08	0.25
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7				3.700000	08 Aug 2046		
	200,000.000	Local	103.840830	207,681.66	113.812440	227,624.88	19,943.22	0.08
		Base	103.840830	207,681.66	113.812440	227,624.88	19,943.22	0.08
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95				3.950000	08 Aug 2056		
	250,000.000	Local	95.810768	239,526.92	118.440081	296,100.20	56,573.28	0.11
		Base	95.810768	239,526.92	118.440081	296,100.20	56,573.28	0.11
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1				4.100000	06 Feb 2037		
	670,000.000	Local	105.274012	705,335.88	118.598836	794,612.20	89,276.32	0.29
		Base	105.274012	705,335.88	118.598836	794,612.20	89,276.32	0.29
595620AU9	MIDAMERICAN ENERGY CO 1ST MORTGAGE 07/49 4.25				4.250000	15 Jul 2049		
	340,000.000	Local	112.181232	381,416.19	120.428118	409,455.60	28,039.41	0.15
		Base	112.181232	381,416.19	120.428118	409,455.60	28,039.41	0.15
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125				6.125000	01 Apr 2036		
	875,000.000	Local	115.345309	1,009,271.45	138.507463	1,211,940.30	202,668.85	0.45
		Base	115.345309	1,009,271.45	138.507463	1,211,940.30	202,668.85	0.44
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4				5.400000	15 Dec 2043		
	230,000.000	Local	99.832743	229,615.31	134.066524	308,353.01	78,737.70	0.11

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		Base	99.832743	229,615.31	134.066524	308,353.01	78,737.70	0.11
6174468G7	MORGAN STANLEY SR UNSECURED 01/30 VAR				4.431000	23 Jan 2030		
	90,000.000	Local	101.304700	91,174.23	112.316244	101,084.62	9,910.39	0.04
		Base	101.304700	91,174.23	112.316244	101,084.62	9,910.39	0.04
617446HD4	MORGAN STANLEY SR UNSECURED 04/32 7.25				7.250000	01 Apr 2032		
	200,000.000	Local	106.550220	213,100.44	142.736901	285,473.80	72,373.36	0.11
		Base	106.550220	213,100.44	142.736901	285,473.80	72,373.36	0.10
61746BEG7	MORGAN STANLEY SR UNSECURED 01/47 4.375				4.375000	22 Jan 2047		
	200,000.000	Local	101.265840	202,531.68	117.374394	234,748.79	32,217.11	0.09
		Base	101.265840	202,531.68	117.374394	234,748.79	32,217.11	0.09
62912XAF1	NGPL PIPECO LLC SR UNSECURED 144A 08/27 4.875				4.875000	15 Aug 2027		
	50,000.000	Local	100.000000	50,000.00	107.190506	53,595.25	3,595.25	0.02
		Base	100.000000	50,000.00	107.190506	53,595.25	3,595.25	0.02
629377CK6	NRG ENERGY INC SR SECURED 144A 06/24 3.75				3.750000	15 Jun 2024		
	130,000.000	Local	99.972700	129,964.51	102.901019	133,771.32	3,806.81	0.05
		Base	99.972700	129,964.51	102.901019	133,771.32	3,806.81	0.05
629377CL4	NRG ENERGY INC SR SECURED 144A 06/29 4.45				4.450000	15 Jun 2029		
	160,000.000	Local	99.872613	159,796.18	104.186689	166,698.70	6,902.52	0.06
		Base	99.872613	159,796.18	104.186689	166,698.70	6,902.52	0.06
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375				9.375000	15 Aug 2039		
	20,000.000	Local	147.983400	29,596.68	172.805105	34,561.02	4,964.34	0.01
		Base	147.983400	29,596.68	172.805105	34,561.02	4,964.34	0.01
64952GAQ1	NEW YORK LIFE INSURANCE SUBORDINATED 144A 05/69 4.45				4.450000	15 May 2069		
	130,000.000	Local	99.439900	129,271.87	117.470621	152,711.81	23,439.94	0.06
		Base	99.439900	129,271.87	117.470621	152,711.81	23,439.94	0.06
65412JAH6	REPUBLIC OF NIGERIA SR UNSECURED 144A 02/38 7.696				7.696000	23 Feb 2038		
	340,000.000	Local	100.000000	340,000.00	101.694000	345,759.60	5,759.60	0.13
		Base	100.000000	340,000.00	101.694000	345,759.60	5,759.60	0.13
655044AG0	NOBLE ENERGY INC SR UNSECURED 11/43 5.25				5.250000	15 Nov 2043		
	250,000.000	Local	99.592672	248,981.68	111.380870	278,452.18	29,470.50	0.10

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		Base	99.592672	248,981.68	111.380870	278,452.18	29,470.50	0.10
655044AJ4	NOBLE ENERGY INC SR UNSECURED 11/44 5.05				5.050000	15 Nov 2044		
	400,000.000	Local	103.446698	413,786.79	109.085423	436,341.69	22,554.90	0.16
		Base	103.446698	413,786.79	109.085423	436,341.69	22,554.90	0.16
655044AN5	NOBLE ENERGY INC SR UNSECURED 08/47 4.95				4.950000	15 Aug 2047		
	20,000.000	Local	101.835600	20,367.12	109.146982	21,829.40	1,462.28	0.01
		Base	101.835600	20,367.12	109.146982	21,829.40	1,462.28	0.01
655844BY3	NORFOLK SOUTHERN CORP SR UNSECURED 02/48 4.15				4.150000	28 Feb 2048		
	140,000.000	Local	98.194457	137,472.24	112.824649	157,954.51	20,482.27	0.06
		Base	98.194457	137,472.24	112.824649	157,954.51	20,482.27	0.06
655844CB2	NORFOLK SOUTHERN CORP SR UNSECURED 12/49 5.1				5.100000	31 Dec 2049		
	370,000.000	Local	99.809024	369,293.39	122.426250	452,977.13	83,683.74	0.17
		Base	99.809024	369,293.39	122.426250	452,977.13	83,683.74	0.17
666807BH4	NORTHROP GRUMMAN CORP SR UNSECURED 06/43 4.75				4.750000	01 Jun 2043		
	340,000.000	Local	115.580156	392,972.53	122.483822	416,444.99	23,472.46	0.15
		Base	115.580156	392,972.53	122.483822	416,444.99	23,472.46	0.15
666807BP6	NORTHROP GRUMMAN CORP SR UNSECURED 10/47 4.03				4.030000	15 Oct 2047		
	740,000.000	Local	100.873772	746,465.91	113.423125	839,331.13	92,865.22	0.31
		Base	100.873772	746,465.91	113.423125	839,331.13	92,865.22	0.31
668138AA8	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/47 3.85				3.850000	30 Sep 2047		
	1,190,000.000	Local	99.055224	1,178,757.16	107.065528	1,274,079.78	95,322.62	0.47
		Base	99.055224	1,178,757.16	107.065528	1,274,079.78	95,322.62	0.47
668138AC4	NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 09/59 3.625				3.625000	30 Sep 2059		
	210,000.000	Local	99.588848	209,136.58	102.261911	214,750.01	5,613.43	0.08
		Base	99.588848	209,136.58	102.261911	214,750.01	5,613.43	0.08
668444AC6	NORTHWESTERN UNIVERSITY UNSECURED 12/44 4.643				4.643000	01 Dec 2044		
	20,000.000	Local	100.000000	20,000.00	127.849253	25,569.85	5,569.85	0.01
		Base	100.000000	20,000.00	127.849253	25,569.85	5,569.85	0.01
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625				4.625000	15 Jun 2045		
	250,000.000	Local	99.349456	248,373.64	103.436480	258,591.20	10,217.56	0.10

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		Base	99.349456	248,373.64	103.436480	258,591.20	10,217.56	0.09
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4				4.400000	15 Apr 2046		
	380,000.000	Local	101.208176	384,591.07	101.855515	387,050.96	2,459.89	0.14
		Base	101.208176	384,591.07	101.855515	387,050.96	2,459.89	0.14
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1				4.100000	15 Feb 2047		
	510,000.000	Local	100.932143	514,753.93	97.499120	497,245.51	-17,508.42	0.18
		Base	100.932143	514,753.93	97.499120	497,245.51	-17,508.42	0.18
674599CS2	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/29 3.5				3.500000	15 Aug 2029		
	160,000.000	Local	99.857506	159,772.01	101.420050	162,272.08	2,500.07	0.06
		Base	99.857506	159,772.01	101.420050	162,272.08	2,500.07	0.06
674599CX1	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/39 4.3				4.300000	15 Aug 2039		
	300,000.000	Local	100.219087	300,657.26	102.841748	308,525.24	7,867.98	0.11
		Base	100.219087	300,657.26	102.841748	308,525.24	7,867.98	0.11
674599CY9	OCCIDENTAL PETROLEUM COR SR UNSECURED 08/49 4.4				4.400000	15 Aug 2049		
	140,000.000	Local	99.147879	138,807.03	102.790684	143,906.96	5,099.93	0.05
		Base	99.147879	138,807.03	102.790684	143,906.96	5,099.93	0.05
674599DB8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/24 6.95				6.950000	01 Jul 2024		
	315,000.000	Local	117.038781	368,672.16	117.302103	369,501.62	829.46	0.14
		Base	117.038781	368,672.16	117.302103	369,501.62	829.46	0.14
674599DE2	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/31 7.875				7.875000	15 Sep 2031		
	60,000.000	Local	136.850817	82,110.49	135.055102	81,033.06	-1,077.43	0.03
		Base	136.850817	82,110.49	135.055102	81,033.06	-1,077.43	0.03
674599DF9	OCCIDENTAL PETROLEUM COR SR UNSECURED 09/36 6.45				6.450000	15 Sep 2036		
	320,000.000	Local	122.870338	393,185.08	123.709310	395,869.79	2,684.71	0.15
		Base	122.870338	393,185.08	123.709310	395,869.79	2,684.71	0.15
674599DH5	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/39 7.95				7.950000	15 Jun 2039		
	500,000.000	Local	135.573726	677,868.63	138.567455	692,837.28	14,968.65	0.26
		Base	135.573726	677,868.63	138.567455	692,837.28	14,968.65	0.25
674599DJ1	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/40 6.2				6.200000	15 Mar 2040		
	200,000.000	Local	120.975490	241,950.98	120.518847	241,037.69	-913.29	0.09

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		Base	120.975490	241,950.98	120.518847	241,037.69	-913.29	0.09
674599DK8	OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5				4.500000	15 Jul 2044		
	410,000.000	Local	100.618363	412,535.29	101.988928	418,154.60	5,619.31	0.15
		Base	100.618363	412,535.29	101.988928	418,154.60	5,619.31	0.15
674599DL6	OCCIDENTAL PETROLEUM COR SR UNSECURED 03/46 6.6				6.600000	15 Mar 2046		
	1,540,000.000	Local	127.966894	1,970,690.17	130.442735	2,008,818.12	38,127.95	0.74
		Base	127.966894	1,970,690.17	130.442735	2,008,818.12	38,127.95	0.74
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25				8.250000	15 Oct 2038		
	80,000.000	Local	145.766450	116,613.16	162.219743	129,775.79	13,162.63	0.05
		Base	145.766450	116,613.16	162.219743	129,775.79	13,162.63	0.05
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8				4.800000	01 Jun 2111		
	70,000.000	Local	98.995500	69,296.85	133.020000	93,114.00	23,817.15	0.03
		Base	98.995500	69,296.85	133.020000	93,114.00	23,817.15	0.03
68233JBQ6	ONCOR ELECTRIC DELIVERY 1ST MORTGAGE 144A 09/49 3.1				3.100000	15 Sep 2049		
	90,000.000	Local	99.496544	89,546.89	100.205346	90,184.81	637.92	0.03
		Base	99.496544	89,546.89	100.205346	90,184.81	637.92	0.03
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25				5.250000	15 Aug 2022		
	110,000.000	Local	101.150300	111,265.33	105.390000	115,929.00	4,663.67	0.04
		Base	101.150300	111,265.33	105.390000	115,929.00	4,663.67	0.04
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625				6.625000	15 Jun 2035		
	240,000.000	Local	106.392142	255,341.14	97.725000	234,540.00	-20,801.14	0.09
		Base	106.392142	255,341.14	97.725000	234,540.00	-20,801.14	0.09
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15				4.150000	15 Apr 2025		
	130,000.000	Local	99.860146	129,818.19	105.948051	137,732.47	7,914.28	0.05
		Base	99.860146	129,818.19	105.948051	137,732.47	7,914.28	0.05
713448EM6	PEPSICO INC SR UNSECURED 07/49 3.375				3.375000	29 Jul 2049		
	330,000.000	Local	99.273458	327,602.41	106.418287	351,180.35	23,577.94	0.13
		Base	99.273458	327,602.41	106.418287	351,180.35	23,577.94	0.13
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875				6.875000	20 Jan 2040		
	26,000.000	Local	98.705385	25,663.40	115.355000	29,992.30	4,328.90	0.01

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		Base	98.705385	25,663.40	115.355000	29,992.30	4,328.90	0.01
71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375				5.375000	27 Jan 2021		
	30,000.000	Local	100.613133	30,183.94	103.350000	31,005.00	821.06	0.01
		Base	100.613133	30,183.94	103.350000	31,005.00	821.06	0.01
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375				7.375000	17 Jan 2027		
	700,000.000	Local	106.210914	743,476.40	120.781000	845,467.00	101,990.60	0.31
		Base	106.210914	743,476.40	120.781000	845,467.00	101,990.60	0.31
71647NBD0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/49 6.9				6.900000	19 Mar 2049		
	580,000.000	Local	101.760272	590,209.58	114.700000	665,260.00	75,050.42	0.25
		Base	101.760272	590,209.58	114.700000	665,260.00	75,050.42	0.24
71654QAZ5	PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5				6.500000	02 Jun 2041		
	420,000.000	Local	113.076579	474,921.63	95.550000	401,310.00	-73,611.63	0.15
		Base	113.076579	474,921.63	95.550000	401,310.00	-73,611.63	0.15
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375				6.375000	23 Jan 2045		
	260,000.000	Local	98.840158	256,984.41	92.750000	241,150.00	-15,834.41	0.09
		Base	98.840158	256,984.41	92.750000	241,150.00	-15,834.41	0.09
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875				6.875000	04 Aug 2026		
	150,000.000	Local	99.865187	149,797.78	107.500000	161,250.00	11,452.22	0.06
		Base	99.865187	149,797.78	107.500000	161,250.00	11,452.22	0.06
71654QCG5	PETROLEOS MEXICANOS COMPANY GUAR 03/27 6.5				6.500000	13 Mar 2027		
	120,000.000	Local	105.230508	126,276.61	103.900000	124,680.00	-1,596.61	0.05
		Base	105.230508	126,276.61	103.900000	124,680.00	-1,596.61	0.05
71654QCW0	PETROLEOS MEXICANOS COMPANY GUAR 144A 01/50 7.69				7.690000	23 Jan 2050		
	780,000.000	Local	99.899019	779,212.35	104.250000	813,150.00	33,937.65	0.30
		Base	99.899019	779,212.35	104.250000	813,150.00	33,937.65	0.30
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4				4.400000	15 May 2044		
	30,000.000	Local	99.735267	29,920.58	119.084105	35,725.23	5,804.65	0.01
		Base	99.735267	29,920.58	119.084105	35,725.23	5,804.65	0.01
718172AC3	PHILIP MORRIS INTL INC SR UNSECURED 05/38 6.375				6.375000	16 May 2038		
	390,000.000	Local	121.827867	475,128.68	137.648562	536,829.39	61,700.71	0.20

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		Base	121.827867	475,128.68	137.648562	536,829.39	61,700.71	0.20
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875				3.875000	21 Aug 2042		
	90,000.000	Local	99.210478	89,289.43	102.243728	92,019.36	2,729.93	0.03
		Base	99.210478	89,289.43	102.243728	92,019.36	2,729.93	0.03
73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458				4.458000	01 Oct 2062		
	770,000.000	Local	108.421456	834,845.21	127.143000	979,001.10	144,155.89	0.36
		Base	108.421456	834,845.21	127.143000	979,001.10	144,155.89	0.36
742718DF3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/37 5.55				5.550000	05 Mar 2037		
	15,000.000	Local	97.221133	14,583.17	139.464543	20,919.68	6,336.51	0.01
		Base	97.221133	14,583.17	139.464543	20,919.68	6,336.51	0.01
742718FB0	PROCTER + GAMBLE CO/THE SR UNSECURED 10/47 3.5				3.500000	25 Oct 2047		
	210,000.000	Local	98.747757	207,370.29	113.911298	239,213.73	31,843.44	0.09
		Base	98.747757	207,370.29	113.911298	239,213.73	31,843.44	0.09
743263AE5	PROGRESS ENERGY INC SR UNSECURED 03/31 7.75				7.750000	01 Mar 2031		
	200,000.000	Local	136.418830	272,837.66	142.586687	285,173.37	12,335.71	0.11
		Base	136.418830	272,837.66	142.586687	285,173.37	12,335.71	0.10
744080AK8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125				9.125000	16 Mar 2024		
	420,000.000	Local	93.970336	394,675.41	36.450000	153,090.00	-241,585.41	0.06
Original Face:	420,000.000	Base	93.970336	394,675.41	36.450000	153,090.00	-241,585.41	0.06
74408DAC8	PROVINCIA DE CORDOBA SR UNSECURED 144A 06/21 7.125				7.125000	10 Jun 2021		
	230,000.000	Local	88.881357	204,427.12	62.001000	142,602.30	-61,824.82	0.05
		Base	88.881357	204,427.12	62.001000	142,602.30	-61,824.82	0.05
74432QAQ8	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/36 5.7				5.700000	14 Dec 2036		
	50,000.000	Local	109.100580	54,550.29	131.963971	65,981.99	11,431.70	0.02
		Base	109.100580	54,550.29	131.963971	65,981.99	11,431.70	0.02
74432QCF0	PRUDENTIAL FINANCIAL INC SR UNSECURED 03/51 3.7				3.700000	13 Mar 2051		
	430,000.000	Local	99.318570	427,069.85	103.532875	445,191.36	18,121.51	0.16
		Base	99.318570	427,069.85	103.532875	445,191.36	18,121.51	0.16
74727PBB6	STATE OF QATAR SR UNSECURED 144A 03/49 4.817				4.817000	14 Mar 2049		
	420,000.000	Local	100.000000	420,000.00	123.705600	519,563.52	99,563.52	0.19

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		Base	100.000000	420,000.00	123.705600	519,563.52	99,563.52	0.19
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875000	15 May 2025		
	290,000.000	Local	88.244617	255,909.39	82.500000	239,250.00	-16,659.39	0.09
		Base	88.244617	255,909.39	82.500000	239,250.00	-16,659.39	0.09
75281AAY5	RANGE RESOURCES CORP COMPANY GUAR 08/22 5				5.000000	15 Aug 2022		
	180,000.000	Local	92.235983	166,024.77	93.750000	168,750.00	2,725.23	0.06
		Base	92.235983	166,024.77	93.750000	168,750.00	2,725.23	0.06
75281ABA6	RANGE RESOURCES CORP COMPANY GUAR 03/23 5				5.000000	15 Mar 2023		
	90,000.000	Local	92.315344	83,083.81	87.500000	78,750.00	-4,333.81	0.03
		Base	92.315344	83,083.81	87.500000	78,750.00	-4,333.81	0.03
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95				4.950000	15 Jul 2046		
	360,000.000	Local	107.055608	385,400.19	119.480644	430,130.32	44,730.13	0.16
		Base	107.055608	385,400.19	119.480644	430,130.32	44,730.13	0.16
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1				5.100000	18 Jun 2050		
	300,000.000	Local	107.125333	321,376.00	119.001000	357,003.00	35,627.00	0.13
Original Face:	300,000.000	Base	107.125333	321,376.00	119.001000	357,003.00	35,627.00	0.13
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.850000	15 Aug 2045		
	440,000.000	Local	113.336216	498,679.35	110.657573	486,893.32	-11,786.03	0.18
		Base	113.336216	498,679.35	110.657573	486,893.32	-11,786.03	0.18
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125				8.125000	01 May 2040		
	50,000.000	Local	125.346660	62,673.33	133.459312	66,729.66	4,056.33	0.02
		Base	125.346660	62,673.33	133.459312	66,729.66	4,056.33	0.02
767201AL0	RIO TINTO FIN USA LTD COMPANY GUAR 11/40 5.2				5.200000	02 Nov 2040		
	160,000.000	Local	119.081338	190,530.14	129.986141	207,977.83	17,447.69	0.08
		Base	119.081338	190,530.14	129.986141	207,977.83	17,447.69	0.08
780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR				8.625000	29 Dec 2049		
	970,000.000	Local	105.076491	1,019,241.96	107.085000	1,038,724.50	19,482.54	0.38
		Base	105.076491	1,019,241.96	107.085000	1,038,724.50	19,482.54	0.38
78009PEH0	ROYAL BK SCOTLND GRP PLC SR UNSECURED 01/30 VAR				5.076000	27 Jan 2030		
	200,000.000	Local	100.000000	200,000.00	111.878076	223,756.15	23,756.15	0.08

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		Base	100.000000	200,000.00	111.878076	223,756.15	23,756.15	0.08
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138				6.138000	01 May 2049		
		180,000.000	Local 127.421233	229,358.22	147.354000	265,237.20	35,878.98	0.10
			Base 127.421233	229,358.22	147.354000	265,237.20	35,878.98	0.10
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3				4.300000	01 Apr 2042		
		360,000.000	Local 102.206950	367,945.02	111.116675	400,020.03	32,075.01	0.15
			Base 102.206950	367,945.02	111.116675	400,020.03	32,075.01	0.15
797440BV5	SAN DIEGO G + E 1ST MORTGAGE 06/47 3.75				3.750000	01 Jun 2047		
		250,000.000	Local 101.885812	254,714.53	106.371896	265,929.74	11,215.21	0.10
			Base 101.885812	254,714.53	106.371896	265,929.74	11,215.21	0.10
80007RAB1	SANDS CHINA LTD SR UNSECURED 08/23 4.6				4.600000	08 Aug 2023		
		260,000.000	Local 99.982612	259,954.79	105.838940	275,181.24	15,226.45	0.10
			Base 99.982612	259,954.79	105.838940	275,181.24	15,226.45	0.10
80007RAE5	SANDS CHINA LTD SR UNSECURED 08/28 5.4				5.400000	08 Aug 2028		
		720,000.000	Local 102.500589	738,004.24	112.628000	810,921.60	72,917.36	0.30
			Base 102.500589	738,004.24	112.628000	810,921.60	72,917.36	0.30
80007RAF2	SANDS CHINA LTD SR UNSECURED 08/25 5.125				5.125000	08 Aug 2025		
		670,000.000	Local 100.815057	675,460.88	109.792000	735,606.40	60,145.52	0.27
			Base 100.815057	675,460.88	109.792000	735,606.40	60,145.52	0.27
80281LAA3	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/25 4.75				4.750000	15 Sep 2025		
		250,000.000	Local 100.825280	252,063.20	104.232839	260,582.10	8,518.90	0.10
			Base 100.825280	252,063.20	104.232839	260,582.10	8,518.90	0.10
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625				5.625000	15 Sep 2045		
		1,150,000.000	Local 108.013130	1,242,150.99	115.157091	1,324,306.55	82,155.56	0.49
			Base 108.013130	1,242,150.99	115.157091	1,324,306.55	82,155.56	0.49
80283LAA1	SANTANDER UK PLC SUBORDINATED 144A 11/23 5				5.000000	07 Nov 2023		
		530,000.000	Local 105.415600	558,702.68	106.186015	562,785.88	4,083.20	0.21
			Base 105.415600	558,702.68	106.186015	562,785.88	4,083.20	0.21
81413PAG0	SECURITY CAPITAL GROUP COMPANY GUAR 06/28 7.7				7.700000	15 Jun 2028		
		140,000.000	Local 122.942793	172,119.91	123.203836	172,485.37	365.46	0.06

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		Base	122.942793	172,119.91	123.203836	172,485.37	365.46	0.06
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375				6.375000	15 Dec 2038		
	130,000.000	Local	115.216408	149,781.33	146.174739	190,027.16	40,245.83	0.07
		Base	115.216408	149,781.33	146.174739	190,027.16	40,245.83	0.07
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375000	11 May 2045		
	20,000.000	Local	102.450000	20,490.00	120.836701	24,167.34	3,677.34	0.01
		Base	102.450000	20,490.00	120.836701	24,167.34	3,677.34	0.01
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.000000	10 May 2046		
	910,000.000	Local	100.781249	917,109.37	115.121281	1,047,603.66	130,494.29	0.39
		Base	100.781249	917,109.37	115.121281	1,047,603.66	130,494.29	0.38
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5				4.500000	01 Sep 2040		
	170,000.000	Local	106.781859	181,529.16	111.354359	189,302.41	7,773.25	0.07
		Base	106.781859	181,529.16	111.354359	189,302.41	7,773.25	0.07
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05				4.050000	15 Mar 2042		
	370,000.000	Local	103.272162	382,107.00	106.327640	393,412.27	11,305.27	0.15
		Base	103.272162	382,107.00	106.327640	393,412.27	11,305.27	0.14
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65				4.650000	01 Oct 2043		
	430,000.000	Local	110.418263	474,798.53	115.238258	495,524.51	20,725.98	0.18
		Base	110.418263	474,798.53	115.238258	495,524.51	20,725.98	0.18
842400GG2	SOUTHERN CAL EDISON 1ST REF MORT 04/47 4				4.000000	01 Apr 2047		
	30,000.000	Local	94.710633	28,413.19	107.242289	32,172.69	3,759.50	0.01
		Base	94.710633	28,413.19	107.242289	32,172.69	3,759.50	0.01
842400GK3	SOUTHERN CAL EDISON 1ST REF MORT 03/48 4.125				4.125000	01 Mar 2048		
	10,000.000	Local	95.458700	9,545.87	108.544771	10,854.48	1,308.61	0.00
		Base	95.458700	9,545.87	108.544771	10,854.48	1,308.61	0.00
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75				6.750000	16 Apr 2040		
	150,000.000	Local	100.822013	151,233.02	130.007986	195,011.98	43,778.96	0.07
		Base	100.822013	151,233.02	130.007986	195,011.98	43,778.96	0.07
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.250000	08 Nov 2042		
	540,000.000	Local	102.054978	551,096.88	112.662345	608,376.66	57,279.78	0.22

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		Base	102.054978	551,096.88	112.662345	608,376.66	57,279.78	0.22
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8				8.000000	01 Mar 2032		
	370,000.000	Local	105.375419	389,889.05	140.771054	520,852.90	130,963.85	0.19
		Base	105.375419	389,889.05	140.771054	520,852.90	130,963.85	0.19
86657MBK1	SUMTER LANDING FL CDD RECREATI SLNFAC 10/47 FIXED 4.172				4.172000	01 Oct 2047		
	140,000.000	Local	100.000000	140,000.00	116.564000	163,189.60	23,189.60	0.06
		Base	100.000000	140,000.00	116.564000	163,189.60	23,189.60	0.06
86765BAQ2	SUNOCO LOGISTICS PARTNER COMPANY GUAR 05/45 5.35				5.350000	15 May 2045		
	180,000.000	Local	99.110756	178,399.36	107.295385	193,131.69	14,732.33	0.07
		Base	99.110756	178,399.36	107.295385	193,131.69	14,732.33	0.07
86964WAB8	SUZANO AUSTRIA GMBH COMPANY GUAR 144A 03/47 7				7.000000	16 Mar 2047		
	200,000.000	Local	109.772050	219,544.10	114.000000	228,000.00	8,455.90	0.08
		Base	109.772050	219,544.10	114.000000	228,000.00	8,455.90	0.08
86964WAH5	SUZANO AUSTRIA GMBH COMPANY GUAR 01/30 5				5.000000	15 Jan 2030		
	330,000.000	Local	98.569161	325,278.23	100.270000	330,891.00	5,612.77	0.12
		Base	98.569161	325,278.23	100.270000	330,891.00	5,612.77	0.12
87612EBA3	TARGET CORP SR UNSECURED 07/42 4				4.000000	01 Jul 2042		
	60,000.000	Local	98.073483	58,844.09	115.234746	69,140.85	10,296.76	0.03
		Base	98.073483	58,844.09	115.234746	69,140.85	10,296.76	0.03
87612EBG0	TARGET CORP SR UNSECURED 11/47 3.9				3.900000	15 Nov 2047		
	120,000.000	Local	97.054467	116,465.36	114.710323	137,652.39	21,187.03	0.05
		Base	97.054467	116,465.36	114.710323	137,652.39	21,187.03	0.05
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9				4.900000	15 Sep 2044		
	580,000.000	Local	107.459866	623,267.22	124.317753	721,042.97	97,775.75	0.27
		Base	107.459866	623,267.22	124.317753	721,042.97	97,775.75	0.26
878091BF3	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 05/47 4.27				4.270000	15 May 2047		
	300,000.000	Local	102.852360	308,557.08	113.401090	340,203.27	31,646.19	0.13
		Base	102.852360	308,557.08	113.401090	340,203.27	31,646.19	0.12
878742AW5	TECK RESOURCES LIMITED SR UNSECURED 07/41 6.25				6.250000	15 Jul 2041		
	90,000.000	Local	108.155722	97,340.15	111.143191	100,028.87	2,688.72	0.04

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		Base	108.155722	97,340.15	111.143191	100,028.87	2,688.72	0.04
87927VAR9	TELECOM ITALIA CAPITAL COMPANY GUAR 07/36 7.2				7.200000	18 Jul 2036		
	190,000.000	Local	103.961316	197,526.50	116.501000	221,351.90	23,825.40	0.08
		Base	103.961316	197,526.50	116.501000	221,351.90	23,825.40	0.08
87927VAV0	TELECOM ITALIA CAPITAL COMPANY GUAR 06/38 7.721				7.721000	04 Jun 2038		
	120,000.000	Local	108.221075	129,865.29	121.000000	145,200.00	15,334.71	0.05
		Base	108.221075	129,865.29	121.000000	145,200.00	15,334.71	0.05
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045				7.045000	20 Jun 2036		
	220,000.000	Local	122.567214	269,647.87	138.060503	303,733.11	34,085.24	0.11
		Base	122.567214	269,647.87	138.060503	303,733.11	34,085.24	0.11
87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213				5.213000	08 Mar 2047		
	730,000.000	Local	104.502610	762,869.05	116.320945	849,142.90	86,273.85	0.31
		Base	104.502610	762,869.05	116.320945	849,142.90	86,273.85	0.31
87938WAV5	TELEFONICA EMISIONES SAU COMPANY GUAR 03/38 4.665				4.665000	06 Mar 2038		
	420,000.000	Local	96.643560	405,902.95	109.692348	460,707.86	54,804.91	0.17
		Base	96.643560	405,902.95	109.692348	460,707.86	54,804.91	0.17
87938WAW3	TELEFONICA EMISIONES SAU COMPANY GUAR 03/48 4.895				4.895000	06 Mar 2048		
	150,000.000	Local	96.192380	144,288.57	111.627887	167,441.83	23,153.26	0.06
		Base	96.192380	144,288.57	111.627887	167,441.83	23,153.26	0.06
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65				3.650000	10 Nov 2021		
	630,000.000	Local	98.200241	618,661.52	92.500000	582,750.00	-35,911.52	0.22
		Base	98.200241	618,661.52	92.500000	582,750.00	-35,911.52	0.21
88165FAG7	TEVA PHARMACEUT FIN BV COMPANY GUAR 12/22 2.95				2.950000	18 Dec 2022		
	40,000.000	Local	90.682600	36,273.04	85.750000	34,300.00	-1,973.04	0.01
		Base	90.682600	36,273.04	85.750000	34,300.00	-1,973.04	0.01
88166HAD9	TEVA PHARMA FIN IV LLC COMPANY GUAR 03/20 2.25				2.250000	18 Mar 2020		
	160,000.000	Local	98.982975	158,372.76	98.625000	157,800.00	-572.76	0.06
		Base	98.982975	158,372.76	98.625000	157,800.00	-572.76	0.06
88167AAC5	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/21 2.2				2.200000	21 Jul 2021		
	420,000.000	Local	96.069102	403,490.23	91.500000	384,300.00	-19,190.23	0.14

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		Base	96.069102	403,490.23	91.500000	384,300.00	-19,190.23	0.14
88167AAD3	TEVA PHARMACEUTICALS NE COMPANY GUAR 07/23 2.8				2.800000	21 Jul 2023		
	110,000.000	Local	90.685345	99,753.88	80.750000	88,825.00	-10,928.88	0.03
		Base	90.685345	99,753.88	80.750000	88,825.00	-10,928.88	0.03
882508BF0	TEXAS INSTRUMENTS INC SR UNSECURED 03/39 3.875				3.875000	15 Mar 2039		
	850,000.000	Local	102.485953	871,130.60	115.437655	981,220.07	110,089.47	0.36
		Base	102.485953	871,130.60	115.437655	981,220.07	110,089.47	0.36
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375				8.375000	15 Jul 2033		
	1,010,000.000	Local	131.254900	1,325,674.49	138.318958	1,397,021.48	71,346.99	0.52
		Base	131.254900	1,325,674.49	138.318958	1,397,021.48	71,346.99	0.51
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55				6.550000	01 May 2037		
	60,000.000	Local	110.921433	66,552.86	120.051033	72,030.62	5,477.76	0.03
		Base	110.921433	66,552.86	120.051033	72,030.62	5,477.76	0.03
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3				7.300000	01 Jul 2038		
	940,000.000	Local	112.072961	1,053,485.83	126.469457	1,188,812.90	135,327.07	0.44
		Base	112.072961	1,053,485.83	126.469457	1,188,812.90	135,327.07	0.44
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75				6.750000	15 Jun 2039		
	170,000.000	Local	111.090982	188,854.67	122.243412	207,813.80	18,959.13	0.08
		Base	111.090982	188,854.67	122.243412	207,813.80	18,959.13	0.08
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875				5.875000	15 Nov 2040		
	80,000.000	Local	108.456150	86,764.92	111.838393	89,470.71	2,705.79	0.03
		Base	108.456150	86,764.92	111.838393	89,470.71	2,705.79	0.03
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5				4.500000	15 Sep 2042		
	410,000.000	Local	93.828151	384,695.42	98.404775	403,459.58	18,764.16	0.15
		Base	93.828151	384,695.42	98.404775	403,459.58	18,764.16	0.15
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4				5.400000	15 Aug 2041		
	140,000.000	Local	99.396821	139,155.55	118.958667	166,542.13	27,386.58	0.06
		Base	99.396821	139,155.55	118.958667	166,542.13	27,386.58	0.06
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45				4.450000	01 Aug 2042		
	80,000.000	Local	103.074900	82,459.92	106.280854	85,024.68	2,564.76	0.03

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		Base	103.074900	82,459.92	106.280854	85,024.68	2,564.76	0.03
893939AE8	TRAVELERS PPTY CASUALTY COMPANY GUAR 04/26 7.75				7.750000	15 Apr 2026		
	60,000.000	Local	124.767517	74,860.51	131.900513	79,140.31	4,279.80	0.03
		Base	124.767517	74,860.51	131.900513	79,140.31	4,279.80	0.03
902613AA6	UBS GROUP AG SR UNSECURED 144A 08/30 VAR				3.126000	13 Aug 2030		
	390,000.000	Local	100.000000	390,000.00	100.681281	392,657.00	2,657.00	0.14
		Base	100.000000	390,000.00	100.681281	392,657.00	2,657.00	0.14
90352JAF0	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 12/99 VAR				7.000000	31 Dec 2099		
	1,140,000.000	Local	101.290605	1,154,712.90	106.200000	1,210,680.00	55,967.10	0.45
		Base	101.290605	1,154,712.90	106.200000	1,210,680.00	55,967.10	0.44
904678AJ8	UNICREDIT SPA SR UNSECURED 144A 01/22 6.572				6.572000	14 Jan 2022		
	550,000.000	Local	100.000000	550,000.00	107.267257	589,969.91	39,969.91	0.22
		Base	100.000000	550,000.00	107.267257	589,969.91	39,969.91	0.22
904678AQ2	UNICREDIT SPA SUBORDINATED 144A 04/34 VAR				7.296000	02 Apr 2034		
	2,290,000.000	Local	102.795897	2,354,026.03	112.856823	2,584,421.25	230,395.22	0.95
		Base	102.795897	2,354,026.03	112.856823	2,584,421.25	230,395.22	0.95
907818EG9	UNION PACIFIC CORP SR UNSECURED 11/65 4.375				4.375000	15 Nov 2065		
	460,000.000	Local	102.765213	472,719.98	111.053002	510,843.81	38,123.83	0.19
		Base	102.765213	472,719.98	111.053002	510,843.81	38,123.83	0.19
907818EV6	UNION PACIFIC CORP SR UNSECURED 09/38 4.375				4.375000	10 Sep 2038		
	170,000.000	Local	99.855288	169,753.99	115.090802	195,654.36	25,900.37	0.07
		Base	99.855288	169,753.99	115.090802	195,654.36	25,900.37	0.07
907818EW4	UNION PACIFIC CORP SR UNSECURED 09/48 4.5				4.500000	10 Sep 2048		
	720,000.000	Local	106.627169	767,715.62	119.323664	859,130.38	91,414.76	0.32
		Base	106.627169	767,715.62	119.323664	859,130.38	91,414.76	0.32
90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625				4.625000	03 Mar 2024		
	62,662.670	Local	100.000000	62,662.67	103.070000	64,586.41	1,923.74	0.02
		Base	100.000000	62,662.67	103.070000	64,586.41	1,923.74	0.02
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05				6.050000	11 Jan 2040		
	122,000.000	Local	116.209238	141,775.27	125.876000	153,568.72	11,793.45	0.06

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		Base	116.209238	141,775.27	125.876000	153,568.72	11,793.45	0.06
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75				4.750000	08 Mar 2044		
	1,716,000.000	Local	99.920329	1,714,632.85	108.250000	1,857,570.00	142,937.15	0.69
		Base	99.920329	1,714,632.85	108.250000	1,857,570.00	142,937.15	0.68
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35				4.350000	15 Jan 2047		
	340,000.000	Local	98.525432	334,986.47	103.148000	350,703.20	15,716.73	0.13
		Base	98.525432	334,986.47	103.148000	350,703.20	15,716.73	0.13
91159HHW3	US BANCORP SUBORDINATED 07/29 3				3.000000	30 Jul 2029		
	280,000.000	Local	99.991129	279,975.16	103.052658	288,547.44	8,572.28	0.11
		Base	99.991129	279,975.16	103.052658	288,547.44	8,572.28	0.11
912810SF6	US TREASURY N/B 02/49 3				3.000000	15 Feb 2049		
	4,890,000.000	Local	108.898993	5,325,160.78	119.230469	5,830,369.93	505,209.15	2.15
		Base	108.898993	5,325,160.78	119.230469	5,830,369.93	505,209.15	2.14
912810SH2	US TREASURY N/B 05/49 2.875				2.875000	15 May 2049		
	230,000.000	Local	114.742248	263,907.17	116.628906	268,246.48	4,339.31	0.10
		Base	114.742248	263,907.17	116.628906	268,246.48	4,339.31	0.10
912828YB0	US TREASURY N/B 08/29 1.625				1.625000	15 Aug 2029		
	1,300,000.000	Local	98.670195	1,282,712.54	99.539062	1,294,007.81	11,295.27	0.48
		Base	98.670195	1,282,712.54	99.539062	1,294,007.81	11,295.27	0.47
912828YD6	US TREASURY N/B 08/26 1.375				1.375000	31 Aug 2026		
	270,000.000	Local	97.957570	264,485.44	98.394531	265,665.23	1,179.79	0.10
		Base	97.957570	264,485.44	98.394531	265,665.23	1,179.79	0.10
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5				4.500000	01 Jun 2042		
	210,000.000	Local	102.815933	215,913.46	119.754722	251,484.92	35,571.46	0.09
		Base	102.815933	215,913.46	119.754722	251,484.92	35,571.46	0.09
913017CW7	UNITED TECHNOLOGIES CORP SR UNSECURED 11/38 4.45				4.450000	16 Nov 2038		
	380,000.000	Local	99.989895	379,961.60	118.899960	451,819.85	71,858.25	0.17
		Base	99.989895	379,961.60	118.899960	451,819.85	71,858.25	0.17
913017CX5	UNITED TECHNOLOGIES CORP SR UNSECURED 11/48 4.625				4.625000	16 Nov 2048		
	740,000.000	Local	108.796285	805,092.51	124.851285	923,899.51	118,807.00	0.34

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WESTERN ASSET MANAGEMENT COMPANY  
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STATE STREET

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		Base	108.796285	805,092.51	124.851285	923,899.51	118,807.00	0.34
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5				6.500000	15 Jun 2037		
	130,000.000	Local	93.766592	121,896.57	142.252831	184,928.68	63,032.11	0.07
		Base	93.766592	121,896.57	142.252831	184,928.68	63,032.11	0.07
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875				6.875000	15 Feb 2038		
	40,000.000	Local	105.001350	42,000.54	147.737301	59,094.92	17,094.38	0.02
		Base	105.001350	42,000.54	147.737301	59,094.92	17,094.38	0.02
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625				4.625000	15 Nov 2041		
	80,000.000	Local	98.872350	79,097.88	118.296039	94,636.83	15,538.95	0.03
		Base	98.872350	79,097.88	118.296039	94,636.83	15,538.95	0.03
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625				4.625000	15 Jul 2035		
	150,000.000	Local	111.174253	166,761.38	120.849141	181,273.71	14,512.33	0.07
		Base	111.174253	166,761.38	120.849141	181,273.71	14,512.33	0.07
91324PDL3	UNITEDHEALTH GROUP INC SR UNSECURED 06/48 4.25				4.250000	15 Jun 2048		
	440,000.000	Local	99.327002	437,038.81	114.810790	505,167.48	68,128.67	0.19
		Base	99.327002	437,038.81	114.810790	505,167.48	68,128.67	0.19
91324PDQ2	UNITEDHEALTH GROUP INC SR UNSECURED 12/48 4.45				4.450000	15 Dec 2048		
	440,000.000	Local	111.888143	492,307.83	118.254884	520,321.49	28,013.66	0.19
		Base	111.888143	492,307.83	118.254884	520,321.49	28,013.66	0.19
91324PDS8	UNITEDHEALTH GROUP INC SR UNSECURED 08/29 2.875				2.875000	15 Aug 2029		
	400,000.000	Local	100.219620	400,878.48	102.062825	408,251.30	7,372.82	0.15
		Base	100.219620	400,878.48	102.062825	408,251.30	7,372.82	0.15
91324PDT6	UNITEDHEALTH GROUP INC SR UNSECURED 08/39 3.5				3.500000	15 Aug 2039		
	540,000.000	Local	99.941343	539,683.25	104.098955	562,134.36	22,451.11	0.21
		Base	99.941343	539,683.25	104.098955	562,134.36	22,451.11	0.21
91324PDU3	UNITEDHEALTH GROUP INC SR UNSECURED 08/49 3.7				3.700000	15 Aug 2049		
	440,000.000	Local	99.924541	439,667.98	105.876112	465,854.89	26,186.91	0.17
		Base	99.924541	439,667.98	105.876112	465,854.89	26,186.91	0.17
91324PDV1	UNITEDHEALTH GROUP INC SR UNSECURED 08/59 3.875				3.875000	15 Aug 2059		
	750,000.000	Local	99.275633	744,567.25	106.035690	795,267.68	50,700.43	0.29

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		Base	99.275633	744,567.25	106.035690	795,267.68	50,700.43	0.29
91412GC86	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/15 FIXED 4.767				4.767000	15 May 2115		
		430,000.000 Local	101.517702	436,526.12	128.883000	554,196.90	117,670.78	0.20
		Base	101.517702	436,526.12	128.883000	554,196.90	117,670.78	0.20
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858				4.858000	15 May 2112		
		280,000.000 Local	102.109243	285,905.88	131.170000	367,276.00	81,370.12	0.14
		Base	102.109243	285,905.88	131.170000	367,276.00	81,370.12	0.13
91412GXY6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/45 FIXED 4.131				4.131000	15 May 2045		
		70,000.000 Local	100.000000	70,000.00	114.018000	79,812.60	9,812.60	0.03
Original Face:		70,000.000 Base	100.000000	70,000.00	114.018000	79,812.60	9,812.60	0.03
91889DAE6	VALARIS PLC SR UNSECURED 02/26 7.75				7.750000	01 Feb 2026		
		0.000 Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875				6.875000	21 Nov 2036		
		269,000.000 Local	102.292595	275,167.08	126.700000	340,823.00	65,655.92	0.13
		Base	102.292595	275,167.08	126.700000	340,823.00	65,655.92	0.13
92343VBE3	VERIZON COMMUNICATIONS SR UNSECURED 11/41 4.75				4.750000	01 Nov 2041		
		300,000.000 Local	95.427143	286,281.43	118.601123	355,803.37	69,521.94	0.13
		Base	95.427143	286,281.43	118.601123	355,803.37	69,521.94	0.13
92343VBG8	VERIZON COMMUNICATIONS SR UNSECURED 11/42 3.85				3.850000	01 Nov 2042		
		120,000.000 Local	87.739450	105,287.34	106.706687	128,048.02	22,760.68	0.05
		Base	87.739450	105,287.34	106.706687	128,048.02	22,760.68	0.05
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55				6.550000	15 Sep 2043		
		90,000.000 Local	135.252333	121,727.10	147.285535	132,556.98	10,829.88	0.05
		Base	135.252333	121,727.10	147.285535	132,556.98	10,829.88	0.05
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4				4.400000	01 Nov 2034		
		260,000.000 Local	99.353669	258,319.54	114.394398	297,425.43	39,105.89	0.11
		Base	99.353669	258,319.54	114.394398	297,425.43	39,105.89	0.11
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522				4.522000	15 Sep 2048		
		3,025,000.000 Local	99.276856	3,003,124.89	118.237395	3,576,681.20	573,556.31	1.32

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		Base	99.276856	3,003,124.89	118.237395	3,576,681.20	573,556.31	1.31
92343VCZ5	VERIZON COMMUNICATIONS SR UNSECURED 03/55 4.672				4.672000	15 Mar 2055		
		37,000.000 Local	94.816297	35,082.03	119.951478	44,382.05	9,300.02	0.02
		Base	94.816297	35,082.03	119.951478	44,382.05	9,300.02	0.02
92343VDC5	VERIZON COMMUNICATIONS SR UNSECURED 08/46 4.125				4.125000	15 Aug 2046		
		530,000.000 Local	88.207187	467,498.09	111.411097	590,478.81	122,980.72	0.22
		Base	88.207187	467,498.09	111.411097	590,478.81	122,980.72	0.22
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25				5.250000	16 Mar 2037		
		690,000.000 Local	104.860493	723,537.40	123.806205	854,262.81	130,725.41	0.32
		Base	104.860493	723,537.40	123.806205	854,262.81	130,725.41	0.31
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5				5.500000	16 Mar 2047		
		20,000.000 Local	110.961250	22,192.25	131.981847	26,396.37	4,204.12	0.01
		Base	110.961250	22,192.25	131.981847	26,396.37	4,204.12	0.01
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875				8.875000	15 Nov 2038		
		236,000.000 Local	120.900110	285,324.26	168.395094	397,412.42	112,088.16	0.15
		Base	120.900110	285,324.26	168.395094	397,412.42	112,088.16	0.15
92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.300000	14 Dec 2045		
		570,000.000 Local	106.690544	608,136.10	124.094483	707,338.55	99,202.45	0.26
		Base	106.690544	608,136.10	124.094483	707,338.55	99,202.45	0.26
92857WAQ3	VODAFONE GROUP PLC SR UNSECURED 02/37 6.15				6.150000	27 Feb 2037		
		160,000.000 Local	112.811294	180,498.07	126.113962	201,782.34	21,284.27	0.07
		Base	112.811294	180,498.07	126.113962	201,782.34	21,284.27	0.07
92857WBM1	VODAFONE GROUP PLC SR UNSECURED 05/48 5.25				5.250000	30 May 2048		
		850,000.000 Local	99.514465	845,872.95	115.913462	985,264.43	139,391.48	0.36
		Base	99.514465	845,872.95	115.913462	985,264.43	139,391.48	0.36
92857WBU3	VODAFONE GROUP PLC SR UNSECURED 09/50 4.25				4.250000	17 Sep 2050		
		380,000.000 Local	99.624229	378,572.07	101.858950	387,064.01	8,491.94	0.14
		Base	99.624229	378,572.07	101.858950	387,064.01	8,491.94	0.14
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR				5.569750	29 Mar 2049		
		200,000.000 Local	95.997390	191,994.78	100.375000	200,750.00	8,755.22	0.07

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		Base	95.997390	191,994.78	100.375000	200,750.00	8,755.22	0.07
931142DG5	WALMART INC SR UNSECURED 04/43 4				4.000000	11 Apr 2043		
	320,000.000	Local	105.046444	336,148.62	117.266718	375,253.50	39,104.88	0.14
		Base	105.046444	336,148.62	117.266718	375,253.50	39,104.88	0.14
931142DQ3	WALMART INC SR UNSECURED 04/44 4.3				4.300000	22 Apr 2044		
	46,000.000	Local	100.085370	46,039.27	123.771912	56,935.08	10,895.81	0.02
		Base	100.085370	46,039.27	123.771912	56,935.08	10,895.81	0.02
931142EC3	WALMART INC SR UNSECURED 06/48 4.05				4.050000	29 Jun 2048		
	710,000.000	Local	106.334294	754,973.49	120.305368	854,168.11	99,194.62	0.32
		Base	106.334294	754,973.49	120.305368	854,168.11	99,194.62	0.31
94106LBG3	WASTE MANAGEMENT INC COMPANY GUAR 06/29 3.45				3.450000	15 Jun 2029		
	110,000.000	Local	99.809945	109,790.94	107.992641	118,791.91	9,000.97	0.04
		Base	99.809945	109,790.94	107.992641	118,791.91	9,000.97	0.04
94106LBJ7	WASTE MANAGEMENT INC COMPANY GUAR 07/39 4				4.000000	15 Jul 2039		
	160,000.000	Local	102.121831	163,394.93	113.582228	181,731.56	18,336.63	0.07
		Base	102.121831	163,394.93	113.582228	181,731.56	18,336.63	0.07
94106LBK4	WASTE MANAGEMENT INC COMPANY GUAR 07/49 4.15				4.150000	15 Jul 2049		
	340,000.000	Local	100.436579	341,484.37	116.534085	396,215.89	54,731.52	0.15
		Base	100.436579	341,484.37	116.534085	396,215.89	54,731.52	0.15
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375				6.375000	15 Jun 2037		
	180,000.000	Local	94.266283	169,679.31	130.104012	234,187.22	64,507.91	0.09
		Base	94.266283	169,679.31	130.104012	234,187.22	64,507.91	0.09
94973VAY3	ANTHEM INC SR UNSECURED 05/42 4.625				4.625000	15 May 2042		
	100,000.000	Local	107.717160	107,717.16	110.692017	110,692.02	2,974.86	0.04
		Base	107.717160	107,717.16	110.692017	110,692.02	2,974.86	0.04
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606				5.606000	15 Jan 2044		
	638,000.000	Local	106.197248	677,538.44	129.424402	825,727.68	148,189.24	0.30
		Base	106.197248	677,538.44	129.424402	825,727.68	148,189.24	0.30
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375				5.375000	02 Nov 2043		
	340,000.000	Local	104.108794	353,969.90	125.454071	426,543.84	72,573.94	0.16

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		Base	104.108794	353,969.90	125.454071	426,543.84	72,573.94	0.16
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65				4.650000	04 Nov 2044		
	300,000.000	Local	97.542500	292,627.50	115.547207	346,641.62	54,014.12	0.13
		Base	97.542500	292,627.50	115.547207	346,641.62	54,014.12	0.13
94974BGQ7	WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9				4.900000	17 Nov 2045		
	380,000.000	Local	103.317534	392,606.63	118.918441	451,890.08	59,283.45	0.17
		Base	103.317534	392,606.63	118.918441	451,890.08	59,283.45	0.17
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4				4.400000	14 Jun 2046		
	650,000.000	Local	100.697975	654,536.84	112.287104	729,866.18	75,329.34	0.27
		Base	100.697975	654,536.84	112.287104	729,866.18	75,329.34	0.27
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75				4.750000	07 Dec 2046		
	1,300,000.000	Local	107.956213	1,403,430.77	118.056000	1,534,728.00	131,297.23	0.57
		Base	107.956213	1,403,430.77	118.056000	1,534,728.00	131,297.23	0.56
94989QBD1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 SG1 D				4.616460	15 Sep 2048		
	100,000.000	Local	86.910640	86,910.64	89.335400	89,335.40	2,424.76	0.03
Original Face:	100,000.000	Base	86.910640	86,910.64	89.335400	89,335.40	2,424.76	0.03
958254AD6	WESTERN MIDSTREAM OPERAT SR UNSECURED 04/44 5.45				5.450000	01 Apr 2044		
	690,000.000	Local	95.979000	662,255.10	88.668710	611,814.10	-50,441.00	0.23
		Base	95.979000	662,255.10	88.668710	611,814.10	-50,441.00	0.22
958254AE4	WESTERN MIDSTREAM OPERAT SR UNSECURED 06/25 3.95				3.950000	01 Jun 2025		
	140,000.000	Local	99.037379	138,652.33	96.660097	135,324.14	-3,328.19	0.05
		Base	99.037379	138,652.33	96.660097	135,324.14	-3,328.19	0.05
958254AF1	WESTERN MIDSTREAM OPERAT SR UNSECURED 07/26 4.65				4.650000	01 Jul 2026		
	190,000.000	Local	103.904337	197,418.24	98.806093	187,731.58	-9,686.66	0.07
		Base	103.904337	197,418.24	98.806093	187,731.58	-9,686.66	0.07
958254AJ3	WESTERN MIDSTREAM OPERAT SR UNSECURED 03/48 5.3				5.300000	01 Mar 2048		
	840,000.000	Local	93.219312	783,042.22	86.737624	728,596.04	-54,446.18	0.27
		Base	93.219312	783,042.22	86.737624	728,596.04	-54,446.18	0.27
958254AK0	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/28 4.75				4.750000	15 Aug 2028		
	430,000.000	Local	99.963577	429,843.38	98.420124	423,206.53	-6,636.85	0.16

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.963577	429,843.38	98.420124	423,206.53	-6,636.85	0.16
958254AL8	WESTERN MIDSTREAM OPERAT SR UNSECURED 08/48 5.5				5.500000	15 Aug 2048		
	510,000.000	Local	96.668488	493,009.29	89.001675	453,908.54	-39,100.75	0.17
		Base	96.668488	493,009.29	89.001675	453,908.54	-39,100.75	0.17
961214EG4	WESTPAC BANKING CORP SUBORDINATED 07/39 4.421				4.421000	24 Jul 2039		
	190,000.000	Local	100.000000	190,000.00	110.429139	209,815.36	19,815.36	0.08
		Base	100.000000	190,000.00	110.429139	209,815.36	19,815.36	0.08
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5				7.500000	15 Jan 2031		
	1,040,000.000	Local	122.323731	1,272,166.80	131.385168	1,366,405.75	94,238.95	0.50
		Base	122.323731	1,272,166.80	131.385168	1,366,405.75	94,238.95	0.50
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75				7.750000	15 Jun 2031		
	70,000.000	Local	115.572286	80,900.60	132.572728	92,800.91	11,900.31	0.03
		Base	115.572286	80,900.60	132.572728	92,800.91	11,900.31	0.03
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75				8.750000	15 Mar 2032		
	740,000.000	Local	127.329174	942,235.89	144.059151	1,066,037.72	123,801.83	0.39
		Base	127.329174	942,235.89	144.059151	1,066,037.72	123,801.83	0.39
96950FAP9	WILLIAMS COMPANIES INC SR UNSECURED 01/45 4.9				4.900000	15 Jan 2045		
	280,000.000	Local	103.539511	289,910.63	105.678310	295,899.27	5,988.64	0.11
		Base	103.539511	289,910.63	105.678310	295,899.27	5,988.64	0.11
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95				5.950000	01 Apr 2037		
	370,000.000	Local	125.569924	464,608.72	135.833853	502,585.26	37,976.54	0.19
		Base	125.569924	464,608.72	135.833853	502,585.26	37,976.54	0.18
98417EAC4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9				6.900000	15 Nov 2037		
	70,000.000	Local	115.304700	80,713.29	124.311425	87,018.00	6,304.71	0.03
		Base	115.304700	80,713.29	124.311425	87,018.00	6,304.71	0.03
98417EAN0	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6				6.000000	15 Nov 2041		
	740,000.000	Local	104.538995	773,588.56	114.326052	846,012.78	72,424.22	0.31
		Base	104.538995	773,588.56	114.326052	846,012.78	72,424.22	0.31
98417EAR1	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.3				5.550000	25 Oct 2042		
	640,000.000	Local	105.704978	676,511.86	108.429950	693,951.68	17,439.82	0.26

& 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 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	105.704978	676,511.86	108.429950	693,951.68	17,439.82	0.25
98462YAD2	YAMANA GOLD INC COMPANY GUAR 12/27 4.625				4.625000	15 Dec 2027		
	1,250,000.000	Local	100.763518	1,259,543.97	105.903314	1,323,791.43	64,247.46	0.49
		Base	100.763518	1,259,543.97	105.903314	1,323,791.43	64,247.46	0.49
98978VAH6	ZOETIS INC SR UNSECURED 02/43 4.7				4.700000	01 Feb 2043		
	30,000.000	Local	99.332933	29,799.88	119.776183	35,932.85	6,132.97	0.01
		Base	99.332933	29,799.88	119.776183	35,932.85	6,132.97	0.01
ACI0L7V44	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125				9.125000	16 Mar 2024		
	860,000.000	Local	103.120527	886,836.53	36.450000	313,470.00	-573,366.53	0.12
Original Face:	860,000.000	Base	103.120527	886,836.53	36.450000	313,470.00	-573,366.53	0.11
ACI0NWB2	REPUBLIC OF ECUADOR SR UNSECURED 144A 03/22 10.75				10.750000	28 Mar 2022		
	300,000.000	Local	110.676030	332,028.09	108.875000	326,625.00	-5,403.09	0.12
		Base	110.676030	332,028.09	108.875000	326,625.00	-5,403.09	0.12
ACI0RCZ84	REPUBLIC OF ECUADOR SR UNSECURED 144A 12/26 9.65				9.650000	13 Dec 2026		
	230,000.000	Local	100.000000	230,000.00	104.876000	241,214.80	11,214.80	0.09
		Base	100.000000	230,000.00	104.876000	241,214.80	11,214.80	0.09
ACI0VJD88	REPUBLIC OF ECUADOR SR UNSECURED 144A 06/27 9.625				9.625000	02 Jun 2027		
	300,000.000	Local	100.000000	300,000.00	103.876000	311,628.00	11,628.00	0.11
		Base	100.000000	300,000.00	103.876000	311,628.00	11,628.00	0.11
L9308UAQ3	TRAVELPORT LLC TERM LOAN					29 May 2026		
	350,000.000	Local	98.063757	343,223.15	90.187500	315,656.25	-27,566.90	0.12
		Base	98.063757	343,223.15	90.187500	315,656.25	-27,566.90	0.12
P8054QAP8	REPUBLIC OF ECUADOR SR UNSECURED 144A 12/26 9.65				9.650000	13 Dec 2026		
	160,000.000	Local	101.592531	162,548.05	104.876000	167,801.60	5,253.55	0.06
		Base	101.592531	162,548.05	104.876000	167,801.60	5,253.55	0.06
<b>US DOLLAR Total</b>								
	235,086,662.670	Local		246,964,965.05		267,469,853.17	20,504,888.12	98.69
Original Face:	2,580,000.000	Base		246,964,965.05		267,469,853.17	20,504,888.12	98.10

& 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 LONG DURATION CR  
 WESTERN ASSET MANAGEMENT COMPANY  
 FUND: HBCX



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FIXED INCOME Total</b>								
		298,806,662.670	Base	248,976,166.81		269,071,456.68	20,095,289.87	98.69
Original Face:		2,580,000.000						

# Holdings

WESTERN ASSET LONG DURATION CR  
 WESTERN ASSET MANAGEMENT COMPANY  
 FUND: HBCX



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		303,682,802.940	Base	252,548,100.42		272,635,910.78	20,087,810.36	99.99
Original Face:		2,580,000.000						

# Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

ADI19VKG6	US 2YR NOTE (CBT) DEC19 XCBT 20191231						31 Dec 2019			
6.000	1,200,000.000	Local	1,293,000.00	1,295,259.41	107.750000	-2,259.41		-2,071.91	-187.50	
		Base	1,293,000.00		107.750000	-2,259.41		-2,071.91	-187.50	0.00

ADI19Y734	US LONG BOND(CBT) DEC19 XCBT 20191219						19 Dec 2019			
99.000	9,900,000.000	Local	16,068,937.50	16,089,477.46	162.312500	-20,539.96		-17,446.21	-3,093.75	
		Base	16,068,937.50		162.312500	-20,539.96		-17,446.21	-3,093.75	0.00

ADI19Y7L4	US ULTRA BOND CBT DEC19 XCBT 20191219						19 Dec 2019			
18.000	1,800,000.000	Local	3,454,312.50	3,515,394.95	191.906250	-61,082.45		-62,207.45	1,125.00	
		Base	3,454,312.50		191.906250	-61,082.45		-62,207.45	1,125.00	0.00

ADI19ZWQ2	US 5YR NOTE (CBT) DEC19 XCBT 20191231						31 Dec 2019			
220.000	22,000,000.000	Local	26,212,656.36	26,351,483.48	119.148438	-138,827.12		-128,514.62	-10,312.50	
		Base	26,212,656.36		119.148438	-138,827.12		-128,514.62	-10,312.50	0.00

<b>US DOLLAR Total</b>										
343.000	34,900,000.000	Local	47,028,906.36	47,251,615.30		-222,708.94		-210,240.19	-12,468.75	
		Base				-222,708.94		-210,240.19	-12,468.75	0.01

<b>FUTURES LONG Total</b>										
343.000	34,900,000.000	Base				-222,708.94		-210,240.19	-12,468.75	0.01

# Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

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

## FUTURES SHORT

US DOLLAR								Exchange Rate:	1.000000	
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ADI19T4T1	US 10YR NOTE (CBT)DEC19 XCBT 20191219						19 Dec 2019			
-36.000	-3,600,000.000	Local	-4,691,250.00	-4,689,859.61	130.312500	-1,390.39		-4,202.89	2,812.50	
		Base	-4,691,250.00		130.312500	-1,390.39		-4,202.89	2,812.50	0.00

US DOLLAR Total										
-36.000	-3,600,000.000	Local	-4,691,250.00	-4,689,859.61		-1,390.39		-4,202.89	2,812.50	
		Base				-1,390.39		-4,202.89	2,812.50	0.00

FUTURES SHORT Total										
-36.000	-3,600,000.000	Base				-1,390.39		-4,202.89	2,812.50	0.00

# Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: September 30, 2019

View Date: October 1, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
<b>FUTURES Total</b>									
307.000	31,300,000.000	Base			-224,099.33		-214,443.08	-9,656.25	0.01